ANNUAL STATEMENT

OF THE

NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2025

[ ] LIFE, ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

2025

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2025

OF THE CONDITION AND AFFAIRS OF THE

New York Life Insurance and Annuity Corporation

NAIC Group Code 0826, 0826 NAIC Company Code 91596 Employer's ID No. 13-3044743
(Current Period) (Prior Period)

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

Country of Domicile United States of America

INCORPORATED/ORGANIZED NOVEMBER 3, 1980	COMMENCED BUSINESS DECEMBER 26, 1980
Statutory Home Office	1209 Orange Street, Wilmington, DE, U.S. 19801
Main Administrative Office	51 Madison Avenue, New York, NY, U.S. 10010 212-576-7000
Mail Address	51 Madison Avenue, New York, NY, U.S. 10010
Primary Location of Books and Records	51 Madison Avenue, New York, NY, U.S. 10010 212-576-7000
Internet Website Address	www.newyorklife.com
Statutory Statement Contact Person and Phone Number	Robert Michael Gardner 201-942-8333
Statutory Statement Contact E-Mail address	statement_contact@newyorklife.com
Statutory Statement Contact Fax Number	212-576-7811

EXECUTIVE OFFICERS

CRAIG LAWRENCE DESANTO
Chairman of the Board, Chief Executive Officer and President

ERIC ANSEL FELDSTEIN
Executive Vice President and Chief Financial Officer

ERIK AUGUST ANDERSON
Senior Vice President and Chief Actuary

ROBERT MICHAEL GARDNER
Senior Vice President and Controller

THOMAS ALEXANDER HENDRY
Senior Vice President and Treasurer

COLLEEN ANNE MEADE
Associate General Counsel and Secretary

DIRECTORS

ERIK AUGUST ANDERSON #	ROBERT MICHAEL GARDNER	MICHAEL KELLY MCDONNELL
CRAIG LAWRENCE DESANTO	THOMAS ALEXANDER HENDRY	AMY MILLER
ERIC ANSEL FELDSTEIN	JODI LYNN KRAVITZ	CRAIG ANDREW SABAL #

State of New York
County of New York } SS

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

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Chairman of the Board, Chief Executive Officer and President

ERIC ANSEL FELDSTEIN
Executive Vice President and Chief Financial Officer

ERIK AUGUST ANDERSON
Senior Vice President and Chief Actuary

ROBERT MICHAEL GARDNER
Senior Vice President and Controller

Subscribed and sworn to before me this

___ day of February 2026
26 February 2026

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

Officers and Directors who did not occupy the indicated position in the previous annual statement.

CARMEN M GONZALEZ
Notary Public - State of New York
NO. 01GO6417690
Qualified in Suffolk County
My Commission Expires May 24, 2029

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2025

OF THE CONDITION AND AFFAIRS OF THE

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Senior Vice President and Chief Actuary

ROBERT MICHAEL GARDNER
Senior Vice President and Controller

Subscribed and sworn to before me this
26 day of February 2026

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

Officers and Directors who ~~did~~ not occupy the indicated position in the previous annual statement.

Notary Public State of Florida
Frederic J Shore
My Commission HH 608937
Expires 11/19/2028

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	108,091,830,806		108,091,830,806	102,132,602,298
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	229,489,375		229,489,375	43,090,425
	2.2 Common stocks	626,557,133		626,557,133	732,344,920
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	19,841,269,523		19,841,269,523	17,096,664,111
	3.2 Other than first liens	388,790,109		388,790,109	353,546,596
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ (68,365,000) encumbrances)	86,600,433		86,600,433	88,883,285
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ (219,901,214), Schedule E - Part 1), cash equivalents ($ 3,554,300,325, Schedule E - Part 2) and short-term investments ($ 380,464,729, Schedule DA)	3,714,863,840		3,714,863,840	3,363,256,891
6.	Contract loans (including $ ..... premium notes)	1,119,165,600	15,166,090	1,103,999,510	1,024,304,990
7.	Derivatives (Schedule DB)	988,760,543		988,760,543	1,519,143,792
8.	Other invested assets (Schedule BA)	5,115,663,387	6,695,422	5,108,967,965	3,739,246,706
9.	Receivables for securities	1,891,645		1,891,645	107,878
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	106,689,184		106,689,184	100,785,016
12.	Subtotals, cash and invested assets (Lines 1 to 11)	140,311,571,578	21,861,512	140,289,710,066	130,193,976,908
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	1,140,267,156	5,806,219	1,134,460,937	1,030,890,107
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	367,314,292	1,375	367,312,917	342,649,503
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	107,248		107,248	141,940
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	31,828,833	6,394,571	25,434,262	54,641,200
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	3,350,197		3,350,197	2,574,900
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				62,218,488
18.2	Net deferred tax asset	1,730,151,774	976,367,458	753,784,316	705,426,319
19.	Guaranty funds receivable or on deposit	44,501,482		44,501,482	44,858,353
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	56,342,714		56,342,714	40,485,345
24.	Health care ($ .....) and other amounts receivable	21,001,700	21,001,700		
25.	Aggregate write-ins for other-than-invested assets	12,976,922,762	154,977,054	12,821,945,708	11,980,202,074
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	156,683,359,736	1,186,409,889	155,496,949,847	144,458,065,137
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	67,972,298,451		67,972,298,451	60,358,084,498
28.	Total (Lines 26 and 27)	224,655,658,187	1,186,409,889	223,469,248,298	204,816,149,635
	DETAILS OF WRITE-INS				
1101.	Derivatives-collateral assets	106,689,184		106,689,184	100,785,016
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	106,689,184		106,689,184	100,785,016
2501.	Interest in annuity contracts	12,355,396,100		12,355,396,100	11,428,057,478
2502.	Admitted disallowed IMR	441,519,060		441,519,060	528,131,646
2503.	Miscellaneous	176,659,923	154,503,738	22,156,185	21,357,365
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,347,679	473,316	2,874,363	2,655,585
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	12,976,922,762	154,977,054	12,821,945,708	11,980,202,074

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 123,721,459,211 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 64,879,158 Modco Reserve)	123,721,459,211	117,165,122,897
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	2,249,995,754	1,967,907,689
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	1,119,143,499	1,112,559,548
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)		302
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 404,438 assumed and $ ceded	404,438	95,585
	9.4 Interest maintenance reserve (IMR, Line 6)		
10.	Commissions to agents due or accrued-life and annuity contracts $ 9,695,938 accident and health $ and deposit-type contract funds $	9,695,938	6,215,870
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	4,240,819	4,253,846
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,343,999,654) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,380,250,330)	(1,287,958,084)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	41,198,139	1,009,118
15.1	Current federal and foreign income taxes, including $ 2,353,355 on realized capital gains (losses)	11,642,746	
15.2	Net deferred tax liability		
16.	Unearned investment income	10,702,305	11,468,717
17.	Amounts withheld or retained by reporting entity as agent or trustee	2,455,237	1,380,545
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	432,822,506	503,065,638
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	86,619,005	90,517,018
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	2,263,774,075	2,085,799,828
	24.02 Reinsurance in unauthorized and certified ($) companies	8,102,805	6,485,923
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	185,885,225	169,840,908
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	3,368,169,582	
	24.08 Derivatives	387,080,857	271,440,173
	24.09 Payable for securities	277,472,637	258,387,678
	24.10 Payable for securities lending	1,003,065,942	1,003,570,333
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	13,099,073,483	12,689,503,197
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	146,902,753,873	136,060,666,729
27.	From Separate Accounts Statement	67,954,861,279	60,338,737,225
28.	Total liabilities (Lines 26 and 27)	214,857,615,152	196,399,403,954
29.	Common capital stock	25,000,000	25,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	4,457,575,310	4,457,575,310
34.	Aggregate write-ins for special surplus funds	441,519,060	528,131,646
35.	Unassigned funds (surplus)	3,687,538,776	3,406,038,725
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 17,437,172 in Separate Accounts Statement)	8,586,633,146	8,391,745,681
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	8,611,633,146	8,416,745,681
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	223,469,248,298	204,816,149,635
	DETAILS OF WRITE-INS		
2501.	Obligations under structured settlement agreements	12,355,396,100	11,428,057,478
2502.	Derivatives-collateral liability	724,720,609	1,240,684,850
2503.	Liability for interest on claims	12,430,837	7,959,773
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,525,937	12,801,096
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	13,099,073,483	12,689,503,197
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Admitted Disallowed IMR	441,519,060	528,131,646
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	441,519,060	528,131,646

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	28,527,921,130	21,985,659,806
2.	Considerations for supplementary contracts with life contingencies	36,132,669	58,323,964
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	6,120,824,721	5,501,855,305
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(37,636,954)	(28,354,219)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	55,274,398	46,376,966
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	94,723,339	687,141
7.	Reserve adjustments on reinsurance ceded	(1,578,864)	(1,269,432)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	950,865,969	915,444,562
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	305,950,423	288,052,456
9.	Total (Lines 1 to 8.3)	36,052,476,831	28,766,776,549
10.	Death benefits	2,333,309,221	2,260,978,263
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,795,782	1,826,462
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	3,974,367,789	4,005,636,971
13.	Disability benefits and benefits under accident and health contracts	147	289,558
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	19,497,994,642	17,393,286,587
16.	Group conversions	211,242	90,945
17.	Interest and adjustments on contract or deposit-type contract funds	102,161,843	72,183,379
18.	Payments on supplementary contracts with life contingencies	55,377,039	53,252,318
19.	Increase in aggregate reserves for life and accident and health contracts	6,607,663,174	4,222,051,055
20.	Totals (Lines 10 to 19)	32,573,880,879	28,009,595,538
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	844,533,356	632,022,299
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	1,152,056,833	1,064,410,650
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	157,710,138	117,868,834
25.	Increase in loading on deferred and uncollected premiums	(1,077)	(34,602)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	766,718,752	(1,613,508,892)
27.	Aggregate write-ins for deductions	86,509,767	11,853
28.	Totals (Lines 20 to 27)	35,581,408,648	28,210,365,680
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	471,068,183	556,410,869
30.	Dividends to policyholders and refunds to members		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	471,068,183	556,410,869
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	229,635,932	210,026,649
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	241,432,251	346,384,220
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 44,578,072 (excluding taxes of $ 13,405,109 transferred to the IMR)	125,533,842	(70,980,429)
35.	Net income (Line 33 plus Line 34)	366,966,093	275,403,791
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	8,416,745,681	8,929,135,758
37.	Net income (Line 35)	366,966,093	275,403,791
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (52,121,607)	(633,243,076)	368,492,220
39.	Change in net unrealized foreign exchange capital gain (loss)	515,682,300	(211,468,376)
40.	Change in net deferred income tax	183,734,269	167,079,068
41.	Change in nonadmitted assets	(103,450,567)	(264,087,997)
42.	Change in liability for reinsurance in unauthorized and certified companies	(1,616,882)	2,983,628
43.	Change in reserve on account of change in valuation basis (increase) or decrease	51,326,861	182,824,592
44.	Change in asset valuation reserve	(177,974,247)	(146,775,720)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	50,647,212	46,980,976
47.	Other changes in surplus in Separate Accounts Statement	(57,184,498)	(44,021,599)
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (stock dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (stock dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		(890,000,000)
53.	Aggregate write-ins for gains and losses in surplus		199,340
54.	Net change in capital and surplus for the year (Lines 37 through 53)	194,887,465	(512,390,077)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	8,611,633,146	8,416,745,681
	DETAILS OF WRITE-INS		
08.301.	Intercompany management, administrative and distribution fees	126,409,289	114,603,100
08.302.	Sundry income	99,440,535	89,398,675
08.303.	Fee income from deposit contract	73,800,954	79,311,678
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	6,299,645	4,739,003
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	305,950,423	288,052,456
2701.	Adjustment in funds withheld	87,795,124	11,853
2702.	Fines, penalties and fees from regulatory authorities	167,754	
2703.	Other expense	(1,453,111)	
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	86,509,767	11,853
5301.	Annuity benefits direct		6,000
5302.	Change in special reserves on certain group annuity separate accounts		193,340
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)		199,340

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	26,641,396,275	18,059,016,842
2.	Net investment income	5,784,168,588	5,101,727,039
3.	Miscellaneous income	1,269,471,652	1,203,558,737
4.	Total (Lines 1 through 3)	33,695,036,515	24,364,302,618
5.	Benefit and loss related payments	20,845,358,424	19,657,022,096
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	858,164,960	(1,574,490,814)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,919,705,471	1,768,799,054
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ (44,487,873) tax on capital gains (losses)	219,160,317	234,011,630
10.	Total (Lines 5 through 9)	23,842,389,172	20,085,341,966
11.	Net cash from operations (Line 4 minus Line 10)	9,852,647,343	4,278,960,652
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	26,285,024,158	19,343,812,669
	12.2 Stocks	461,786,383	333,952,759
	12.3 Mortgage loans	2,831,316,893	2,623,649,002
	12.4 Real estate		
	12.5 Other invested assets	586,642,332	351,952,667
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	204,538	(1,257,411)
	12.7 Miscellaneous proceeds	337,841,281	608,943,209
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	30,502,815,585	23,261,052,895
13.	Cost of investments acquired (long-term only exclude cash equivalents and short-term investments):		
	13.1 Bonds	32,079,759,679	19,667,875,913
	13.2 Stocks	276,494,916	358,908,151
	13.3 Mortgage loans	5,782,116,119	4,689,434,485
	13.4 Real estate		
	13.5 Other invested assets	1,534,497,002	698,044,494
	13.6 Miscellaneous applications	633,594,730	99,785,194
	13.7 Total investments acquired (Lines 13.1 to 13.6)	40,306,462,446	25,514,048,237
14.	Net increase/(decrease) in contract loans and premium notes	73,610,387	96,717,225
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(9,877,257,248)	(2,349,712,567)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	212,055,421	339,943,434
	16.5 Dividends to stockholders		890,000,000
	16.6 Other cash provided (applied)	164,161,433	288,255,752
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	376,216,854	(261,800,814)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	351,606,949	1,667,447,271
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	3,363,256,891	1,695,809,620
	19.2 End of year (Line 18 plus Line 19.1)	3,714,863,840	3,363,256,891

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

20.0001. Transfer of bond investment to bond investment	1,427,146,018	913,976,517
20.0002. Transfer/exchange of bond investment to equity investment	442,059,745	24,638,021
20.0003. Depreciation/ amortization on fixed assets	112,456,350	91,307,294
20.0004. Transfer of mortgage loans to other invested assets	108,469,231	30,600,000
20.0005. Transfer between equity investment to equity investment	62,075,332	4,744,629
20.0006. Capitalized interest on bonds	44,809,097	52,121,325
20.0007. Low income housing tax credit unfunded commitments	37,898,043	42,640,387
20.0008. Capitalized interest on mortgage loans	26,946,829	26,663,935
20.0009. Transfer from mortgage loan asset to mortgage loan asset	25,371,407	
20.0010. Dividend reinvestment of equities	525,229	851,412
20.0011. Funds witheld relating to reinsurance transactions	(3,145,645,427)	
20.0012.		

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	28,527,921,130	2,145,842,221	2,983,176,581	23,398,877,778	24,550				XXX
2.	Considerations for supplementary contracts with life contingencies	36,132,669	XXX	XXX	36,132,669		XXX	XXX		XXX
3.	Net investment income	6,120,824,721	1,244,897,399	4,671,962	4,544,187,124	16,573,096			310,495,141	
4.	Amortization of Interest Maintenance Reserve (IMR)	(37,636,954)	(5,587,700)	(17,222)	(29,882,618)	126,464			(2,275,879)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	55,274,398	54,028,753	1,245,645				XXX		
6.	Commissions and expense allowances on reinsurance ceded	94,723,339		468,372	79,675,331		14,579,636	XXX		
7.	Reserve adjustments on reinsurance ceded	(1,578,864)		(1,578,864)				XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	950,865,969	401,608,582	27,281,959	521,975,427			XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	305,950,423	80,686,744	(345,569)	209,143,334	15,976,356			489,558	
9.	Totals (Lines 1 to 8.3)	36,052,476,831	3,921,475,999	3,014,902,865	28,760,109,046	32,700,466	14,579,636		308,708,819	
10.	Death benefits	2,333,309,221	1,090,653,171	1,242,656,050			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,795,782	2,795,782				XXX	XXX		
12.	Annuity benefits	3,974,367,789	XXX	XXX	3,921,197,589	53,170,201	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	147	147					XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	19,497,994,642	1,038,238,594	771,883,548	17,687,407,672	464,829	XXX	XXX		
16.	Group conversions	211,242	211,242					XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	102,161,843	18,974,208	306,542	82,546,114	334,979		XXX		
18.	Payments on supplementary contracts with life contingencies	55,377,039			55,377,039		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	6,607,663,174	100,136,618	(819,894)	6,550,843,422	(42,496,972)		XXX		
20.	Totals (Lines 10 to 19)	32,573,880,879	2,251,009,762	2,014,026,246	28,297,371,835	11,473,037		XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	844,533,356	135,423,108	1,339,660	693,192,142		14,579,636		(1,189)	XXX
22.	Commissions and expense allowances on reinsurance assumed							XXX		
23.	General insurance expenses and fraternal expenses	1,152,056,833	345,974,565	2,577,232	759,634,315	557,047	(1,374,149)		44,687,823	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	157,710,138	73,094,311	19,621,502	62,982,015	28,655	1,374,149		609,506	
25.	Increase in loading on deferred and uncollected premiums	(1,077)	(1,077)					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	766,718,752	833,147,721	897,767,634	(964,196,602)			XXX		
27.	Aggregate write-ins for deductions	86,509,765	125,980	76	41,697				86,342,011	
28.	Totals (Lines 20 to 27)	35,581,408,648	3,638,774,370	2,935,332,350	28,849,025,402	12,058,739	14,579,636		131,638,151	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	471,068,183	282,701,629	79,570,515	(88,916,356)	20,641,727			177,070,669	
30.	Dividends to policyholders and refunds to members							XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	471,068,183	282,701,629	79,570,515	(88,916,356)	20,641,727			177,070,669	
32.	Federal income taxes incurred (excluding tax on capital gains)	229,635,932	89,110,014	26,247,926	71,779,676	2,560,396			39,937,920	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	241,432,251	193,591,615	53,322,589	(160,696,032)	18,081,331			137,132,749	
34.	Policies/certificates in force end of year	1,525,862	533,277	4	992,569	12		XXX		
	DETAILS OF WRITE-INS									
08.301.	Sundries	305,950,423	80,686,744	(345,569)	209,143,334	15,976,356			489,558	
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	305,950,423	80,686,744	(345,569)	209,143,334	15,976,356			489,558	
2701.	Adjustment in funds withheld	87,795,122							87,795,122	
2702.	Fines, penalties and fees from regulatory authorities	167,754	125,980	76	41,697					
2703.	Other expense	(1,453,111)							(1,453,111)	
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	86,509,765	125,980	76	41,697				86,342,011	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	2,145,842,221					324,014,525	585,880,404	750,979	1,235,196,313			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,244,897,399					689,093,753	456,928,850	1,093,301	97,781,495			
4.	Amortization of Interest Maintenance Reserve (IMR)	(5,587,700)					(3,179,200)	(2,064,759)	(3,345)	(340,396)			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	54,028,753					54,028,753						
6.	Commissions and expense allowances on reinsurance ceded												
7.	Reserve adjustments on reinsurance ceded												
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	401,608,582					72,942,779	(35,408)	2,009,751	326,691,460			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	80,686,744					3,436,499	40,289,306	(2,575,088)	39,536,027			
9.	Totals (Lines 1 to 8.3)	3,921,475,999					1,140,337,110	1,080,998,393	1,275,598	1,698,864,898			
10.	Death benefits	1,090,653,171					562,240,570	325,943,708	2,760,927	199,707,967			
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,795,782					2,539,021	256,761					
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	147					68,882	(123,706)	(52,354)	107,325			
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,038,238,594					600,869,152	113,785,418	65,784	323,518,240			
16.	Group conversions	211,242					398,441	(228,606)		41,407			
17.	Interest and adjustments on contract or deposit-type contract funds	18,974,208					9,600,469	1,801,833	30,757	7,541,150			
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	100,136,618					(387,953,360)	422,600,578	(2,928,269)	68,417,669			
20.	Totals (Lines 10 to 19)	2,251,009,762					787,763,174	864,035,986	(123,155)	599,333,757			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	135,423,108					8,381,860	51,644,717		75,396,531			XXX
22.	Commissions and expense allowances on reinsurance assumed												
23.	General insurance expenses	345,974,565					76,733,762	131,548,855	22,499	137,669,449			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	73,094,311					11,635,942	28,089,164	15,102	33,354,103			
25.	Increase in loading on deferred and uncollected premiums	(1,077)							(1,077)				
26.	Net transfers to or (from) Separate Accounts net of reinsurance	833,147,721					63,239,185		(3,414,969)	773,323,504			
27.	Aggregate write-ins for deductions	125,980					23,037	55,303	23	47,617			
28.	Totals (Lines 20 to 27)	3,638,774,370					947,776,960	1,075,374,025	(3,501,576)	1,619,124,961			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	282,701,629					192,560,149	5,624,368	4,777,174	79,739,938			
30.	Dividends to policyholders and refunds to members												
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	282,701,629					192,560,149	5,624,368	4,777,174	79,739,938			
32.	Federal income taxes incurred (excluding tax on capital gains)	89,110,014					61,054,086	10,580,932	1,912,632	15,562,364			
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	193,591,615					131,506,063	(4,956,564)	2,864,542	64,177,574			
34.	Policies/certificates in force end of year	533,277					163,728	217,031	2,153	150,365			
	DETAILS OF WRITE-INS												
08.301.	Sundries	80,686,744					3,436,499	40,289,306	(2,575,088)	39,536,027			
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	80,686,744					3,436,499	40,289,306	(2,575,088)	39,536,027			
2701.	Adjustment in funds withheld	125,980					23,037	55,303	23	47,617			
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	125,980					23,037	55,303	23	47,617			

(a) Include premium amounts for preneed plans included in Line 1

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	2,983,176,581		1,272,281,949			1,710,894,632			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	4,671,962					4,671,962			
4.	Amortization of Interest Maintenance Reserve (IMR)	(17,222)					(17,222)			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	1,245,645					1,245,645			
6.	Commissions and expense allowances on reinsurance ceded	468,372					468,372			
7.	Reserve adjustments on reinsurance ceded	(1,578,864)					(1,578,864)			
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	27,281,959					27,281,959			
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	(345,569)					(345,569)			
9.	Totals (Lines 1 to 8.3)	3,014,902,865		1,272,281,949			1,742,620,916			
10.	Death benefits	1,242,656,050		1,189,346,980			53,309,070			
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	771,883,548					771,883,548			
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	306,542					306,542			
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(819,894)					(819,894)			
20.	Totals (Lines 10 to 19)	2,014,026,246		1,189,346,980			824,679,266			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,339,660					1,339,660			XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	2,577,232					2,577,232			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	19,621,502		1,065			19,620,437			
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	897,767,634					897,767,634			
27.	Aggregate write-ins for deductions	76					76			
28.	Totals (Lines 20 to 27)	2,935,332,350		1,189,348,045			1,745,984,305			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	79,570,515		82,933,903			(3,363,388)			
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	79,570,515		82,933,903			(3,363,388)			
32.	Federal income taxes incurred (excluding tax on capital gains)	26,247,926		17,632,920			8,615,006			
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	53,322,589		65,300,983			(11,978,394)			
34.	Policies/certificates in force end of year	4					4			
	DETAILS OF WRITE-INS									
08.301.	Sundries	(345,569)					(345,569)			
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(345,569)					(345,569)			
2701.	Fines, penalties and fees from regulatory authorities	76					76			
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	76					76			

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... , Line 10 ..... , Line 16 ..... , Line 23 ..... , Line 24 .....

(b) Include premium amounts for preneed plans included in Line 1 .....

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(d) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	23,398,877,778	12,368,727,391	3,058,778,871	3,485,056,399		4,486,315,117	
2.	Considerations for supplementary contracts with life contingencies	36,132,669	XXX	XXX	XXX	XXX	36,132,669	XXX
3.	Net investment income	4,544,187,124	2,469,602,952	390,913,552	91,632,035		1,503,905,974	88,132,611
4.	Amortization of Interest Maintenance Reserve (IMR)	(29,882,618)	(31,642,121)	(5,658,353)	(4,216,126)		10,986,141	647,841
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	79,675,331	79,675,331					
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	521,975,427		22,161,099	499,814,328			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	209,143,334	13,387,070	6,827,153	188,270,183			658,928
9.	Totals (Lines 1 to 8.3)	28,760,109,046	14,899,750,622	3,473,022,323	4,260,556,820		6,037,339,901	89,439,380
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	3,921,197,589	1,081,173,805	72,967,895	391,848,639		2,375,207,250	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	17,687,407,672	12,255,231,643	219,373,301	5,212,764,022		38,706	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	82,546,114	14,476,293	99	207,278		2,332,334	65,530,110
18.	Payments on supplementary contracts with life contingencies	55,377,039					55,376,965	74
19.	Increase in aggregate reserves for life and accident and health contracts	6,550,843,422	849,259,872	2,489,050,726	(290,850,014)		3,503,382,838	
20.	Totals (Lines 10 to 19)	28,297,371,835	14,200,141,614	2,781,392,021	5,313,969,924		5,936,338,092	65,530,184
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	693,192,142	297,992,242	94,887,746	131,183,085		156,018,313	13,110,756
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	759,634,315	247,800,982	93,529,059	254,071,936		153,875,493	10,356,844
24.	Insurance taxes, licenses and fees, excluding federal income taxes	62,982,015	17,700,871	9,863,761	20,029,082		14,118,983	1,269,318
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(964,196,602)		746,139,169	(1,709,123,078)		(1,212,693)	
27.	Aggregate write-ins for deductions	41,697	11,530	658	7,651		20,466	1,391
28.	Totals (Lines 20 to 27)	28,849,025,401	14,763,647,239	3,725,812,415	4,010,138,600		6,259,158,656	90,268,492
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(88,916,356)	136,103,384	(252,790,092)	250,418,220		(221,818,755)	(829,112)
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(88,916,356)	136,103,384	(252,790,092)	250,418,220		(221,818,755)	(829,112)
32.	Federal income taxes incurred (excluding tax on capital gains)	71,779,676	20,102,020	(894,369)	41,740,515		10,011,475	820,035
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(160,696,032)	116,001,364	(251,895,723)	208,677,705		(231,830,230)	(1,649,147)
34.	Policies/certificates in force end of year	992,569	334,572	64,791	364,918		228,288	
	DETAILS OF WRITE-INS							
08.301.	Sundries	209,143,334	13,387,070	6,827,153	188,270,183			658,928
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	209,143,334	13,387,070	6,827,153	188,270,183			658,928
2701.	Fines, penalties and fees from regulatory authorities	41,697	11,530	658	7,651		20,466	1,391
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	41,697	11,530	658	7,651		20,466	1,391

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES [a]

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	24,550					24,550	
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	16,573,096	49,325				16,523,771	
4.	Amortization of Interest Maintenance Reserve (IMR)	126,464					126,464	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	15,976,356					2,895,663	13,080,693
9.	Totals (Lines 1 to 8.3)	32,700,466	49,325				19,570,449	13,080,693
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	53,170,201					53,170,201	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	464,829	464,253				576	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	334,979					334,979	
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(42,496,972)	(444,904)				(42,052,068)	
20.	Totals (Lines 10 to 19)	11,473,037	19,349				11,453,688	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	557,047					134,640	422,407
24.	Insurance taxes, licenses and fees, excluding federal income taxes	28,655	7				8,893	19,755
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	12,058,739	19,356				11,597,221	442,162
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	20,641,727	29,969				7,973,228	12,638,531
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	20,641,727	29,969				7,973,228	12,638,531
32.	Federal income taxes incurred (excluding tax on capital gains)	2,560,396	5,475				(99,170)	2,654,091
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	18,081,331	24,494				8,072,398	9,984,440
34.	Policies/certificates in force end of year	12	1				11	
	DETAILS OF WRITE-INS							
08.301.	Sundries	15,976,356					2,895,663	13,080,693
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	15,976,356					2,895,663	13,080,693
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH [a]

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts													
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income													
4.	Amortization of Interest Maintenance Reserve (IMR)													
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	14,579,636												14,579,636
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income													
9.	Totals (Lines 1 to 8.3)	14,579,636												14,579,636
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts													
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds													
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts													
20.	Totals (Lines 10 to 19)													
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	14,579,636												14,579,636
22.	Commissions and expense allowances on reinsurance assumed													
23.	General insurance expenses	(1,374,149)												(1,374,149)
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,374,149												1,374,149
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions													
28.	Totals (Lines 20 to 27)	14,579,636												14,579,636
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)													
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)													
32.	Federal income taxes incurred (excluding tax on capital gains)													
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)													
34.	Policies/certificates in force end of year													
	DETAILS OF WRITE-INS													
08.301.														
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)													
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	28,581,203,270					17,837,655,037	9,100,575,958	18,145,452	1,624,826,823			
2.	Tabular net premiums or considerations	1,082,632,786					188,037,138	811,609,088	(40,462)	83,027,023			
3.	Present value of disability claims incurred	1,191,414					737,315		(6,516)	460,615			
4.	Tabular interest	1,006,193,244					687,741,735	242,258,866	872,666	75,319,977			
5.	Tabular less actual reserve released	5,406,152					4,804,656		8,837	592,659			
6.	Increase in reserve on account of change in valuation basis												
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	1,620,484	XXX					1,620,484			XXX		
7.	Other increases (net)	209,835,191					(1,980,459)	216,679,319	(2,019,889)	(2,843,780)			
8.	Totals (Lines 1 to 7)	30,888,082,541					18,716,995,422	10,372,743,714	16,960,088	1,781,383,317			
9.	Tabular cost	1,218,494,802					464,729,029	692,994,866	533,687	60,237,221			
10.	Reserves released by death	438,113,983					272,954,932	157,023,045	1,203,300	6,932,706			
11.	Reserves released by other terminations (net)	540,931,832					411,591,483	77,942,276		51,398,074			
12.	Annuity, supplementary contract and disability payments involving life contingencies	6,597,567					5,541,971		2,321	1,053,274			
13.	Net transfers to or (from) Separate Accounts	2,403,190					34,115,146			(31,711,956)			
14.	Total Deductions (Lines 9 to 13)	2,206,541,374					1,188,932,561	927,960,186	1,739,309	87,909,318			
15.	Reserve December 31 of current year	28,681,541,167					17,528,062,861	9,444,783,528	15,220,779	1,693,473,999			
	Cash Surrender Value and Policy Loans												
16.	CSV ending balance December 31, current year	23,974,090,668					17,264,590,096	5,598,024,495		1,111,476,077			
17.	Amount available for policy loans based upon Line 16 CSV	23,802,456,002					17,264,590,096	5,598,024,495		939,841,411			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	88,049,863					88,049,863			
2.	Tabular net premiums or considerations	1,069,353					1,069,353			
3.	Present value of disability claims incurred									
4.	Tabular interest	4,483,355					4,483,355			
5.	Tabular less actual reserve released									
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)	752,306					752,306			
8.	Totals (Lines 1 to 7)	94,354,877					94,354,877			
9.	Tabular cost	599,134					599,134			
10.	Reserves released by death	743,907					743,907			
11.	Reserves released by other terminations (net)	3,320,492					3,320,492			
12.	Annuity, supplementary contract and disability payments involving life contingencies									
13.	Net transfers to or (from) Separate Accounts	2,662,655					2,662,655			
14.	Total Deductions (Lines 9 to 13)	7,326,187					7,326,187			
15.	Reserve December 31 of current year	87,028,690					87,028,690			
	Cash Surrender Value and Policy Loans									
16.	CSV ending balance December 31, current year	93,304,430					93,304,430			
17.	Amount available for policy loans based upon Line 16 CSV	82,490,101					82,490,101			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	88,100,230,064	49,390,660,964	6,685,751,439	2,110,898,040		29,912,919,621	
2.	Tabular net premiums or considerations	20,477,410,414	12,368,727,572	2,236,460,018	1,175,740,832		4,696,481,993	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	3,621,583,537	1,847,234,914	409,199,218	82,468,864		1,282,680,541	
5.	Tabular less actual reserve released	(25,793,710)					(25,793,710)	
6.	Increase in reserve on account of change in valuation basis	(51,326,861)	(51,326,861)					
7.	Other increases (net)	145,139,367	11,097,700	123,343,651	29,660,062		(18,962,045)	
8.	Totals (Lines 1 to 7)	112,267,242,811	63,566,394,289	9,454,754,325	3,398,767,797		35,847,326,399	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	12,785,442,682	12,325,554,169	178,889,421	280,999,091			
12.	Annuity, supplementary contract and disability payments involving life contingencies	3,597,314,243	1,052,245,964	60,940,174	53,104,165		2,431,023,940	
13.	Net transfers to or (from) Separate Accounts	1,284,739,261		39,821,440	1,244,917,821			
14.	Total Deductions (Lines 9 to 13)	17,667,496,185	13,377,800,133	279,651,035	1,579,021,077		2,431,023,940	
15.	Reserve December 31 of current year	94,599,746,626	50,188,594,157	9,175,103,290	1,819,746,720		33,416,302,459	
	Cash Surrender Value and Policy Loans							
16.	CSV ending balance December 31, current year	58,670,068,363	46,923,672,985	9,926,996,927	1,819,398,450			
17.	Amount available for policy loans based upon Line 16 CSV	238,536,175	10,349,358		228,186,817			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	395,639,701	960,297				394,679,404	
2.	Tabular net premiums or considerations	(4,877,995)					(4,877,995)	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	15,725,451					15,725,451	
5.	Tabular less actual reserve released	(4,550,383)					(4,550,383)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(47,520)	19,349				(66,869)	
8.	Totals (Lines 1 to 7)	401,889,253	979,646				400,909,607	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	464,253	464,253					
12.	Annuity, supplementary contract and disability payments involving life contingencies	48,282,271					48,282,271	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	48,746,524	464,253				48,282,271	
15.	Reserve December 31 of current year	353,142,729	515,393				352,627,336	
	Cash Surrender Value and Policy Loans							
16.	CSV ending balance December 31, current year	515,393	515,393					
17.	Amount available for policy loans based upon Line 16 CSV							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 140,058,112	132,436,719
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 4,382,308,555	4,470,317,700
1.3	Bonds of affiliates	(a) 222,723,036	221,595,554
2.1	Preferred stocks (unaffiliated)	(b) 8,698,463	9,974,197
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	13,238,449	13,801,567
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 986,227,764	1,000,135,774
4.	Real estate	(d) 4,982,282	14,274,939
5	Contract loans	57,491,626	58,254,237
6	Cash, cash equivalents and short-term investments	(e) 167,817,346	168,828,886
7	Derivative instruments	(f) 138,214,511	135,367,201
8.	Other invested assets	227,670,863	165,537,281
9.	Aggregate write-ins for investment income	16,547,106	16,553,711
10.	Total gross investment income	6,365,978,113	6,407,077,765
11.	Investment expenses		(g) 208,597,192
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 514,468
13.	Interest expense		(h) 74,858,532
14.	Depreciation on real estate and other invested assets		(i) 2,282,852
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		286,253,044
17.	Net investment income (Line 10 minus Line 16)		6,120,824,721
	DETAILS OF WRITE-INS		
0901.	Miscellaneous sources	15,541,194	15,541,575
0902.	Commitment fee	955,078	955,078
0903.	Service fee	50,834	57,058
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	16,547,106	16,553,711
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		

(a) Includes $ 230,429,671 accrual of discount less $ 72,557,166 amortization of premium and less $ 138,382,610 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 17,083,423 accrual of discount less $ 253,243 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ 2,939,695 interest on encumbrances.

(e) Includes $ 123,627,104 accrual of discount less $ 87,004 amortization of premium and less $ 246,408 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ 2,235,492 amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ 2,282,852 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	2,851,990		2,851,990		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(44,602,580)	(70,957,891)	(115,560,471)	10,671,196	492,342,870
1.3	Bonds of affiliates	452,523		452,523		
2.1	Preferred stocks (unaffiliated)	24,913,294	1,790	24,915,084	(26,734,700)	7,499
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	116,209,978	(4,209,323)	112,000,655	(51,802,187)	13,031,519
2.21	Common stocks of affiliates					
3.	Mortgage loans	415,000	(12,259,217)	(11,844,217)	(70,066,414)	1,023,956
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	135,035	389,240	524,275		(319,737)
7.	Derivative instruments	230,081,392	13,089,221	243,170,613	(732,630,428)	(18,023,569)
8.	Other invested assets	2,738,638	(25,303,324)	(22,564,686)	185,197,850	27,619,763
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	333,195,270	(99,249,504)	233,945,766	(685,364,683)	515,682,300
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)					

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	FIRST YEAR (other than single)								
1.	Uncollected	442,999,245	(205,918)	443,205,163					
2.	Deferred and accrued								
3.	Deferred , accrued and uncollected:								
	3.1 Direct	6,887,000					6,887,000		
	3.2 Reinsurance assumed	443,205,163		443,205,163					
	3.3 Reinsurance ceded	7,092,918	205,918				6,887,000		
	3.4 Net (Line 1 + Line 2)	442,999,245	(205,918)	443,205,163					
4.	Advance								
5.	Line 3.4 - Line 4	442,999,245	(205,918)	443,205,163					
6.	Collected during year:								
	6.1 Direct	2,556,867,752	696,134,726		1,820,125,906		40,607,120		
	6.2 Reinsurance assumed	1,245,725,111	76,505	1,245,648,606					
	6.3 Reinsurance ceded	43,352,460	2,744,289	1,051			40,607,120		
	6.4 Net	3,759,240,403	693,466,942	1,245,647,555	1,820,125,906				
7.	Line 5 + Line 6.4	4,202,239,648	693,261,024	1,688,852,718	1,820,125,906				
8.	Prior year (uncollected + deferred and accrued - advance)	416,069,181	(502,639)	416,571,820					
9.	First year premiums and considerations:								
	9.1 Direct	2,563,754,752	696,134,726		1,820,125,906		47,494,120		
	9.2 Reinsurance assumed	1,272,358,454	76,505	1,272,281,949					
	9.3 Reinsurance ceded	49,942,739	2,447,568	1,051			47,494,120		
	9.4 Net (Line 7 - Line 8)	3,786,170,467	693,763,663	1,272,280,898	1,820,125,906				
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct	26,383,441,466	388,056,394	1,702,641,383	24,292,743,689				
	10.2 Reinsurance assumed								
	10.3 Reinsurance ceded	3,164,572,478			3,164,572,478				
	10.4 Net	23,218,868,988	388,056,394	1,702,641,383	21,128,171,211				
	RENEWAL								
11.	Uncollected	(87,579,837)	(74,276,581)	(13,303,256)					
12.	Deferred and accrued	280,372	280,372						
13.	Deferred, accrued and uncollected:								
	13.1 Direct	292,531	292,531						
	13.2 Reinsurance assumed								
	13.3 Reinsurance ceded	87,591,996	74,288,740	13,303,256					
	13.4 Net (Line 11 + Line 12)	(87,299,465)	(73,996,209)	(13,303,256)					
14.	Advance								
15.	Line 13.4 - Line 14	(87,299,465)	(73,996,209)	(13,303,256)					
16.	Collected during year:								
	16.1 Direct	2,087,880,273	1,614,158,333	23,116,729	450,580,661	24,550			
	16.2 Reinsurance assumed	7,071,518	7,071,518						
	16.3 Reinsurance ceded	568,284,945	554,921,746	13,363,199					
	16.4 Net	1,526,666,846	1,066,308,105	9,753,530	450,580,661	24,550			
17.	Line 15 + Line 16.4	1,439,367,381	992,311,896	(3,549,726)	450,580,661	24,550			
18.	Prior year (uncollected + deferred and accrued - advance)	(83,514,295)	(71,710,268)	(11,804,027)					
19.	Renewal premiums and considerations:								
	19.1 Direct	2,087,841,690	1,614,119,750	23,116,729	450,580,661	24,550			
	19.2 Reinsurance assumed	7,071,518	7,071,518						
	19.3 Reinsurance ceded	572,031,533	557,169,104	14,862,429					
	19.4 Net (Line 17 - Line 18)	1,522,881,675	1,064,022,164	8,254,300	450,580,661	24,550			
	TOTAL								
20.	Total premiums and annuity considerations:								
	20.1 Direct	31,035,037,908	2,698,310,870	1,725,758,112	26,563,450,256	24,550	47,494,120		
	20.2 Reinsurance assumed	1,279,429,972	7,148,023	1,272,281,949					
	20.3 Reinsurance ceded	3,786,546,750	559,616,672	14,863,480	3,164,572,478		47,494,120		
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	28,527,921,130	2,145,842,221	2,983,176,581	23,398,877,778	24,550			

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums								
22.	All other								
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded								
	23.2 Reinsurance assumed								
	23.3 Net ceded less assumed								
24.	Single:								
	24.1 Reinsurance ceded	79,675,331			79,675,331				
	24.2 Reinsurance assumed								
	24.3 Net ceded less assumed	79,675,331			79,675,331				
25.	Renewal:								
	25.1 Reinsurance ceded	15,048,008		468,372			14,579,636		
	25.2 Reinsurance assumed								
	25.3 Net ceded less assumed	15,048,008		468,372			14,579,636		
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	94,723,339		468,372	79,675,331		14,579,636		
	26.2 Reinsurance assumed (Page 6, Line 22)								
	26.3 Net ceded less assumed	94,723,339		468,372	79,675,331		14,579,636		
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	117,107,280	73,352,792		43,754,488				
28.	Single	608,136,491	7,080,210		601,057,470				(1,189)
29.	Renewal	119,289,585	54,990,106	1,339,660	48,380,183		14,579,636		
30.	Deposit-type contract funds								
31.	Totals (to agree with Page 6, Line 21)	844,533,356	135,423,108	1,339,660	693,192,141		14,579,636		(1,189)

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	49,602,183			96,972	5,850,684		55,549,839
2.	Salaries and wages	502,468,427			10,017,107	171,980,973		684,466,507
3.11	Contributions for benefit plans for employees	62,291,769			2,418,807	1,315,929		66,026,505
3.12	Contributions for benefit plans for agents	36,957,157						36,957,157
3.21	Payments to employees under non-funded benefit plans	13,687						13,687
3.22	Payments to agents under non-funded benefit plans	6,249,450			8,292,947			14,542,397
3.31	Other employee welfare	5,379,523			45,053	13,663		5,438,239
3.32	Other agent welfare	2,260,253						2,260,253
4.1	Legal fees and expenses	5,863,976			36,965	914,437		6,815,378
4.2	Medical examination fees	2,753,240						2,753,240
4.3	Inspection report fees	1,695,922						1,695,922
4.4	Fees of public accountants and consulting actuaries	3,943,180				52,342		3,995,522
4.5	Expense of investigation and settlement of policy claims	277,297			793			278,090
5.1	Traveling expenses	10,878,686			297,145	2,265,705		13,441,536
5.2	Advertising	23,968,187			248,618	15		24,216,820
5.3	Postage, express, telegraph and telephone	14,537,549			312,859	2,171,487		17,021,895
5.4	Printing and stationery	2,304,844			15,844	1,196		2,321,884
5.5	Cost or depreciation of furniture and equipment	4,480,602			14,219	3,815		4,498,636
5.6	Rental of equipment	2,016,814			61,585	208		2,078,607
5.7	Cost or depreciation of EDP equipment and software	90,664,267			6,655,960	353,285		97,673,512
6.1	Books and periodicals	277,158			620	26,184		303,962
6.2	Bureau and association fees	2,417,910			12,475	11,041		2,441,426
6.3	Insurance, except on real estate	4,367,260						4,367,260
6.4	Miscellaneous losses	5,357,188						5,357,188
6.5	Collection and bank service charges	5,168,078			228,652			5,396,730
6.6	Sundry general expenses	138,198,589		(1,374,149)	34,194,458	16,896,008		187,914,906
6.7	Group service and administration fees	(460)			681,671			681,211
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance	81,972,492						81,972,492
7.2	Agents' balances charged off (less $ recovered)	3,288,141						3,288,141
7.3	Agency conferences other than local meetings	19,737,583			32,090	1,406		19,771,079
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses	362,679			105	22,103		384,887
9.2	Investment expenses not included elsewhere	12,405				6,716,710		6,729,115
9.3	Aggregate write-ins for expenses							
10.	General expenses incurred	1,089,766,036		(1,374,149)	63,664,945	208,597,191	(b)	(a) 1,360,654,023
11.	General expenses unpaid Dec. 31, prior year	2,183,873			2,069,974			4,253,847
12.	General expenses unpaid Dec. 31, current year	2,286,933			1,953,886			4,240,819
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	1,089,662,976		(1,374,149)	63,781,033	208,597,191		1,360,667,051
	DETAILS OF WRITE-INS							
09.301.								
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)							

(a) Includes management fees of $ 234,661,065 to affiliates and $ 100,216,430 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):
1. Charitable $; 2. Institutional $; 3. Recreational and Health $; 4. Educational $
5. Religious $; 6. Membership $; 7. Other $; 8. Total $

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	5,558,570		208			5,558,778
3.	State taxes on premiums	76,091,750		712,017			76,803,767
4.	Other state taxes, including $ for employee benefits	9,134,368		1,181,757			10,316,125
5.	U.S. Social Security taxes	59,485,083		729,040	514,468		60,728,591
6.	All other taxes	4,081,497	1,374,149	(638,302)			4,817,344
7.	Taxes, licenses and fees incurred	154,351,268	1,374,149	1,984,720	514,468		158,224,605
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	4,461,586		(3,452,469)			1,009,117
9.	Taxes, licenses and fees unpaid Dec. 31, current year	46,172,096		(4,973,957)			41,198,139
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	112,640,758	1,374,149	3,506,208	514,468		118,035,583

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)		

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 58 CET 4.00% CRVM CNF 1984-89	445,594		445,594		
0100002. 58 CSO 4.00% CRVM CNF 1984-89	14,335,909		14,335,909		
0100003. 58 CSO 5.50% CRVM CNF 1987	2,109,254		2,109,254		
0100004. 58 CSO 6.00% CRVM CNF 1982-86	515,865,160		515,865,160		
0100005. 80 CSO 4.00% CRVM CNF 2006-23	976,921,240		910,758,372		66,162,868
0100006. 80 CSO 4.00% ALB CNF 2006-08	13,076,656		13,076,656		
0100007. 80 CSO 4.25% CRVM CNF 2006-08	46,586,215		46,586,215		
0100008. 80 CSO 4.25% ALB CNF 2006-08	262,401		262,401		
0100009. 80 CSO 4.50% CRVM CNF 1995-2005	12,529,004,304		12,522,553,505		6,450,799
0100010. 80 CSO 4.50% CNF 1995-2002	22,349,702		22,349,702		
0100011. 80 CSO 4.75% CRVM CNF 2000-05	10,516,223		10,516,223		
0100012. 80 CSO 5.00% CRVM CNF 1993-2004	1,365,467,768		1,365,467,768		
0100013. 80 CSO 5.00% CNF 1993-94	8,971,518		8,971,518		
0100014. 80 CSO 5.50% CRVM CNF 1987-92	1,211,978,617		1,211,978,617		
0100015. 80 CSO 5.50% CNF 1987-92	189,793,481		189,793,481		
0100016. 80 CSO 6.00% CRVM CNF 1986	253,281,139		253,281,139		
0100017. 80 CSO 6.00% CNF 1986	59,991,749		59,991,749		
0100018. 2001 CSO 3.50% CRVM CNF 2013-20	5,112,121,459		5,085,381,438		26,740,021
0100019. 2001 CSO 3.50% CRVM ALB CNF 2013-20	311,836		311,836		
0100020. 2001 CSO 3.50% ALB CNF 2013-19	55,244,016		55,244,016		
0100021. 2001 CSO 3.75% CRVM CNF 2013-19	7,053,084		7,053,084		
0100022. 2001 CSO 3.75% ALB CNF 2013-19	2,729,252		2,729,252		
0100023. 2001 CSO 4.00% CRVM CNF 2006-12	4,514,096,336		4,505,222,291		8,874,045
0100024. 2001 CSO 4.00% CRVM ALB CNF 2006-12	476,009		476,009		
0100025. 2001 CSO 4.00% ALB CNF 2008-12	155,517,148		155,517,148		
0100026. 2001 CSO 4.25% CRVM CNF 2008-12	6,820,935		6,820,935		
0100027. 2001 CSO 4.25% ALB CNF 2008-12	8,496,190		8,496,190		
0100028. 2001 CSO 4.50% CRVM CNF 2003-05	129,941,437		129,941,437		
0100029. 2017 CSO 3.00% CRVM CNF 2025	130,900		130,900		
0100030. 2017 CSO 3.00% VM-20 NPR CNF 2021-24	873,464,734		873,464,734		
0100031. 2017 CSO 3.50% CRVM CNF 2018-19	75,834,667		75,834,667		
0100032. 2017 CSO 3.50% VM-20 NPR CNF 2020-25	317,537,850		317,537,850		
0100033. VM-20 DET/STO 2020-2025	2,342,791		2,342,791		
0199997. Totals (gross)	28,483,075,572		28,374,847,839		108,227,733
0199998. Reinsurance ceded	698,470,187		677,060,308		21,409,879
0199999. Life Insurance: Totals (net)	27,784,605,386		27,697,787,531		86,817,854
0200001. 71 IAM PROJ 4.00% CARVM Def. 1981	4,834,816	XXX	4,834,816	XXX	
0200002. 71 IAM PROJ 8.25% CARVM Def. 1983	34,819,637	XXX	34,819,637	XXX	
0200003. 71 IAM PROJ 8.75% CARVM Def. 1983	24,786,823	XXX	24,786,823	XXX	
0200004. 71 IAM PROJ 9.25% CARVM Def. 1982	37,402,740	XXX	37,402,740	XXX	
0200005. 71 IAM PROJ 10.00% CARVM Def. 1982	26,265,620	XXX	26,265,620	XXX	
0200006. 83a 5.25% CARVM Def. 1994, 1996-97	2,407,425	XXX	2,407,425	XXX	
0200007. 83a 5.50% CARVM Def. 1993-94, 1996-97	51,938,189	XXX	51,938,189	XXX	
0200008. 83a 5.75% CARVM Def. 1993, 1995	22,260,848	XXX	22,260,848	XXX	
0200009. 83a 6.00% CARVM Def. 1992, 1995	27,017,757	XXX	27,017,757	XXX	
0200010. 83a 6.25% CARVM Def. 1987, 1990-1992	47,495,557	XXX	47,495,557	XXX	
0200011. 83a 6.50% CARVM Def. 1987, 1989-90	59,229,942	XXX	59,229,942	XXX	
0200012. 83a 6.75% CARVM Def. 1986, 1988, 1991	65,252,798	XXX	65,252,798	XXX	
0200013. 83a 7.00% CARVM Def. 1988-89	48,797,874	XXX	48,797,874	XXX	
0200014. 83a 7.25% CARVM Def. 1986	15,110,425	XXX	15,110,425	XXX	
0200015. 83a 8.00% CARVM Def. 1984-85	72,105,619	XXX	72,105,619	XXX	
0200016. 83a 8.50% CARVM Def. 1984-85	66,648,577	XXX	66,648,577	XXX	
0200017. 83a 8.25% Imm. 1990	26,178,127	XXX	26,178,127	XXX	
0200018. 83a 8.75% Imm. 1988-89	119,311,018	XXX	119,311,018	XXX	
0200019. a-2000 3.50% CARVM Def. 2013	7,835,134	XXX	7,835,134	XXX	
0200020. a-2000 3.75% CARVM Def. 2012-14	149,504,152	XXX	149,504,152	XXX	
0200021. a-2000 4.00% CARVM Def. 2014	145,959,584	XXX	145,959,584	XXX	
0200022. a-2000 4.25% CARVM Def. 2011	114,349,510	XXX	114,288,726	XXX	60,783
0200023. a-2000 4.50% CARVM Def. 2005-08, 2010	1,139,696,243	XXX	1,139,655,475	XXX	40,768
0200024. a-2000 4.75% CARVM Def. 2003-04, 2007-08	1,880,343,560	XXX	1,880,343,560	XXX	
0200025. a-2000 5.00% CARVM Def. 1998-99, 2003, 2009	937,304,722	XXX	937,304,722	XXX	
0200026. a-2000 5.25% CARVM Def. 1998-99, 2002	35,267,467	XXX	35,267,467	XXX	
0200027. a-2000 5.50% CARVM Def. 2000-02	128,710,743	XXX	128,710,743	XXX	
0200028. a-2000 5.75% CARVM Def. 2000-01	103,112,380	XXX	103,112,380	XXX	
0200029. a-2000 4.00% Imm. 2013	1,842,203,855	XXX	1,803,351,339	XXX	38,852,516
0200030. a-2000 4.25% Imm. 2012	1,447,519,648	XXX	1,418,502,393	XXX	29,017,254
0200031. a-2000 4.50% Imm. 2014	1,738,397,950	XXX	1,703,885,662	XXX	34,512,289
0200032. a-2000 5.00% Imm. 2011	793,565,341	XXX	763,714,452	XXX	29,850,889
0200033. a-2000 5.25% Imm. 2005-06, 2010	624,319,362	XXX	608,801,295	XXX	15,518,067
0200034. a-2000 5.50% Imm. 2004, 2007-08	524,295,875	XXX	494,604,338	XXX	29,691,537
0200035. a-2000 6.00% Imm. 2009	451,692,433	XXX	424,357,091	XXX	27,335,342
0200036. 2012 IAR 3.00% Def. 2021	626,795,571	XXX	626,795,571	XXX	
0200037. 2012 IAR 3.25% Def. 2020, 2022	6,817,758,964	XXX	6,817,758,964	XXX	
0200038. 2012 IAR 3.50% Def. 2015, 2017-18	2,989,811,020	XXX	2,989,397,178	XXX	413,842
0200039. 2012 IAR 3.75% Def. 2015-16, 2019	2,915,082,080	XXX	2,915,082,080	XXX	
0200040. 2012 IAR 4.25% Def. 2023-24	9,415,229,215	XXX	9,415,229,215	XXX	
0200041. 2012 IAR 4.50% Def. 2021-25	34,463,648,861	XXX	34,463,648,861	XXX	
0200042. 2012 IAR 3.75% Imm. 2017	1,913,079,959	XXX	1,879,254,485	XXX	33,825,474
0200043. 2012 IAR 4.00% Imm. 2015-17	3,338,587,517	XXX	3,257,703,589	XXX	80,883,928
0200044. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% Imm. 2020-22	3,602,879	XXX	3,602,879	XXX	
0200045. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Imm. 2020-22	169,324,771	XXX	169,324,771	XXX	
0200046. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Imm. 2018-22	955,112,670	XXX	954,995,742	XXX	116,927
0200047. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Imm. 2018-22	1,289,799,869	XXX	1,288,969,581	XXX	830,288
0200048. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Imm. 2018-22	1,746,017,327	XXX	1,736,592,897	XXX	9,424,430
0200049. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Imm. 2018-22	1,266,497,228	XXX	1,255,018,082	XXX	11,479,147

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200050. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Imm. 2018-25	3,394,158,822	XXX	3,382,978,235	XXX	11,180,586
0200051. 2012 IAR VM-22 Non-Jumbo 4.50%-4.99% Imm. 2023-25	4,575,227,852	XXX	4,575,170,412	XXX	57,440
0200052. 2012 IAR VM-22 Non-Jumbo 5.00%-5.49% Imm. 2023-25	7,225,225,279	XXX	7,225,174,056	XXX	51,222
0200053. VM-21 Reserves	1,920,256,640	XXX	1,920,256,640	XXX	
0299997. Totals (gross)	97,841,158,275	XXX	97,488,015,545	XXX	353,142,729
0299998. Reinsurance ceded	3,213,547,426	XXX	3,213,547,426	XXX	
0299999. Annuities: Totals (net)	94,627,610,849	XXX	94,274,468,119	XXX	353,142,729
0300001. 83a 6.00%-8.75% 1989-97	1,559,761		1,559,761		
0300002. a-2000 4.00%-7.00% 1998-2014	25,712,855		25,712,855		
0300003. 2012 IAR 3.50%-4.00% 2015-17	48,392,159		48,392,159		
0300004. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% 2020-21	417,914		417,914		
0300005. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% 2020-22	21,359,588		21,359,588		
0300006. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% 2019-22	22,089,573		22,089,573		
0300007. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% 2018-22	20,658,484		20,658,484		
0300008. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% 2018-22	24,678,568		24,678,568		
0300009. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% 2018-22	24,931,859		24,931,859		
0300010. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% 2018-25	23,377,025		23,377,025		
0300011. 2012 IAR VM-22 Non-Jumbo 4.50%-4.99% 2023-25	66,527,703		66,527,703		
0300012. 2012 IAR VM-22 Non-Jumbo 5.00%-5.49% 2023-25	45,192,215		45,192,215		
0399997. Totals (gross)	324,897,704		324,897,704		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (net)	324,897,704		324,897,704		
0400001. 59 ADB 58 CSO 4.00% 1984-89	23,455		23,455		
0400002. 59 ADB 58 CSO 5.50% 1987	4		4		
0400003. 59 ADB 58 CSO 6.00% 1982-86	1,254		1,254		
0400004. 59 ADB 80 CSO 4.00% 2006-23	534		534		
0400005. 59 ADB 80 CSO 4.50% 1995-2005	7,112		7,112		
0400006. 59 ADB 80 CSO 5.00% 1993-2004	875		875		
0400007. 59 ADB 80 CSO 5.50% 1987-92	1,410		1,410		
0400008. 59 ADB 80 CSO 6.00% 1986	665		665		
0400009. 59 ADB 2001 CSO 3.50% 2013-20	3,757		3,757		
0400010. 59 ADB 2001 CSO 4.00% 2006-12	2,984		2,984		
0400011. 59 ADB 2001 CSO 4.50% 2003-05	329		329		
0400012. 59 ADB 2017 CSO 3.00% 2021-24	1,453		1,453		
0400013. 59 ADB 2017 CSO 3.50% 2018-25	725		725		
0499997. Totals (gross)	44,557		44,557		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (net)	44,557		44,557		
0500001. 52 INTERCO DISA 58 CSO 4.00% 1984-89	101,886		101,886		
0500002. 52 INTERCO DISA 58 CSO 4.50% 1981-2001	183		183		
0500003. 52 INTERCO DISA 58 CSO 5.50% 1987	4		4		
0500004. 52 INTERCO DISA 58 CSO 6.00% 1982-86	4,011		4,011		
0500005. 52 INTERCO DISA 80 CSO 4.00% 2006-23	28,945		28,945		
0500006. 52 INTERCO DISA 80 CSO 4.50% 1995-2005	340,033		340,033		
0500007. 52 INTERCO DISA 80 CSO 5.00% 1993-2004	14,459		14,459		
0500008. 52 INTERCO DISA 80 CSO 5.50% 1987-92	7,073		7,073		
0500009. 52 INTERCO DISA 80 CSO 6.00% 1986	1,996		1,996		
0500010. 52 INTERCO DISA 2001 CSO 3.50% 2013-20	1,256,319		1,256,319		
0500011. 52 INTERCO DISA 2001 CSO 4.00% 2006-12	150,776		150,776		
0500012. 52 INTERCO DISA 2001 CSO 4.50% 2003-05	5,805		5,805		
0500013. 52 INTERCO DISA 2017 CSO 3.00% 2021-24	620,997		620,997		
0500014. 52 INTERCO DISA 2017 CSO 3.50% 2018-25	265,671		265,671		
0599997. Totals (gross)	2,798,158		2,798,158		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (net)	2,798,158		2,798,158		
0600001. 52 INTERCO DISA 58 CSO 4.00% 1984-89	300,622		300,622		
0600002. 52 INTERCO DISA 4.50% 1981-2001	46		46		
0600003. 52 INTERCO DISA 58 CSO 5.50% 1987	174,548		174,548		
0600004. 52 INTERCO DISA 58 CSO 6.00% 1982-86	18,008,818		18,008,818		
0600005. 52 INTERCO DISA 80 CSO 4.00% 2006-23	719,033		719,033		
0600006. 52 INTERCO DISA 80 CSO 4.50% 1995-2005	19,586,444		19,586,444		
0600007. 52 INTERCO DISA 80 CSO 5.00% 1993-2004	3,749,056		3,749,056		
0600008. 52 INTERCO DISA 80 CSO 5.50% 1987-92	12,167,611		12,167,611		
0600009. 52 INTERCO DISA 80 CSO 6.00% 1986	5,596,313		5,596,313		
0600010. 52 INTERCO DISA 2001 CSO 3.50% 2013-20	6,493,747		6,493,747		
0600011. 52 INTERCO DISA 2001 CSO 4.00% 2006-12	4,609,189		4,609,189		
0600012. 52 INTERCO DISA 2001 CSO 4.50% 2003-05	622,883		622,883		
0600013. 52 INTERCO DISA 2017 CSO 3.00% 2021-24	1,631,698		1,631,698		
0600014. 52 INTERCO DISA 2017 CSO 3.50% 2018-25	745,941		745,941		
0699997. Totals (gross)	74,405,950		74,405,950		
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (net)	74,405,950		74,405,950		
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	275,403,119		275,403,119		
0700002. For guaranteed minimum death benefit under variable life contracts	6,159,050		6,159,050		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0700003. For guaranteed minimum accumulation benefit under variable life contracts	218,094		218,094		
0700004. For guaranteed minimum accumulation benefit under variable annuity contracts	120,284		120,284		
0700005. For guaranteed minimum death benefit under variable annuity contracts	248,161		248,161		
0700006. For guaranteed minimum income benefit under variable annuity contracts	12,127		12,127		
0700007. Asset Preserver LTC Claim Reserves - Active Life	261,800,928		261,800,928		
0700008. Asset Preserver LTC Claim Reserves - Disabled Life	9,742,517		9,742,517		
0700009. Unearned COI Reserves	2,885,229		2,885,229		
0700010. Guaranteed Insurability Rider Reserve	9,815		9,815		
0700011. Pre-Term Conversions	1,555,004		1,555,004		
0700012. Post-Term Conversions	297,593,960		297,593,960		
0700013. ROP Rider (ULCG) Reserve	21,655		21,655		
0700014. Chronic Care Rider Reserve - Active Life	3,441		3,441		
0700015. Additional reserve for New York policies	51,323,223		51,112,387		210,836
0799997. Totals (gross)	907,096,608		906,885,772		210,836
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (net)	907,096,608		906,885,772		210,836
9999999. Totals (net) - Page 3, Line 1	123,721,459,211		123,281,287,791		440,171,420

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $ ..... ; Annuities $ ..... ; Supplementary Contracts with Life Contingencies $ ..... ; Accidental Death Benefits $ ..... ; Disability - Active Lives $ ..... ; Disability - Disabled Lives $ ..... ; Miscellaneous Reserves $ ..... .

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [ ] No [X]

1.2 If not, state which kind is issued.

Non-participating

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.

Non-participating

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]

If so, state:

4.1 Amount of insurance? ..... $

4.2 Amount of reserve? ..... $

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 84,662,417

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 103,658,984

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [X] No [ ]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 8,491,560,976

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

Market Value

7.3 State the amount of reserves established for this business: ..... $

7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $

8.2 State the amount of reserves established for this business: ..... $

8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 5,116,817,550

9.2 State the amount of reserves established for this business: ..... $ 6,131,080,829

9.3 Identify where the reserves are reported in the blank:

Page 3 Line 1, Page 3 Line 25

The reserves in Interrogatory 6.2 were calculated in accordance with New York Regulation 151 Section 99.6(i)(2) whereby a constant addition was made to the rate of a standard valuation mortality table.

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Fixed Deferred Annuities	NY Reg 127	NAIC	(51,326,861)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(51,326,861)
9999999 - Total (Column 4, only)			(51,326,861)

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [a]

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves													
2.	Additional contract reserves (b)													
3.	Additional actuarial reserves-asset/liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (gross)													
8.	Reinsurance ceded													
9.	Totals (net)													
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims													
11.	Additional actuarial reserves-asset/liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (gross)													
15.	Reinsurance ceded													
16.	Totals (net)													
17.	TOTAL (net)													
18.	TABULAR FUND INTEREST													
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)													

NONE

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	1,967,907,689		1,624,720,170	288,172,710		55,014,809
2. Deposits received during the year	734,723,656		632,576,682	56,431,363		45,715,612
3. Investment earnings credited to the account	88,060,433		75,240,503	7,932,151		4,887,779
4. Other net change in reserves	(17,674,895)		(17,674,895)			
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	523,021,130		418,485,110	87,913,304		16,622,716
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	2,249,995,753		1,896,377,350	264,622,920		88,995,484
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	2,249,995,753		1,896,377,350	264,622,920		88,995,484

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) ..... $
2. Reported as annuities certain (captured in column 3) ..... $
3. Reported as supplemental contracts (captured in column 4) ..... $
4. Reported as dividend accumulations or refunds (captured in column 5) ..... $
5. Reported as premium or other deposit funds (captured in column 6) ..... $
6. Total Reported as deposit-type contracts (captured in column 1): (Sum of Lines 1 through 5) ..... $

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct	9,403,798			8,573,873	829,925			
	1.2 Reinsurance assumed	208,884,117	388,722	208,495,395					
	1.3 Reinsurance ceded								
	1.4 Net	218,287,915	388,722	208,495,395	8,573,873	829,925			
2. In course of settlement:									
2.1 Resisted	2.11 Direct	2,000,000	2,000,000						
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded	750,000	750,000						
	2.14 Net	1,250,000	(b) 1,250,000	(b)	(b)				
2.2 Other	2.21 Direct	545,204,012	244,561,221	1,094,659	290,551,558	8,996,574			
	2.22 Reinsurance assumed	293,895,057	471,551	293,423,506					
	2.23 Reinsurance ceded	90,059,001	87,479,934	1,626,680	952,387				
	2.24 Net	749,040,068	(b) 157,552,838	(b) 292,891,485	(b) 289,599,171	8,996,574	(b)		
3. Incurred but unreported:									
	3.1 Direct	82,387,317	74,285,235		684,167		7,417,915		
	3.2 Reinsurance assumed	121,548,629		121,548,629					
	3.3 Reinsurance ceded	53,370,429	45,952,514				7,417,915		
	3.4 Net	150,565,517	(b) 28,332,721	(b) 121,548,629	(b) 684,167		(b)		
4. TOTALS	4.1 Direct	638,995,127	320,846,456	1,094,659	299,809,598	9,826,499	7,417,915		
	4.2 Reinsurance assumed	624,327,803	860,273	623,467,530					
	4.3 Reinsurance ceded	144,179,430	134,182,448	1,626,680	952,387		7,417,915		
	4.4 Net	1,119,143,500	(a) 187,524,281	(a) 622,935,509	298,857,211	9,826,499			

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2 and $ ..... in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ 6,216,532 Group Life $ ..... , and Individual Annuities $ 46

are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	5,716,484,241	1,626,788,897	67,268,834	3,946,277,603	56,400,185	19,748,722		
1.2 Reinsurance assumed	1,229,506,375	6,714,495	1,222,791,880					
1.3 Reinsurance ceded	615,931,528	580,206,938	11,460,553	4,515,315		19,748,722		
1.4 Net	(c) 6,330,059,088	1,053,296,454	1,278,600,161	3,941,762,288	56,400,185			
2. Liability December 31, current year from Part 1:								
2.1 Direct	638,995,127	320,846,456	1,094,659	299,809,598	9,826,499	7,417,915		
2.2 Reinsurance assumed	624,327,802	860,273	623,467,529					
2.3 Reinsurance ceded	144,179,430	134,182,448	1,626,680	952,387		7,417,915		
2.4 Net	1,119,143,499	187,524,281	622,935,508	298,857,211	9,826,499			
3. Amounts recoverable from reinsurers December 31, current year	31,828,833	31,452,059	376,774					
4. Liability December 31, prior year:								
4.1 Direct	570,651,274	288,926,638	4,623,280	264,044,871	13,056,484			
4.2 Reinsurance assumed	658,142,484	1,230,055	656,912,429					
4.3 Reinsurance ceded	116,234,209	114,909,225	1,324,984					
4.4 Net	1,112,559,549	175,247,468	660,210,725	264,044,871	13,056,484			
5. Amounts recoverable from reinsurers December 31, prior year	61,035,771	59,327,891	1,707,880					
6. Incurred Benefits								
6.1 Direct	5,784,828,094	1,658,708,715	63,740,213	3,982,042,330	53,170,200	27,166,637		
6.2 Reinsurance assumed	1,195,691,693	6,344,713	1,189,346,980					
6.3 Reinsurance ceded	614,669,811	571,604,329	10,431,143	5,467,702		27,166,637		
6.4 Net	6,365,849,976	1,093,449,099	1,242,656,050	3,976,574,627	53,170,200			

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 2,795,782 in Line 1.1, $ 2,795,782 in Line 1.4.
$ 2,795,782 in Line 6.1, and $ 2,795,782 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ in Line 1.1, $ in Line 1.4.
$ in Line 6.1, and $ in Line 6.4.

(c) Includes $ 73,968 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	15,166,090	21,205,005	6,038,915
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	6,695,422	7,131,374	435,952
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	21,861,512	28,336,379	6,474,867
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	5,806,219	1,582,799	(4,223,420)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	1,375	578	(797)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	6,394,571	6,394,571	
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	976,367,458	788,869,579	(187,497,879)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	21,001,700	19,293,160	(1,708,540)
25.	Aggregate write-ins for other-than-invested assets	154,977,054	238,482,256	83,505,202
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,186,409,889	1,082,959,322	(103,450,567)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	1,186,409,889	1,082,959,322	(103,450,567)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)			
2501.	Miscellaneous	154,503,738	235,402,047	80,898,309
2502.	Amount due for undelivered securities	473,316	3,080,209	2,606,893
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	154,977,054	238,482,256	83,505,202

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. The accompanying financial statements have been prepared using accounting practices prescribed or permitted by the Delaware State Insurance Department ("the Department" or "statutory accounting practices").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Delaware for determining and reporting the financial position and results of operations of an insurance company and for determining its solvency under the Delaware State Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Delaware. Prescribed statutory accounting practices include state laws and regulations. Permitted statutory accounting practices encompass accounting practices that are not prescribed; such practices differ from state to state, may differ from company to company within a state, and may change in the future. The Company has no permitted practices.

A reconciliation of the Company's net income and capital and surplus at December 31, 2025 and 2024 between practices prescribed or permitted by the State of Delaware and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	2025	2024
Net Income					
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 2)	XXX	4	35	$ 366,966,093	$ 275,403,791
(2) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 366,966,093	$ 275,403,791
Capital and Surplus					
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	3	38	$ 8,611,633,146	$ 8,416,745,681
(6) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(7) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 8,611,633,146	$ 8,416,745,681

B. The preparation of financial statements requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities at the date of the financial statements. Management is also required to disclose contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results may differ from those estimates.

C. Life premiums are recognized as revenue when due. Annuity considerations are recognized as revenue when received. Commissions and other costs associated with acquiring new business are charged to operations as incurred. Amounts received or paid under deposit type contracts without mortality or morbidity risk are not reported as income or benefits but are recorded directly as an adjustment to the liability for deposit funds.

Internal replacements refer to transactions whereby a policyholder transfers the surrender value from their current policy into a similar policy. Premiums and benefits from internal replacements are reported gross in the accompanying Statement of Operations. Prior to 2024, the Company's policy was to report on a net basis.

Policy reserves are based on mortality tables and valuation interest rates, which are consistent with statutory requirements and are designed to be sufficient to provide for contractual benefits. The Company holds reserves greater than those developed under the minimum statutory reserving rules when the valuation actuary determines that the minimum statutory reserves are inadequate.

The Company has established policy reserves on contracts issued January 1, 2001 and later that exceed the minimum amounts determined under Appendix A-820, "Minimum Life and Annuity Reserve Standards" of NAIC SAP by approximately $65,816,991.

In addition, the Company uses the following accounting policies:

(1) Cash and cash equivalents includes cash on hand, amounts due from banks and highly liquid debt instruments that have original maturities of three months or less at date of purchase and are carried at amortized cost. Cash and cash equivalents also include money market mutual funds which are stated at fair value. Short-term investments consist of securities with remaining maturities of one year or less, but greater than three months at the time of acquisition and are carried at amortized cost, which approximates fair value.

(2) Bonds that meet the principles-based bond definition ("PBBD") are stated at amortized cost using the interest method. Bonds in or near default (rated NAIC 6) are stated at the lower of amortized cost or fair value. The Company reviews all debt securities to determine if they meet the PBBD criteria to be reported as Schedule D bonds. The review includes confirming that the debt instrument represents a creditor relationship with a fixed payment schedule for one or more future payments and where any non-debt variables are nominal. For all ABS, the Company confirms that credit enhancement to our tranches is substantive from either subordination or overcollateralization. For ABS backed by cash-generating non-financial assets, the Company also confirms that cash flows produced by the collateral are meaningful as defined in SSAP No. 26 "Bonds". The cost basis of bonds is adjusted for impairments in value deemed to be other-than-temporary, with the difference between the bond's amortized cost and its fair value recognized as a realized loss reported in net income. The new cost basis of an impaired bond is not adjusted for subsequent increases in estimated fair value. In periods subsequent to the recognition of an other-than-temporary impairment ("OTTI"), the impaired bond is accounted for as if it had been purchased on the measurement date of the impairment. SVO-Identified bond Exchange Traded Funds ("ETFs") are stated at fair value and reported as bonds. Refer to Note 20 - Fair Value Measurements for discussion on the valuation approach and methods for bonds.

(3) Unaffiliated common stocks are carried at fair value. Unrealized gains and losses are reflected in surplus, net of deferred taxes. The cost basis of common stocks is adjusted for impairments in value deemed to be other-than-temporary, with the difference between the common stock's cost and its fair value recognized as a realized loss reported in net income. Refer to Note 20 - Fair Value Measurements for a discussion on the valuation approach and methods for common stocks.

(4) Redeemable preferred stocks in "good standing" (NAIC designation of 1 to 3) are valued at amortized cost. Redeemable preferred stocks "not in good standing" (NAIC designation of 4 to 6) are valued at the lower of amortized cost or fair value. Perpetual preferred stock and mandatory convertible preferred stock are valued at fair value, not to exceed any currently effective call price. The cost basis of preferred stocks is adjusted for impairments in value deemed to be other-than-temporary, with the difference between the preferred stock's amortized cost and its fair value recognized as a realized loss reported in net income. Refer to Note 20 - Fair Value Measurements for discussion on the valuation approach and methods for preferred stocks.

NOTES TO FINANCIAL STATEMENTS

(5) Mortgage loans on real estate are carried at unpaid principal balances, net of discounts, premiums, deferred origination fees related to points, and specific valuation allowances, and are collateralized. Mortgage loans include residential mortgage loans held through a qualifying statutory trust as long as the trust meets the required criteria for look-through reporting stipulated in statutory accounting guidance. Specific valuation allowances are established for the excess carrying value of the mortgage loan over the estimated fair value of the collateral as an unrealized loss in surplus when it is probable that based on current information and events, the Company will be unable to collect amounts due under the contractual terms of the loan agreement. Fair value of the collateral is estimated by performing an internal or external current appraisal or by obtaining broker prices for residential mortgage loans. If impairment is deemed to be other-than-temporary, which can include a loan modification that qualifies as a troubled debt restructuring (“TDR”), a direct write-down is recognized as a realized loss reported in net income, and a new cost basis for the individual mortgage loan, which is equal to the fair value of the collateral, less costs to obtain and sell, is established. Refer to Note 20 - Fair Value Measurements for a discussion of the valuation approach and methods for mortgage loans.

Real estate includes properties that are directly-owned and real estate property investments that are directly and wholly-owned through a limited liability company and meet certain criteria. Real estate held for the production of income is stated at cost less accumulated depreciation and encumbrances. Real estate held for sale is stated at the lower of cost less accumulated depreciation or fair value, less encumbrances and estimated costs to sell. If there is an indication that the carrying amount of the real estate may not be recoverable, then it must be tested for impairment. If the carrying amount of a real estate investment exceeds its undiscounted cash flows, an OTTI is recorded as a realized loss in net income, calculated as the difference between the carrying amount of the real estate investment and the fair value of the real estate investment. Depreciation of real estate held for the production of income is calculated using the straight-line method over the estimated lives of the assets, generally 40 years. Costs of permanent improvements are depreciated over the shorter of their estimated useful life, or the remaining estimated life of the real estate. Rental revenue from leased real estate is recognized on a straight-line basis over the lease term.

(6) The interest method for asset-backed securities, which are included in bonds, uses current assumptions of projected cash flows. Amortization of premium or accretion of discount from the purchase of these securities considers the estimated timing and amount of cash flows of the underlying loans, including prepayment assumptions based on data obtained from external sources or internal estimates. Projected future cash flows are updated monthly, and the amortized cost and effective yield of the securities are adjusted as necessary to reflect historical prepayment experience and changes in estimated future prepayments. For high credit quality asset-backed securities backed by the U.S. government (those rated AA or above at the date of acquisition), the adjustments to amortized cost are recorded as a charge or credit to net investment income in accordance with the retrospective method. For all other securities, including all asset-backed securities that are not of high credit quality (those rated below AA at date of acquisition), floating rate securities and securities with the potential for a loss of a portion of the original investment due to contractual prepayments (e.g., interest only securities), the effective yield is adjusted prospectively for any changes in estimated cash flows. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for bonds.

The cost basis of asset backed securities adjusted for impairments in value that are deemed to be other-than-temporary. An other-than-temporary loss is recognized in net income when it is anticipated that the amortized cost will not be recovered. For asset-backed securities, the entire difference between the security’s amortized cost and its fair value is recognized in net income only when the Company (a) has the intent to sell the security or (b) it does not have the intent and ability to hold the security to recovery. If neither of these two conditions exists, a realized loss is recognized in net income for the difference between the amortized cost basis of the security and the net present value of projected future cash flows expected to be collected. The net present value is calculated by discounting the Company’s best estimate of projected future cash flows at the effective interest rate implicit in the asset-backed security prior to impairment.

The new cost basis of an impaired security is not adjusted for subsequent increases in estimated fair value. In periods subsequent to the recognition of an other-than-temporary impairment ("OTTI"), the impaired bond security is accounted for as if it had been purchased on the measurement date of the impairment. Accordingly, the discount (or reduced premium) based on the new cost basis may be accreted (or amortized) into net investment income in future periods based on prospective changes in cash flow estimates, to reflect adjustments to the effective yield.

(7) Investments in subsidiaries are stated as follows: (1) domestic insurance subsidiaries are stated at the value of their underlying U.S. statutory surplus; (2) foreign insurance subsidiaries that have U.S. generally accepted accounting principles (“U.S. GAAP”) audits are stated at U.S. GAAP equity adjusted for certain assets that are disallowed under statutory accounting practices, otherwise, the investment is nonadmitted; (3) non-insurance subsidiaries are carried at U.S. GAAP equity, unless they are engaged in certain transactions that are for the benefit of the Company or its affiliates and receive 20% or more of their revenue from the Company or its affiliates. In this case, non-insurance subsidiaries are carried at U.S. GAAP equity adjusted for the same items as foreign insurance subsidiaries; (4) all other assets and liabilities in a downstream holding company are accounted for in accordance with the appropriate U.S. statutory guidance. Dividends and distributions from subsidiaries are recorded as a component of net investment income when declared and changes in the equity of subsidiaries (both in the form of common stock and limited liability companies ("LLCs")) are recorded as unrealized gains or losses in surplus, net of deferred taxes. In the absence of an admissible audit, the entire investment is nonadmitted.

(8) Investments in limited partnerships and limited liability companies, including equity investments in affiliated entities organized as limited liability companies, which have admissible audits are carried at the underlying audited equity of the investee. In the absence of an admissible audit, the entire investment is nonadmitted. The financial statements of equity method investees are usually not received in time for the Company to apply the equity method at each reporting period. Therefore, the equity pick-up on these investments has been recorded on a one to three-month lag.

The cost basis of limited partnerships and limited liability companies is adjusted for impairments in value deemed to be other-than-temporary, with the difference between cost and carrying value, which approximates fair value, recognized as a realized loss reported in net income. The new cost basis of an impaired limited partnership or limited liability company is not adjusted for subsequent increases in the underlying audited equity of the investee.

Dividends and distributions from limited partnerships and limited liability companies, other than those deemed a return of capital, are recorded in net investment income. Undistributed earnings are included in unrealized gains and losses and are reflected in surplus, net of deferred taxes.

Investments in tax credit structures, including Low Income Housing Tax Credit (“LIHTC”) LLCs, wind energy LLCs and New Market Tax Credit ("NMTC") LLCs, which are included in other invested assets, are recorded at proportional amortized cost and include remaining unfunded commitments. The carrying value of the investment is amortized into income in proportion to the actual and projected future amounts of tax credits and deductible losses. The amortization is recorded through net investment income.

Effective October 1, 2024, residual tranches of securitizations are reported using a cost recovery method, which is a practical expedient allowed under statutory accounting rules. Under the cost recovery method, distributions received are treated as a reduction of the residual's book value. Investment income is not recognized until the book value of the residual has been reduced to zero. An OTTI is recorded when fair value of the residual is below its book value. Prior to October 1, 2024, most residuals were reported at the lower of cost or market and income was accrued using an effective yield method.

NOTES TO FINANCIAL STATEMENTS

(9) Derivative instruments that qualify and are designated for hedge accounting are valued in a manner consistent with the items being hedged. Periodic payments and receipts on these derivatives are recorded on an accrual basis within net investment income for hedges of fixed income securities, and within other income for hedges of liabilities. Net realized gains and losses are recognized upon termination or maturity of these contracts in a manner consistent with the hedged item and when subject to the IMR, are transferred to the IMR, net of taxes.

Derivative instruments that do not qualify or are not designated for hedge accounting are carried at fair value and changes in fair value are recorded in surplus as unrealized gains and losses, net of deferred taxes. Periodic payments and receipts on these derivatives are recorded on an accrual basis within net investment income for hedges of fixed income securities and within other income for hedges of liabilities Upon termination or maturity, the gains or losses on these contracts are recognized in net realized capital gains and losses, net of taxes. Realized gains or losses on terminated or matured derivatives, which are subject to the IMR, are transferred to the IMR, net of taxes.

The Company also uses derivatives as part of replication transactions. Replication transactions refer to derivative transactions entered into in conjunction with other investments in order to reproduce the investment characteristics of otherwise permissible investments. The accounting for derivatives used in replication transactions depends upon how the underlying cash instrument is accounted for, as well as how the replicated asset would be accounted for if acquired directly; alternatively, the Company can elect to carry the derivative at fair value. The Company uses bonds as the referenced cash instrument in its current replication transactions, and therefore, the derivatives are carried at amortized cost. The Company accrues investment income for the replicated synthetic asset throughout the life of the replication transaction. Realized gains or losses at maturity of the replication transaction, which are subject to the IMR, are transferred to the IMR, net of tax.

The Company reports cash flows from the purchase or termination of derivative instruments as cash flows from investing activities unless there is a significant financing element. Income payments, which include all cash settlements and foreign exchange payments are classified as cash flows from operating activities. Changes in receivables and payables related to collateral are reported in investing activities.

(10) - (11) The Company does not issue or have in-force of any accident and health policies.

(12) The Company has not changed its capitalization policy from the prior year.

(13) The Company does not have any pharmaceutical rebates receivable.

D. Going Concern

The Company does not have any doubt about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

Changes in Accounting Principles

Accounting changes adopted to conform to the provisions of NAIC SAP or other state prescribed accounting practices are reported as changes in accounting principles. The cumulative effect of changes in accounting principles is generally reported as an adjustment to unassigned surplus in the period of the change in accounting principle. Generally, the cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods.

During 2025, the NAIC adopted revisions to SSAP No. 93 "Investments in Tax Credit Structures" to provide new guidance on the accounting, recognition, and reporting of investments where the return is substantially earned through either federal or state tax credits. Specifically, the guidance requires for all qualifying tax credit investments to be reported as Other Invested Assets on Schedule BA and accounted for under the proportional amortization method. Revisions were also made to SSAP No. 94 "State and Federal Tax Credits", which clarifies the accounting guidance for certificated tax credits and expands the current guidance to federal tax credits, while continuing to include state tax credits. The guidance also requires these tax credits to be recorded at face value, with any discount to the certificated tax credits' face value recorded as a deferred gain. The Company adopted the new guidance on January 1, 2025. Upon adoption, there was no significant impact to the Company’s surplus.

During 2025, the NAIC adopted revisions to SSAP No. 26 “Bonds” to incorporate a principle-based bond definition. Revisions were also made to SSAP No. 43 “Asset Backed Securities” and SSAP No. 21 “Other Admitted Assets”. The revised definition includes criteria that must be met in order for a debt instrument to be reported as a bond, classified as either an issuer credit obligation or asset-backed security. The Company adopted the new guidance on January 1, 2025. Upon adoption, the Company identified debt securities with a book adjusted carrying value ("BACV") of $441,245,084 and $13,227,503 for the general account and book value separate accounts, respectively, that no longer met the definition of a bond. These debt securities were reclassified to either preferred stock or other invested assets. Prior to adoption of the new definition, these debt securities were carried at amortized cost unless they had an NAIC-6 designation, which required lower of cost or market ("LOCOM") accounting. Details regarding these securities' BACV and accounting measurement before and post adoption are as follows:

General Account:

Non-Bond Debt Securities	BACV at 12/31/24 as reported on Schedule D	New measurement Basis	BACV at 1/1/25 After Transition	Aggregate surplus impact after transition at 1/1/25
Debt securities reclassified to preferred stock	$ 236,372,885	Fair Value	229,015,397	(7,357,488)
Debt securities reclassified to other invested assets - (Non-Bond Debt Securities)	$ 83,435,420	LOCOM	65,236,246	(18,199,174)
Debt securities reclassified to other invested assets - (Capital Notes)	$ 121,436,779	Amortized cost if NAIC 1-2; LOCOM if NAIC 3-6	121,436,779	—
Total	$ 441,245,084		$ 415,688,422	$ (25,556,662)

NOTES TO FINANCIAL STATEMENTS

Book Value Separate Accounts:

Non-Bond Debt Securities	BACV at 12/31/24 as reported on Schedule D	New measurement Basis	BACV at 1/1/25 After Transition	Aggregate surplus impact after transition at 1/1/25
Debt securities reclassified to preferred stock	3,293,657	Fair Value	3,001,773	(291,884)
Debt securities reclassified to other invested assets - (Non-Bond Debt Securities)	5,957,662	LOCOM	5,010,055	(947,607)
Debt securities reclassified to other invested assets - (Capital Notes)	3,976,184	Amortized cost if NAIC 1-2; LOCOM if NAIC 3-6	3,976,184	—
Total	$ 13,227,503		$ 11,988,012	$ (1,239,491)

During 2024, the NAIC adopted changes to SSAP No. 21 "Other Admitted Assets," which revise the accounting guidance for residual tranches of securitizations. The new guidance provides a practical expedient that allows for the use of a cost recovery method. Under the cost recovery method, distributions received from the investment are treated as a reduction of the residual's book value. Investment income is not recognized until the book value of the residual has been reduced to zero. The Company early adopted the new guidance on a prospective basis on October 1, 2024. There was no impact to surplus upon adoption. The Company reclassified $1,473,576 from unrealized gains to realized gains upon adoption.

The NAIC adopted changes to SSAP No. 56 "Separate Accounts" to clarify the definition of a book value separate account and to include accounting guidance for transfers between the general account and the separate accounts. New disclosures are also required. The Company early adopted this guidance as of December 31, 2025, which did not have any financial impact.

During 2023, the NAIC adopted revisions to SSAP No. 48 "Joint Ventures, Partnerships and Limited Liability Companies", SSAP No. 30 "Common Stock" and SSAP No. 32 "Preferred Stock" regarding residual investments. The amended guidance clarified that equity investments issued from entities that are in substance securitization vehicles are to be reported as residual investments. The adoption of this guidance had no impact to the Company's surplus, but required the reclassification of $3,194,165 million at December 31, 2023 of investments in limited partnerships as residual investments.

In 2023, the NAIC adopted Interpretation ("INT") 23-01, which prescribes limited-time, optional, statutory accounting guidance as an exception to the existing guidance detailed in SSAP No. 7 “Asset Valuation Reserve and Interest Maintenance Reserve” and the annual statement instructions that requires non-admittance of a negative IMR. Under the INT, reporting entities are allowed to admit negative IMR if certain criteria are met. The adoption of this guidance allowed the Company to admit $458,848,705 (including $17,329,645 from Separate Accounts) and $327,970,902 of negative IMR at December 31, 2025 and December 31, 2024, respectively, which increased the Company's total assets. There was no impact to net income from this change. New disclosures required under the INT have been included in Note 5 - Investments

In 2023, the NAIC adopted revisions to SSAP No. 86 “Derivatives”, which adopt with modification U.S. GAAP guidance in determining hedge effectiveness. More specifically, SSAP No. 86 was modified to incorporate measurement guidance for excluded components when measuring hedge effectiveness of foreign currency swaps and foreign currency forwards. In addition, new guidance was added regarding the portfolio layer method and partial term hedges for fair value hedges. The Company adopted this guidance on January 1, 2023 with no impact to surplus at adoption. New disclosures related to this guidance were added to Note 8 - Derivative Instruments.

Changes in Accounting Policy

On September 30, 2024, the Company changed its accounting policy on the reporting of premiums and benefits on internal replacement transactions. Internal replacements refer to transactions whereby a policyholder transfers the cash surrender value from their current policy into a similar policy. Premiums and benefits from these types of exchanges are now reported gross in the statement of operations. Our previous policy, which was discussed with the Department and to which they had no objection, was to net the benefit expense against the premium income in the statement of operations.Through December 31, 2024, premium income and benefit expense include $4,011,088,312 from internal replacements. If this policy was in effect for 2023, premium income and benefit expense would have been $3,982,291,382 higher from internal replacements.This change in accounting policy has no net impact on the Company’s profit or loss, nor does it affect surplus, as the gross reporting of premiums and benefits is offset by corresponding amounts in both income and expense.

Change in Reserve Valuation Basis

In 2025, the Department granted approval for the Company to change the reserve valuation basis for fixed deferred annuities to the Standard Valuation Law ("SVL"). Prior to this change, reserves for fixed deferred annuities with market value adjustments were computed in accordance with the minimum statutory reserve standard under the New York State Department of Financial Services ("NYSDFS") Regulation 127, which required the use of Plan Type C valuation rates. Under the SVL, which is the Delaware minimum reserve standard, these contracts are valued using Plan Type B rates. At December 31, 2025, the impact of this change in reserve valuation basis resulted in a reduction in policy reserves and a corresponding increase in statutory surplus of $51,326,861.

In 2024, the Delaware State Insurance Department (DSID) granted approval for the Company to change the reserve valuation basis for the variable deferred annuity policies to the NAIC valuation basis (VM-21). Prior to this change, reserves for these policies were computed in accordance with the minimum statutory reserve standard required under New York law, which results in reserves that are higher than those computed pursuant to the NAIC basis (VM-21), which is the Delaware minimum reserve standard. For the index-linked account corresponding to a variable annuity product, the Company still applies Actuarial Guideline XXXV. As of December 31, 2024, the impact of this change in reserve valuation basis resulted in a reduction of the aggregate reserve for life contracts by $46,846,231 and an increase in Expense Allowances recognized in Reserves (included in Transfers to Separate Accounts due or accrued) of $135,978,361, thereby increasing the statutory surplus by $182,824,592 (see Summary of Operations – Page 4 – Line 43).

3. Business Combinations and Goodwill

A. Statutory Purchase Method

NOTES TO FINANCIAL STATEMENTS

The following table represents goodwill generated under the statutory purchase method of accounting:

Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Goodwill	Original Amount of Admitted Goodwill	Admitted Goodwill as of the Reporting Date	Amount of Goodwill Amortized During the Reporting Period	Book Value of SCA	Admitted Goodwill as a % of Book Adjusted Carrying Value, Gross of Admitted Goodwill
Stone Ridge Holdings Group LLC	January 19, 2024	$250,000,000	$153,189,895	$153,189,895	$122,251,916	$15,318,990	$291,185,354	42%

B. Statutory Merger

Not applicable.

C. Assumption Reinsurance

Not applicable.

D. Impairment Loss

Not applicable.

4. Discontinued Operations

Not applicable.

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for new commercial mortgage loans funded during 2025 were 12.34% and 2.51%, respectively. The maximum and minimum lending rates for new residential mortgage loans funded during 2025 were 9.13% and 6.38%.

(2) For 2025, the maximum percentage of any one commercial loan to the value of the collateral at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages, was 96.4% (current average percentage was 60.4%). For 2025, the maximum percentage of any residential loan to the value of the collateral at the time of the loan was 94.5% (current average percentage was 70.8%).

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total were $533,136 and $1,125,617 for the years ended December 31, 2025 and 2024, respectively.

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$107,026,165	$ —	$19,618,286,169	$374,385,063	$20,099,697,397
(b) 30 - 59 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) 60 - 89 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(d) 90 - 179 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(e) 180+ days past due	$ —	$ —	$ 362,235	$ —	$ 81,250,000	$48,750,000	$ 130,362,235
2. Accruing interest 90 - 179 days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 293,730,987	$ —	$ 293,730,987
b. Prior Year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ 2,517,420	$ —	$16,807,387,060	$318,881,363	$17,128,785,843
(b) 30 - 59 days past due	$ —	$ —	$ 57,675	$ —	$ 238,622,560	$ —	$ 238,680,235
(c) 60 - 89 days past due	$ —	$ —	$ 758,335	$ —	$ —	$ —	$ 758,335
(d) 90 - 179 days past due	$ —	$ —	$ 367,063	$ —	$ 77,719,231	$ —	$ 78,086,294
(e) 180+ days past due	$ —	$ —	$ —	$ —	$ 3,900,000	$ —	$ 3,900,000
2. Accruing interest 90 - 179 days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 294,641,121	$ —	$ 294,641,121

NOTES TO FINANCIAL STATEMENTS

(5) Investments in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 279,922,248	$ 48,750,000	$ 328,672,248
2. No allowance for credit losses	—	—	362,235	—	16,622,597	—	16,984,832
3. Total (1 + 2)	$ —	$ —	$ 362,235	$ —	$ 296,544,845	$ 48,750,000	$ 345,657,080
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Prior Year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 63,000,000	$ —	$ 63,000,000
2. No allowance for credit losses	—	—	367,063	—	98,246,791	—	98,613,854
3. Total (1 + 2)	$ —	$ —	$ 367,063	$ —	$ 161,246,791	$ —	$ 161,613,854
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

(6) Investments in impaired loans – average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average recorded investment	$ —	$ —	$ 361,543	$ —	$ 143,178,130	$26,406,250	$169,945,923
2. Interest income recognized	$ —	$ —	$ —	$ —	$ 2,666,219	$ —	$ 2,666,219
3. Recorded investments on nonaccrual status	$ —	$ —	$ 361,543	$ —	$ 81,250,000	$48,750,000	$130,361,543
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Prior Year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 149,771,299	$ —	$149,771,299
2. Interest income recognized	$ —	$ —	$ —	$ —	$ 4,592,382	$ —	$ 4,592,382
3. Recorded investments on nonaccrual status	$ —	$ —	$ —	$ —	$ 44,919,231	$ —	$ 44,919,231
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ 510,166	$ —	$ 510,166

(7) Allowance for credit losses:

	December 31, 2025	December 31, 2024
a. Balance at beginning of period	$ (175,770,272)	$ (72,403,127)
b. Additions charged to operations	(91,548,080)	(80,806,395)
c. Direct write-downs charged against the allowance	12,254,254	160,875,460
d. Recoveries of amounts previously charged off	(22,915,658)	(138,314,710)
e. Balance at end of period	$ (256,656,948)	$ (175,770,272)

(8) Mortgage loans derecognized as a result of foreclosure:

	December 31, 2025
a. Aggregate amount of mortgage loans derecognized	$ 108,469,231
b. Real estate collateral recognized	$ —
c. Other collateral recognized	$ —
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ —

(9) The Company accrues interest income on mortgage loans to the extent it is deemed collectible. The Company places loans on non-accrual status and ceases to recognize interest income when management determines that the collection of interest and repayment of principal is not probable. Any accrued but uncollected interest is reversed out of interest income once a loan is put on non-accrual status. Interest payments received on mortgage loans where interest payments have been deemed uncollectible are recognized on a cash basis and recorded as interest income. If a determination is made that the principal will not be collected, the interest payment received is used to reduce the principal balance. If a mortgage loan has any investment income due and accrued that is 90 days past due and collectible, the investment income will continue to accrue but all accrued interest related to the mortgage loan is reported as a nonadmitted asset, until such time that it has been paid or is deemed uncollectible.

(10) In 2025, the Company started investing in residential mortgage loans through a Delaware Statutory Trust (the “Trust”). The Trust owns residential mortgages in three separate series. The Company, along with NYL and LINA, own a 100% undivided beneficial ownership in the assets of one of the series. At December 31, 2025, the Company’s investment in residential mortgages and cash owned through the Trust are as follows:

NOTES TO FINANCIAL STATEMENTS

	December 31, 2025
Residential Mortgage Loans	**Carrying Value**
In good standing	
Pacific	$ 35,203,696
Central	23,875,319
South Atlantic	21,555,845
Middle Atlantic	19,298,965
New England	4,019,048
Total in Good Standing	$ 103,952,873
Cash	102,853

B. Debt Restructuring

A restructuring is considered a TDR when a debtor is experiencing financial difficulties and the Company has granted a concession. The Company had the following restructured debt in the general account for which it is the creditor:

	General Account		Separate Account	
	December 31, 2025	December 31, 2024	December 31, 2025	December 31, 2024
(1) The total recorded investment in restructured debt, as of year-end	$ 21,913,837	$ 60,125,626	$ 1,711,299	$ 1,711,080
(2) The realized capital losses (gains) related to this debt	$ 2,998,140	$ 32,190,869	$ (219)	$ 1,057,058
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in TDR	$ —	$ —	$ —	$ —

(4) The Company accrues interest income on impaired debt instruments to the extent it is deemed collectible (delinquent less than 90 days) and the debt instrument continues to perform under its original or restructured contractual terms. Interest income on non-performing debt instruments is generally recognized on a cash basis.

C. Reverse Mortgages

The Company does not have any reverse mortgages.

D. Asset Backed Securities

(1) Prepayment assumptions for mortgage-backed/asset backed securities were obtained from external sources such as Intex and Blackrock Solutions.

(2) The Company does not have any asset backed securities, which are other-than-temporarily impaired where the Company intends to sell, or does not have the intent and ability to hold until recovery, at December 31, 2025.

(3) The following table lists each security at a CUSIP level where the present value of cash flows expected to be collected is less than the amortized cost basis during the year:

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
General Account						
007034BN0	134,124	133,011	1,113	133,011	131,201	12/31/2025
02660TGA5	22,456	21,984	472	21,984	15,719	12/31/2025
059469AF3	351,561	340,580	10,981	340,580	314,629	12/31/2025
12544TAH7	170,637	170,408	229	170,408	162,670	12/31/2025
12628LAJ9	60,565	57,336	3,229	57,336	51,479	12/31/2025
12629EAD7	476,932	471,040	5,892	471,040	374,726	12/31/2025
12638PAE9	622,315	614,290	8,025	614,290	528,007	12/31/2025
12667FJ55	519,655	510,163	9,492	510,163	471,778	12/31/2025
12667G6W8	586,606	582,094	4,512	582,094	538,973	12/31/2025
12667GPU1	229,339	228,655	684	228,655	222,177	12/31/2025
12667GXM0	560,125	549,644	10,481	549,644	510,126	12/31/2025
12667GXN8	196,376	192,772	3,604	192,772	181,628	12/31/2025
12668AMN2	644,533	640,357	4,176	640,357	588,710	12/31/2025
126694DT2	104,154	100,007	4,147	100,007	77,445	12/31/2025
161546GK6	871,688	871,266	422	871,266	860,060	12/31/2025
17309BAB3	68,430	66,733	1,697	66,733	63,400	12/31/2025
32051GTD7	189,970	186,099	3,871	186,099	182,764	12/31/2025
3622E8AC9	1,336,216	1,291,919	44,297	1,291,919	1,245,099	12/31/2025

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
3622E8AF2	630,945	608,026	22,919	608,026	587,096	12/31/2025
3622ELAG1	132,885	129,097	3,788	129,097	117,633	12/31/2025
3622EUAB2	254,215	245,994	8,221	245,994	227,983	12/31/2025
3622EUAC0	550,237	532,535	17,702	532,535	497,571	12/31/2025
3622MPAT5	11,314	11,222	92	11,222	9,916	12/31/2025
362334MD3	29,477	28,020	1,457	28,020	26,568	12/31/2025
362375AF4	286,401	283,832	2,569	283,832	262,250	12/31/2025
36242DD26	230,653	229,204	1,449	229,204	225,930	12/31/2025
36244SAC2	1,746,968	1,729,508	17,460	1,729,508	1,580,553	12/31/2025
36244SAF5	1,063,682	1,052,913	10,769	1,052,913	981,650	12/31/2025
45660LSY6	1,305,617	1,279,091	26,526	1,279,091	1,204,717	12/31/2025
466247ZQ9	224,644	219,015	5,629	219,015	200,860	12/31/2025
46627MEA1	584,068	572,195	11,873	572,195	517,798	12/31/2025
46630MAG7	209,919	207,791	2,128	207,791	180,963	12/31/2025
61749EAD9	1,178,097	1,173,251	4,846	1,173,251	1,019,559	12/31/2025
61749EAE7	336,869	335,491	1,378	335,491	294,291	12/31/2025
61749EAH0	370,984	369,956	1,028	369,956	317,395	12/31/2025
61750YAD1	705,738	699,027	6,711	699,027	678,139	12/31/2025
61750YAE9	98,804	97,838	966	97,838	96,796	12/31/2025
61750YAJ8	190,583	188,754	1,829	188,754	184,188	12/31/2025
61752RAH5	200,512	197,925	2,587	197,925	188,201	12/31/2025
61752RAJ1	434,181	428,666	5,515	428,666	420,034	12/31/2025
61752RAM4	418,013	411,560	6,453	411,560	403,831	12/31/2025
65537BAC4	1,118,524	1,085,274	33,250	1,085,274	993,503	12/31/2025
65537BAF7	728,775	706,699	22,076	706,699	649,031	12/31/2025
75970HAD2	61,176	60,565	611	60,565	61,329	12/31/2025
76110VSU3	6,910	6,129	781	6,129	5,553	12/31/2025
76114CAD8	160,359	160,144	215	160,144	145,660	12/31/2025
007034BN0	136,767	136,282	485	136,282	133,576	9/30/2025
02660TGA5	23,605	22,723	882	22,723	16,064	9/30/2025
059469AF3	358,504	354,899	3,605	354,899	324,431	9/30/2025
12627HAK6	309,882	299,839	10,043	299,839	278,121	9/30/2025
12628KAF9	360,759	341,558	19,201	341,558	311,376	9/30/2025
12628LAJ9	61,358	61,205	153	61,205	57,301	9/30/2025
12629EAD7	487,256	480,878	6,378	480,878	388,991	9/30/2025
126384AQ9	10,304	10,295	9	10,295	9,804	9/30/2025
12638PAE9	626,532	624,471	2,061	624,471	535,120	9/30/2025
12667FJ55	526,701	526,618	83	526,618	484,059	9/30/2025
12667G6W8	604,837	597,664	7,173	597,664	544,247	9/30/2025
12667GXM0	571,443	569,285	2,158	569,285	522,831	9/30/2025
12667GXN8	200,329	199,587	742	199,587	186,148	9/30/2025
12668AMN2	670,847	663,254	7,593	663,254	609,463	9/30/2025
161546GK6	915,034	914,578	456	914,578	898,605	9/30/2025
17309BAB3	69,433	68,967	466	68,967	64,425	9/30/2025
17309YAF4	281,729	276,612	5,117	276,612	257,843	9/30/2025
225470S95	235,394	235,173	221	235,173	189,279	9/30/2025
23312RAA3	16,540,944	8,250,000	8,290,944	8,250,000	3,258,585	9/30/2025
32051GTD7	193,692	191,818	1,874	191,818	187,114	9/30/2025
3622E8AC9	1,347,708	1,342,956	4,752	1,342,956	1,218,431	9/30/2025
3622E8AF2	636,675	633,327	3,348	633,327	589,827	9/30/2025
3622EUAB2	256,608	255,279	1,329	255,279	234,802	9/30/2025
3622EUAC0	555,660	552,540	3,120	552,540	512,480	9/30/2025
3622MPAT5	11,444	11,336	108	11,336	10,010	9/30/2025
362334MD3	30,269	29,632	637	29,632	26,858	9/30/2025
362375AF4	290,641	288,121	2,520	288,121	267,984	9/30/2025
36242DD26	237,767	236,860	907	236,860	232,031	9/30/2025
466247ZQ9	225,031	224,644	387	224,644	193,807	9/30/2025
46627MEA1	591,879	585,103	6,776	585,103	533,729	9/30/2025
46628SAE3	1,001,994	972,869	29,125	972,869	939,966	9/30/2025
46628SAG8	711,808	691,376	20,432	691,376	677,174	9/30/2025
46630MAG7	213,286	212,574	712	212,574	184,528	9/30/2025
57643MCG7	60,988	60,710	278	60,710	61,311	9/30/2025
61749EAD9	1,185,952	1,182,193	3,759	1,182,193	1,033,235	9/30/2025
61749EAE7	339,115	338,039	1,076	338,039	298,250	9/30/2025
61749EAH0	373,235	372,688	547	372,688	321,345	9/30/2025
61750YAB5	27,624	27,261	363	27,261	27,474	9/30/2025
61750YAD1	718,122	708,258	9,864	708,258	693,849	9/30/2025
61750YAE9	100,498	99,157	1,341	99,157	99,043	9/30/2025

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
61750YAJ8	193,903	191,264	2,639	191,264	188,452	9/30/2025
61751DAE4	198,272	196,302	1,970	196,302	176,246	9/30/2025
61752RAH5	202,949	201,566	1,383	201,566	190,634	9/30/2025
61752RAJ1	439,383	436,461	2,922	436,461	425,470	9/30/2025
61752RAM4	423,294	419,691	3,603	419,691	409,532	9/30/2025
65537BAC4	1,135,510	1,122,868	12,642	1,122,868	1,010,597	9/30/2025
65537BAF7	739,383	731,605	7,778	731,605	660,255	9/30/2025
69336RBS8	2,666	940	1,726	940	—	9/30/2025
75970HAD2	91,018	89,421	1,597	89,421	89,302	9/30/2025
02660TGA5	25,339	23,903	1,436	23,903	16,465	6/30/2025
059469AF3	368,551	360,086	8,465	360,086	328,697	6/30/2025
12627HAK6	316,665	312,223	4,442	312,223	283,528	6/30/2025
12628KAF9	371,388	362,136	9,252	362,136	322,029	6/30/2025
12628LAJ9	64,385	61,640	2,745	61,640	58,875	6/30/2025
12629EAD7	501,674	491,175	10,499	491,175	401,805	6/30/2025
126384AQ9	10,540	10,305	235	10,305	9,432	6/30/2025
12638PAE9	637,804	628,535	9,269	628,535	547,763	6/30/2025
12667FJ55	541,993	537,796	4,197	537,796	493,845	6/30/2025
12667G6W8	631,490	626,248	5,242	626,248	564,183	6/30/2025
12667GXM0	578,146	577,915	231	577,915	531,808	6/30/2025
12667GXN8	202,676	202,595	81	202,595	189,340	6/30/2025
12668AMN2	676,021	675,661	360	675,661	618,256	6/30/2025
126694DT2	108,771	106,262	2,509	106,262	82,111	6/30/2025
17309BAB3	70,235	70,126	109	70,126	65,417	6/30/2025
17309YAF4	288,690	288,362	328	288,362	264,049	6/30/2025
32051GTD7	205,447	202,585	2,862	202,585	199,442	6/30/2025
3622E8AC9	1,368,382	1,359,378	9,004	1,359,378	1,238,368	6/30/2025
3622E8AF2	647,762	640,806	6,956	640,806	600,022	6/30/2025
3622ELAG1	134,326	134,151	175	134,151	121,585	6/30/2025
362334MD3	29,947	29,592	355	29,592	27,522	6/30/2025
362375AF4	299,599	292,016	7,583	292,016	269,704	6/30/2025
36242DD26	242,023	240,236	1,787	240,236	234,501	6/30/2025
36244SAC2	1,889,708	1,771,920	117,788	1,771,920	1,640,165	6/30/2025
36244SAF5	1,152,123	1,078,874	73,249	1,078,874	1,018,760	6/30/2025
45660LSY6	1,356,241	1,328,643	27,598	1,328,643	1,301,833	6/30/2025
466247ZQ9	226,518	225,031	1,487	225,031	196,689	6/30/2025
46627MEA1	631,621	613,339	18,282	613,339	561,510	6/30/2025
46628SAE3	1,015,478	1,007,844	7,634	1,007,844	956,360	6/30/2025
46628SAG8	721,677	715,964	5,713	715,964	688,995	6/30/2025
46630MAG7	216,501	215,190	1,311	215,190	185,043	6/30/2025
61748HPB1	283,826	241,711	42,115	241,711	278,856	6/30/2025
61749EAD9	1,202,043	1,190,956	11,087	1,190,956	1,062,507	6/30/2025
61749EAE7	343,748	340,546	3,202	340,546	306,705	6/30/2025
61749EAH0	377,478	375,313	2,165	375,313	330,858	6/30/2025
61750YAB5	431,004	407,370	23,634	407,370	431,114	6/30/2025
61750YAD1	733,161	720,240	12,921	720,240	701,363	6/30/2025
61750YAE9	102,593	100,794	1,799	100,794	100,115	6/30/2025
61750YAJ8	197,947	194,475	3,472	194,475	190,493	6/30/2025
61751DAE4	204,651	198,833	5,818	198,833	176,942	6/30/2025
61751JAH4	599,078	598,982	96	598,982	562,659	6/30/2025
61751JAJ0	595,984	595,848	136	595,848	562,493	6/30/2025
61752RAH5	206,531	205,229	1,302	205,229	195,056	6/30/2025
61752RAJ1	447,272	444,320	2,952	444,320	435,342	6/30/2025
61752RAM4	430,925	426,936	3,989	426,936	419,380	6/30/2025
65537BAC4	1,158,031	1,146,765	11,266	1,146,765	1,042,985	6/30/2025
65537BAF7	754,193	746,713	7,480	746,713	681,442	6/30/2025
69336RBS8	4,369	2,666	1,703	2,666	—	6/30/2025
75970HAD2	93,420	91,018	2,402	91,018	90,872	6/30/2025
76110VSU3	8,103	6,910	1,193	6,910	7,154	6/30/2025
76114CAD8	162,237	160,344	1,893	160,344	151,717	6/30/2025
93934FEM0	461,200	459,773	1,427	459,773	438,415	6/30/2025
02660TGA5	26,546	26,232	314	26,232	17,949	3/31/2025
059469AF3	377,040	372,185	4,855	372,185	350,344	3/31/2025
1248MBAJ4	2,241,289	2,165,373	75,916	2,165,373	1,968,039	3/31/2025
1248MBAL9	626,440	616,822	9,618	616,822	553,066	3/31/2025
12544TAH7	79,060	78,878	182	78,878	77,347	3/31/2025
12627HAK6	327,327	319,690	7,637	319,690	293,220	3/31/2025
12628LAJ9	65,456	64,636	820	64,636	60,567	3/31/2025

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
12629EAD7	525,841	507,206	18,635	507,206	416,854	3/31/2025
12638PAE9	647,173	640,438	6,735	640,438	533,528	3/31/2025
12667GXM0	589,603	584,343	5,260	584,343	540,514	3/31/2025
12667GXN8	206,649	204,846	1,803	204,846	192,438	3/31/2025
12668AMN2	701,624	684,393	17,231	684,393	627,807	3/31/2025
17309BAB3	71,916	70,567	1,349	70,567	66,244	3/31/2025
225470S95	242,579	235,393	7,186	235,393	183,466	3/31/2025
32051GTD7	208,417	206,362	2,055	206,362	198,643	3/31/2025
3622ELAG1	140,274	134,937	5,337	134,937	128,111	3/31/2025
3622MPAT5	11,991	11,882	109	11,882	10,571	3/31/2025
362334MD3	16,072	15,868	204	15,868	13,439	3/31/2025
362375AF4	304,692	301,362	3,330	301,362	276,631	3/31/2025
36242DD26	253,011	251,440	1,571	251,440	246,677	3/31/2025
45660LSY6	1,399,476	1,376,461	23,015	1,376,461	1,336,336	3/31/2025
466247ZQ9	232,900	226,519	6,381	226,519	199,677	3/31/2025
46627MEA1	646,899	635,511	11,388	635,511	581,758	3/31/2025
46628BBD1	94,257	83,150	11,107	83,150	61,988	3/31/2025
57643MCG7	63,417	62,688	729	62,688	63,281	3/31/2025
61750YAB5	28,996	28,307	689	28,307	28,399	3/31/2025
61750YAD1	738,481	736,128	2,353	736,128	717,205	3/31/2025
61750YAE9	103,359	103,008	351	103,008	102,376	3/31/2025
61750YAJ8	199,402	198,748	654	198,748	194,797	3/31/2025
61751DAE4	209,395	208,045	1,350	208,045	185,655	3/31/2025
61751JAH4	606,903	602,291	4,612	602,291	570,292	3/31/2025
61751JAJ0	603,730	599,180	4,550	599,180	570,120	3/31/2025
61752RAH5	208,964	208,147	817	208,147	198,625	3/31/2025
61752RAJ1	453,822	450,771	3,051	450,771	443,303	3/31/2025
61752RAM4	437,833	433,512	4,321	433,512	427,127	3/31/2025
65537BAC4	1,172,650	1,169,187	3,463	1,169,187	1,086,230	3/31/2025
65537BAF7	763,633	761,459	2,174	761,459	709,692	3/31/2025
69336RBS8	6,040	4,369	1,671	4,369	—	3/31/2025
76110VSU3	8,391	8,103	288	8,103	8,029	3/31/2025
76114CAD8	165,977	162,237	3,740	162,237	152,653	3/31/2025
76114QAC9	47,937	47,580	357	47,580	43,077	3/31/2025
Subtotal - General Account	**—**	**—**	**9,565,881**	**—**	**—**	
Guaranteed Separate Accounts						
059469AF3	$ 58,473	$ 56,649	$ 1,824	$ 56,649	$ 52,438	12/31/2025
3622E8AC9	28,430	27,488	942	27,488	26,491	12/31/2025
3622MPAT5	11,314	11,222	92	11,222	9,916	12/31/2025
36244SAC2	95,585	94,629	956	94,629	86,553	12/31/2025
36244SAF5	88,063	87,167	896	87,167	81,804	12/31/2025
61749EAD9	52,361	52,145	216	52,145	45,314	12/31/2025
61749EAE7	25,913	25,807	106	25,807	22,638	12/31/2025
61749EAH0	79,496	79,276	220	79,276	68,013	12/31/2025
61750YAE9	24,701	24,459	242	24,459	24,199	12/31/2025
61750YAJ8	71,469	70,783	686	70,783	69,071	12/31/2025
75970HAD2	6,244	6,182	62	6,182	6,277	12/31/2025
76110VSU3	54	48	6	48	44	12/31/2025
059469AF3	59,625	59,027	598	59,027	54,072	9/30/2025
12627HAK6	54,512	52,766	1,746	52,766	49,080	9/30/2025
12628KAF9	47,056	44,551	2,505	44,551	40,614	9/30/2025
126384AQ9	10,304	10,295	9	10,295	9,804	9/30/2025
17309YAF4	183,609	180,274	3,335	180,274	168,042	9/30/2025
23312RAA3	501,255	250,000	251,255	250,000	98,745	9/30/2025
3622E8AC9	28,675	28,574	101	28,574	25,924	9/30/2025
3622MPAT5	11,407	11,336	71	11,336	10,010	9/30/2025
61749EAD9	52,710	52,542	168	52,542	45,922	9/30/2025
61749EAE7	26,086	26,003	83	26,003	22,942	9/30/2025
61749EAH0	79,979	79,862	117	79,862	68,860	9/30/2025
61750YAE9	25,124	24,789	335	24,789	24,761	9/30/2025
61750YAJ8	72,714	71,724	990	71,724	70,670	9/30/2025
61751DAE4	28,324	28,043	281	28,043	25,178	9/30/2025
75970HAD2	10,557	10,371	186	10,371	10,384	9/30/2025
059469AF3	61,297	59,889	1,408	59,889	54,783	6/30/2025
12627HAK6	55,707	54,923	784	54,923	50,034	6/30/2025
12628KAF9	48,441	47,235	1,206	47,235	42,004	6/30/2025

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
126384AQ9	10,540	10,305	235	10,305	9,432	6/30/2025
17309YAF4	188,144	187,931	213	187,931	172,086	6/30/2025
3622E8AC9	29,115	28,923	192	28,923	26,348	6/30/2025
36244SAC2	103,402	96,951	6,451	96,951	89,818	6/30/2025
36244SAF5	95,424	89,321	6,103	89,321	84,897	6/30/2025
61749EAD9	53,423	52,931	492	52,931	47,223	6/30/2025
61749EAE7	26,442	26,196	246	26,196	23,593	6/30/2025
61749EAH0	80,888	80,424	464	80,424	70,898	6/30/2025
61750YAB5	50,063	47,187	2,876	47,187	50,129	6/30/2025
61750YAE9	25,649	25,199	450	25,199	25,029	6/30/2025
61750YAJ8	74,230	72,928	1,302	72,928	71,435	6/30/2025
61751DAE4	29,236	28,405	831	28,405	25,277	6/30/2025
75970HAD2	10,836	10,556	280	10,556	10,567	6/30/2025
76110VSU3	64	55	9	55	56	6/30/2025
059469AF3	62,709	61,901	808	61,901	58,391	3/31/2025
1248MBAL9	96,236	94,762	1,474	94,762	85,087	3/31/2025
12627HAK6	57,584	56,239	1,345	56,239	51,745	3/31/2025
3622MPAT5	11,991	11,882	109	11,882	10,571	3/31/2025
61750YAE9	25,840	25,752	88	25,752	25,594	3/31/2025
61750YAJ8	74,776	74,530	246	74,530	73,049	3/31/2025
61751DAE4	29,914	29,721	193	29,721	26,522	3/31/2025
Subtotal - Guaranteed Separate Accounts	**—**	**—**	**295,835**	**—**	**—**	
Grand Total	**—**	**—**	**9,861,716**	**—**	**—**	

[1] Only the impaired lots within each CUSIP are included within this table.

(4) The following table presents the Company's gross unrealized losses and fair values for asset backed securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at December 31, 2025:

	Less than 12 Months		12 Months or Greater		Total	
	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses
General Account	$ 2,992,554,669	$ 62,157,007	$12,854,834,175	$ 1,227,969,525	$15,847,388,843	$ 1,290,126,532
Guaranteed Separate Accounts	113,597,632	1,988,284	835,625,277	102,611,794	949,222,909	104,600,078
Total	$ 3,106,152,301	$ 64,145,291	$13,690,459,452	$ 1,330,581,319	$16,796,611,752	$ 1,394,726,610

(5) The Company performs quantitative and qualitative analysis to determine if a decline in fair value was temporary. For those securities where the decline was considered temporary, the Company did not take an impairment when it had the ability and intent to hold until recovery. Factors considered in evaluating whether a decline in value is other-than-temporary include: (1) whether the decline is substantial; (2) the duration that the fair value has been less than amortized cost; (3) the financial condition and near-term prospects of the issuer; and (4) the Company's ability and intent to retain the investment for the period of time sufficient to allow for an anticipated recovery in value. In addition, for the non-agency residential mortgage backed securities ("RMBS") portfolio, the Company updates cash flow projections quarterly. A projection is performed for each security based upon the evaluation of prepayment, delinquency, and default rates for the pool of mortgages collateralizing each security, and the projected impact on the course of future prepayments, defaults, and loss in the pool of mortgages, but do not include market prices. As a result, forecasts may change from period to period and additional impairments may be recognized over time as a result of deterioration in the fundamentals of a particular security or group of securities and/or a continuation of heightened mortgage defaults for a period longer than the assumptions used for the forecasts. Both qualitative and quantitative factors are used in creating the Company's RMBS cash flow models. As such, any estimate of impairments is subject to the inherent limitation on the Company's ability to predict the aggregate course of future events. It should therefore be expected that actual losses may vary from any estimate and the Company may recognize additional other-than-temporary losses.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) The Company enters into dollar roll repurchase agreements to sell and repurchase securities. Assets to be repurchased are the same, or substantially the same, as the assets sold. The Company agrees to sell securities at a specified price and repurchase the securities at a lower price. The Company receives cash in the amount of the sales proceeds and establishes a liability equal to the repurchase amount. The difference between the sale and repurchase amounts represents deferred income which is earned over the life of the agreement. The liability for repurchasing the assets is included in borrowed money on Page 3 – Liabilities, Surplus and Other Funds.

(2) The Company enters into securities lending agreements whereby certain investment securities are loaned to third-parties With respect to securities loaned, in order to reduce the Company's risk under these transactions, the Company requires initial cash collateral equal to 102% of the fair value of domestic securities loaned. The Company records an offsetting liability in amounts payable under security lending agreements on Page 3 – Liabilities, Surplus and Other Funds. The Company monitors the fair value of securities loaned with additional collateral obtained as necessary. The borrower of the loaned securities is permitted to sell or repledge those securities.

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Received

a. Aggregate amount of collateral received:

	General Account Dollar Repurchase Agreements	Separate Accounts Dollar Repurchase Agreements	General Account Securities Lending
	Fair Value		
Open	$ —	$ —	$ 1,000,000,000
30 days or less	—	—	—
31 to 60 days	—	—	—
61 to 90 days	—	—	—
Greater than 90 days	—	—	—
Total Collateral Received	$ —	$ —	$ 1,000,000,000

b. The Company has not sold or repledged collateral received from securities lending agreements. All collateral is received in cash.

c. Cash received on securities lending transactions and repurchase agreements is then reinvested in short-term investments and bonds with various maturities.

(4) The Company's securities lending transactions are not administered by an affiliated agent.

(5) Collateral Reinvestment

a. Aggregate amount of collateral reinvested:

	General Account Dollar Repurchase Agreements		Separate Accounts Dollar Repurchase Agreements		General Account Securities Lending	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Open	$ —	$ —	$ —	$ —	$ —	$ —
30 days or less	—	—	—	—	536,514,382	536,517,085
31 to 60 days	—	—	—	—	225,117,944	225,117,944
61 to 90 days	—	—	—	—	159,426,751	159,426,751
91 to 120 days	—	—	—	—	19,949,867	19,949,867
121 to 180 days	—	—	—	—	31,312,674	31,377,831
181 to 365 days	—	—	—	—	62,630,000	62,931,262
1 to 2 years	—	—	—	—	—	—
2 to 3 years	—	—	—	—	10,000,000	10,046,549
Greater than 3 years	—	—	—	—	—	—
Total Collateral Reinvested	$ —	$ —	$ —	$ —	$1,044,951,618	$1,045,367,289

b. To help manage the mismatch of maturity dates between the security lending transactions and the related reinvestment of the collateral received, the Company invests in highly liquid assets.

(6) The Company has not accepted collateral that is not permitted by contract or custom to sell or repledge except as explained above in section (2). In the case of tri-party repurchase agreements, the collateral is kept by the custodian and is not recorded on the Company's financial statements. The Company is not permitted to sell the collateral except in the case of a counterparty default.

(7) The Company does not have any collateral or transactions for securities lending that extend beyond one year from December 31, 2025.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company enters into tri-party reverse repurchase agreements to purchase and resell short-term securities. The Company receives securities as collateral, having a fair value at least equal to 102% of the purchase price paid by the Company for the securities and the Company's designated custodian takes possession of this collateral. The Company is not permitted to sell or repledge these securities. The collateral is not recorded on the Company's financial statements. However, if the counterparty defaults, the Company would then exercise its rights with respect to the collateral, including a sale of the collateral. The fair value of the securities held as collateral is monitored daily and additional collateral is obtained, where appropriate, to protect against credit exposure. The Company records the amount paid for securities purchased under agreements to resell in cash, cash equivalents and short-term investments.

At December 31, 2025, the carrying value and fair value of securities held under agreements to purchase and resell was $510,045,001, which were classified as tri-party reverse repurchase agreements and included with cash, cash equivalents and short-term investments on Page 2 - Assets. The securities had a weighted average maturity of 2 days and a weighted average yield of 3.8%.

(2) Type of repo trades used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (YES/NO)	NO	NO	NO	NO
b. Tri-Party (YES/NO)	YES	YES	YES	YES

NOTES TO FINANCIAL STATEMENTS

(3) Original (flow) & residual maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount					
1.	Open - no maturity	$ —	$ —	$ —	$ —
2.	Overnight	$ 502,890,000	$ 512,161,000	$ 509,436,000	$ —
3.	2 days to 1 week	$ —	$ —	$ —	$ 511,786,000
4.	> 1 week to 1 month	$ —	$ —	$ —	$ —
5.	> 1 month to 3 months	$ —	$ —	$ —	$ —
6.	> 3 months to 1 year	$ —	$ —	$ —	$ —
7.	> 1 year	$ —	$ —	$ —	$ —
b. Ending Balance					
1.	Open - no maturity	$ —	$ —	$ —	$ —
2.	Overnight	$ 497,311,000	$ 506,123,000	$ 506,002,000	$ —
3.	2 days to 1 week	$ —	$ —	$ —	$ 510,045,000
4.	> 1 week to 1 month	$ —	$ —	$ —	$ —
5.	> 1 month to 3 months	$ —	$ —	$ —	$ —
6.	> 3 months to 1 year	$ —	$ —	$ —	$ —
7.	> 1 year	$ —	$ —	$ —	$ —

(4) Not applicable.

(5) Fair value of securities acquired under repo - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$ 502,890,000	$ 512,161,000	$ 509,436,000	$ 511,786,000
b. Ending Balance	$ 497,311,000	$ 506,123,000	$ 506,002,000	$ 510,045,000

(6) Securities acquired under repo - secured borrowing by NAIC designation

	Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a.	ICO - FV	$ —	$ 510,045,000	—	$ —	$ —	$ —	$ —	$ —
b.	ABS - FV	—	—	—	—	—	—	—	—
c.	Preferred stock - FV	—	—	—	—	—	—	—	—
d.	Common stock	—	—	—	—	—	—	—	—
e.	Mortgage loans - FV	—	—	—	—	—	—	—	—
f.	Real estate - FV	—	—	—	—	—	—	—	—
g.	Derivatives - FV	—	—	—	—	—	—	—	—
h.	Other invested assets - FV	—	—	—	—	—	—	—	—
i.	Total assets - FV (sum of a through h)	$ —	$ 510,045,000	$ —	$ —	$ —	$ —	$ —	$ —

(7) Collateral provided - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount					
1.	Cash	$ —	$ —	$ —	$ —
2.	Securities (FV)	$ 512,947,800	$ 522,404,220	$ 519,624,720	$ 522,021,720
3.	Securities (BACV)	$ —	$ —	$ —	$ —
4.	Nonadmitted subset (BACV)	$ —	$ —	$ —	$ —
b. Ending Balance					
1.	Cash	$ —	$ —	$ —	$ —
2.	Securities (FV)	$ 507,258,065	$ 516,246,357	$ 516,123,139	$ 520,246,296
3.	Securities (BACV)	$ —	$ —	$ —	$ —
4.	Nonadmitted subset (BACV)	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

(8) Allocation of aggregate collateral pledged by remaining contractual maturity

	Amortized Cost	Fair Value
a. Overnight and continuous	$ —	$ —
b. 30 days or less	$ —	$ —
c. 31 to 90 days	$ —	$ —
d. > 90 days	$ 520,246,296	$ 520,246,296

(9) At December 31, 2025 and 2024, the Company did not have a recognized receivable for return of collateral.

(10) At December 31, 2025 and 2024, the Company did not have a recognized liability to return collateral.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for a Sale

Not applicable.

J. Real Estate

(1)a – (1)c The Company had no real estate held for sale at December 31, 2025 and 2024. During 2025 and 2024, the Company did not recognize any OTTI on real estate held for sale related to a foreclosed residential property.

(2)a – (2)b During 2025 and 2024, the Company did not recognize any realized gains or (losses) on the disposition of real estate held for sale.

(3) The Company has not changed plans for the sale of investments in real estate.

(4)a – (4)e The Company does not engage in any land sale operations.

(5)a – (5)b The Company does not hold real estate investments with participating mortgage loan features.

K. Investments in Tax Credit Structures

(1)a - (1)b The Company has equity investments in Low Income Housing Tax Credit (“LIHTC”) LLCs, wind energy LLCs and New Market Tax Credit ("NMTC") LLCs, which have the primary purpose of generating tax credits for the Company. Investments in these tax credit structures are initially recorded at cost and carried at amortized cost unless considered impaired. The amortization of these tax credit investments is reported in Net investment income in the accompanying Statutory Statement of Operations. The tax credits received on all tax credit investments are recorded in Income Tax Expense in the accompanying Statutory Statement of Operations.

(2) The amount of tax credits and other tax benefits recognized during the years ended December 31, 2025 and 2024 was $58,769,906 and $24,883,741, respectively.

(3) The balance of the investment recognized in other invested assets on Page 2 - Assets at December 31, 2025 and 2024 was $296,550,383 and $248,656,915 respectively.

(4) The amount of amortization recognized on these investments under the proportional amortized cost method during the years ended December 31, 2025 and 2024 was $52,791,075 and $22,230,966 respectively.

(5) Tax credits expected to be generated each year for the subsequent five years and thereafter:

Year	Transferable	Non-transferable	Total
2026	$ 42,302,594	$ 6,376,056	$ 48,678,650
2027	42,328,109	6,604,715	48,932,824
2028	40,470,030	5,755,776	46,225,806
2029	37,853,891	4,989,276	42,843,167
2030	30,229,312	3,407,641	33,636,953
2031+	104,196,374	2,035,445	106,231,819

(6) Unfunded commitments on tax credit investments amounted to $98,224,693 at December 31, 2025.

(7)a - (7)b Tax credit investments are periodically subject to regulatory reviews, and the Company is not aware of any adverse issues related to such regulatory reviews. There have been no significant modifications or events that resulted in a change in the nature of the investment or a change in the relationship with the underlying project for tax credit investments

(8) The Company had no impairments recorded on its tax credit investments.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted assets (including pledged):

	Gross (Admitted and Nonadmitted) Restricted									Percentage				
	Current Year													
	1	2	3	4	5	6	7	8	9	10	11	12	13	14
Restricted Asset Category	Total General Account (G/A)	G/A Assets Supporting Separate Accounts (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted and Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	Amount Reported in General Interrogatories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	—	$ —	$ —	0.000 %	0.000 %	XXX	XXX	XXX
b. Collateral held under security lending agreements	1,000,000,000	—	—	—	1,000,000,000	1,000,000,000	—	—	1,000,000,000	0.445 %	0.447 %	1,000,000,000	—	25.04 + 25.05
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %	—	—	26.21
d. Subject to reverse repurchase agreements	510,045,001	—	—	—	510,045,001	459,711,001	50,334,000	—	510,045,001	0.227 %	0.228 %	510,045,001	—	26.22
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %	—	—	26.23
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %	—	—	26.24
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %	—	—	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	3,668	—	23,302	—	26,970	28,103,549	(28,076,579)	—	26,970	0.000 %	0.000 %	3,668	—	26.26
i. FHLB capital stock	24,262,800	—	—	—	24,262,800	25,000,000	(737,200)	—	24,262,800	0.011 %	0.011 %	24,262,800	—	26.27
j. On deposit with states	4,894,301	—	—	—	4,894,301	4,752,596	141,705	—	4,894,301	0.002 %	0.002 %	4,894,301	—	26.28
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %	—	—	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %	—	—	26.31
m. Pledged as collateral not captured in other categories	19,179,312	—	—	—	19,179,312	5,574,386	13,604,926	—	19,179,312	0.009 %	0.009 %	19,179,312	—	26.30
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %	—	—	26.32
o. Collateral Assets Received and on Balance Sheet	1,724,720,609	—	11,947,936	—	1,736,668,545	—	1,736,668,545	—	1,736,668,545	0.773 %	0.777 %	XXX	XXX	XXX
p. Assets held under Modco Reinsurance Agreements	—	—	64,879,159	—	64,879,159	62,084,828	2,794,331	—	64,879,159	0.029 %	0.029 %	XXX	XXX	XXX
q. Assets held under Funds Withheld Reinsurance Agreements	3,368,169,581	—	—	—	3,368,169,581	—	3,368,169,581	—	3,368,169,581	1.499 %	1.507 %	XXX	XXX	XXX
r. Total restricted assets	$6,651,275,272	$ —	$76,850,397	$ —	$6,728,125,669	$ 1,585,226,360	$5,142,899,309	$ —	$6,728,125,669	2.995 %	3.011 %	XXX	XXX	XXX

(a) Subset of column 1

(b) Subset of column 3

(c) Column 5 divided by Asset page, Column 1, Line 28

(d) Column 9 divided by Asset page, Column 3, Line 28

NOTES TO FINANCIAL STATEMENTS

(2) The table below presents details of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance (excluding modco/FWH) and Derivatives, Are Reported in the Aggregate) as of December 31, 2025 and 2024.

	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Amount of Total pledged under derivative contracts	$ 19,179,312				$ 19,179,312	$ 5,574,386	$ 13,604,926	$ 19,179,312	0.008 %	0.009 %
Total	$ 19,179,312	$ —	$ —	$ —	$ 19,179,312	$ 5,574,386	$ 13,604,926	$ 19,179,312	XXX	XXX

(a) Subset of column 1
(b) Subset of column 3
(c) Total line for columns 1 through 7 should equal 5L(1)m columns 1 through 7 respectively, and total line for Columns 8 through 10 should equal 5H(1)m columns 9 through 11 respectively.

(3) At December 31, 2025 and 2024, the Company's did not have any other restricted assets (excluding Modco/FWH) pledged as collateral not captured in other categories.

NOTES TO FINANCIAL STATEMENTS

(4) At December 31, 2025 and 2024, the Company's assets received as collateral and held under Modco/Funds Withheld (FWH) Reinsurance agreements, reflected as assets within the Company's financial statements, along with a liability to return such collateral were as follows:

	2025							
Assets	BACV Collateral***	BACV Modco****	BACV FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	$ 1,724,720,609	$ —	$ 45,552,710	$ 1,724,720,609	$ —	$ 45,552,710	1.13 %	1.14 %
b. Schedule D, Part 1, Section 1	—	—	1,282,571,525	—	—	1,295,799,477	0.82	0.82
c. Schedule D, Part 1, Section 2	—	—	1,266,817,441	—	—	1,272,987,528	0.81	0.81
d. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—	—
e. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—	—
f. Schedule B	—	—	69,952,033	—	—	70,548,190	0.04	0.04
g. Schedule A	—	—	—	—	—	—	—	—
h. Schedule BA, Part 1	—	—	685,398,678	—	—	685,398,678	0.44	0.44
i. Schedule DL, Part 1	—	—	—	—	—	—	—	—
j. Other	—	—	17,877,195	—	—	17,877,195	0.01	0.01
k. Total collateral assets (a+b+c+d+e+f+g+h+i+j+k)	$ 1,724,720,609	$ —	$3,368,169,581	$ 1,724,720,609	$ —	$ 3,388,163,778	3.25 %	1.11 %
Separate Account:								
l. Cash, Cash Equivalents and Short-Term Investments	$ —	$ 844,258	$ —	$ —	$ 844,258	$ —	— %	— %
m. Schedule D, Part 1, Section 1	—	—	—	—	—	—	—	—
n. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—	—
o. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—	—
p. Schedule D, Part 2, Section 2	—	1,061,214	—	—	1,061,214	—	—	—
q. Schedule B	—	—	—	—	—	—	—	—
r. Schedule A	—	—	—	—	—	—	—	—
s. Schedule BA, Part 1	—	62,973,687	—	—	62,973,687	—	0.09	0.09
t. Schedule DL, Part 1	—	—	—	—	—	—	—	—
u. Other	—	—	—	—	—	—	—	—
v. Total collateral assets (l+m+n+o+p+q+r+s+t+u)	$ —	$ 64,879,159	$ —	$ —	$ 64,879,159	$ —	0.09 %	0.09 %

* k =Sum of Columns 1, 2, and 3 divided by Asset Page, Line 26 (Column 1)

v =Sum of Columns 1, 2, and 3 divided by Asset Page, Line 27 (Column 1)

** k =Sum of Columns 1, 2, and 3 divided by Asset Page, Line 26 (Column 3)

v = Sum of Columns 1, 2, and 3 divided by Asset Page, Line 27 (Column 3)

*** k (Collateral BACV) should equal Note 5L(1) Column 1, Line o.

*** v (Collateral BACV) should equal Note 5L(1) Column 2, Line o.

**** k (Modco BACV) should equal Note 5L(1) Column 1, Line p.

**** k (Modco BACV) should equal Note 5L(1) Column 2, Line p.

***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q.

***** k (FWH BACV) should equal Note 5L(1) Column 2, Line q.

The Company received cash collateral on security lending transactions and dollar repurchase agreements of $1,000,000,000 in 2025, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities as shown in Table 5E(3).

	Amount	% of Liability to total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 1,724,720,609	1.17 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	—	— %
y. Recognized Obligation for Modco assets (General Account)	—	— %
z. Recognized Obligation for Modco assets (Separate Account)	64,879,159	0.04 %
aa. Recognized Obligation for FWH (excluding Modco) assets (General Account)	3,368,169,581	2.29 %
bb. Recognized Obligation for FWH (excluding Modco) assets (Separate Account)	—	— %

* u = Column 1 divided by Liability Page, Line 26 (Column 1)

v = Column 1 divided by Liability Page, Line 27 (Column 1)

NOTES TO FINANCIAL STATEMENTS

	2024			
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ 2,240,684,850	$ 2,240,684,850	1.54 %	1.55 %
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	—	—	—	—
i. Other	—	—	—	—
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 2,240,684,850	$ 2,240,684,850	1.54 %	1.55 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ 11,835,302	$ 11,835,302	0.02 %	0.02 %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ 11,835,302	$ 11,835,302	0.02 %	0.02 %

* j = Column 1 divided by Assets Page, Line 26 (Column 1)

t = Column 1 divided by Assets Page, Line 27 (Column 1)

** j = Column 1 divided by Assets Page, Line 26 (Column 3)

t = Column 1 divided by Assets Page, Line 27 (Column 3)

The Company received cash collateral on security lending transactions of $1,000,000,000 for 2024, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities.

	Amount	% of Liability to total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 2,240,684,850	1.65 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ 11,835,302	0.02 %

* u = Column 1 divided by Liability Page, Line 26 (Column 1)

v = Column 1 divided by Liability Page, Line 27 (Column 1)

(5) At December 31, 2025 and 2024, the Company's did not have any assets which were received as collateral and held under Modco/Funds Withheld (FWH) Reinsurance agreements, were pledged for another purpose specific to the insurance reporting entity.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI Securities

NOTES TO FINANCIAL STATEMENTS

The following represents the Company's 5GI securities at December 31, 2025 and 2024. 5GI securities are securities for which the Company does not have all the information required for the NAIC to provide an NAIC designation, but for which the Company is receiving timely payments of principal and interest.

General Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investments	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
1. Issuer Credit Obligations - AC	1	1	$ 55,900	$ 55,900	$ 62,293	$ 60,712
2. Asset backed securities - AC	6	6	1,079,262	1,298,907	1,422,152	1,611,688
3. Preferred stock - AC	—	—	—	—	—	—
4. Preferred stock - FV	1	2	44,389	138,543	44,389	138,543
5. Total (1+2+3+4)	8	9	$ 1,179,551	$ 1,493,350	$ 1,528,834	$ 1,810,943

Separate Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investments	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
1. Issuer Credit Obligations - AC	—	—	$ —	$ —	$ —	$ —
2. Asset Backed Securities - AC	—	—	—	—	—	—
3. Preferred stock - AC	—	—	—	—	—	—
4. Total (1+2+3+4)	—	—	$ —	$ —	$ —	$ —

AC - Amortized cost

FV - Fair value

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

The following represents the Company's securities sold, redeemed or otherwise disposed as a result of a callable feature (including make whole call provisions) or tender and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee.

	General Account	Separate Account
(1) Number of CUSIPs	91	23
(2) Aggregate Amount of Investment Income	$ 23,775,698	$ 243,852

R. Cash Pools by Asset Type

Not Applicable.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Collateral Type	Aggregate Collateral Loan	Admitted	Nonadmitted
Issuer Credit Obligations			
a. Affiliated	$ —	$ —	$ —
b. Unaffiliated	461,611	461,611	—
Other Qualifying Investments			
a. Affiliated	—	—	—
b. Unaffiliated	—	—	—
Total	$ 461,611	$ 461,611	$ —

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company had no investments in joint ventures, limited partnerships or limited liability companies that exceeded 10% of its admitted assets.

B. In 2025, the Company recognized $25,303,324 in OTTI on its investments in limited partnerships, limited liability companies, single asset single borrower securities, and residuals, which were reflected within realized losses in net income. The impairments were based on facts and circumstances surrounding the ultimate recovery of the cost of the limited partnerships, limited liability companies and residuals, and were derived from the investment results of the underlying assets within the limited partnerships, and limited liability companies and residuals.

7. Investment Income

A. Due and accrued investment income is excluded from surplus when amounts are over 90 days past due or collection is uncertain.

B. At December 31, 2025, the Company had $5,806,219 of investment income due and accrued that was nonadmitted.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

NOTES TO FINANCIAL STATEMENTS

		Amount
Interest Income Due and Accrued		
1. Gross	$	1,140,267,156
2. Nonadmitted	$	5,806,219
3. Admitted	$	1,134,460,937

D. The aggregate deferred interest.

		Amount
Aggregate deferred interest	$	—

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

		Amount
Cumulative amounts of PIK interest included in the current principal balance	$	428,133,370

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1)-(3) The Company uses derivative instruments to manage interest rate, equity and currency risk, and to replicate otherwise permissible investments. These derivative instruments include foreign currency and bond forwards, interest rate and equity options, interest rate and equity futures, interest rate, total return, credit default and foreign currency swaps. The Company does not engage in derivative instrument transactions for speculative purposes.

Interest Rate Risk Management

The Company enters into interest rate derivatives primarily to minimize exposure to fluctuations in interest rates on assets and liabilities held by the Company.

Interest rate swaps are used by the Company to hedge interest rate risk for individual and portfolios of assets. Interest rate swaps are agreements with other parties to exchange, at specified intervals, the difference between interest amounts calculated by reference to an agreed upon notional value. Generally, no cash is exchanged at the onset of the contract and no principal payments are made by either party. The Company does not act as an intermediary or broker in interest rate swaps. At December 31, 2025, the Company had interest rate swaps with a fair value of $84,244,995 and a carrying value of $83,638,852. Interest rate swaps which qualify and are designated as cash flow hedges are used by the Company to convert floating rate assets to fixed rate assets. These interest rate swaps are valued and reported in a manner consistent with the hedged asset.

Interest rate (Treasury) futures are used by the Company to hedge reinvestment risk of the Company's fixed income portfolio. Interest rate futures are exchange traded contracts to buy or sell a bond at a specific price at a future date. At December 31, 2025, the Company had interest rate futures with a fair value and carrying value of $(277,272).

Interest rate options are used by the Company to hedge the risk of increasing interest rates on policyholder liabilities. These contracts include Interest Rate Caps and Swaptions. Interest Rate Caps allow the Company to receive payments from counterparties should an agreed upon interest rate level be reached. Interest Rate Swaptions give the Company an option, but not an obligation to take delivery of an interest rate swap at a predetermined fixed rate and tenor or to cash settle for value. At December 31, 2025, the Company had interest rate options with a fair value and carrying value of $1,174,110.

The Company had no bond forwards at December 31, 2025

Currency Risk Management

The primary purpose of the Company’s foreign currency hedging activities is to protect the value of foreign currency denominated assets from the risk of changes in foreign exchange rates.

Foreign currency swaps are agreements with other parties to exchange, at specified intervals, principal and interest in one currency for the same in another, at a fixed exchange rate, which is generally set at inception and calculated by reference to an agreed upon notional value. Generally, only principal payments are exchanged at the onset and the end of the contract. At December 31, 2025, the Company had foreign currency swaps with a fair value of $247,117,374 and a carrying value of $17,172,964.

Foreign currency forwards involve the exchange of foreign currencies at a specified future date and at a specified price. No cash is exchanged at the time the agreement is entered into. At December 31, 2025, the Company had foreign currency forwards with a fair value of and a carrying value of $(3,709,034).

Equity Risk Management

The Company purchases equity options to minimize exposure to the equity risk associated with guarantees on certain underlying policyholder liabilities. There are upfront fees paid related to option contracts at the time the agreements are entered into. At December 31, 2025, the Company had equity options with a fair value and carrying value of $497,981,121.

The Company enters into equity futures transactions to hedge equity exposure in the general account portfolio. At December 31, 2025, the Company had equity futures with a fair value of $(133,300).

Credit Risk Management

Not applicable.

Income Generation Transactions

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Replication Transactions

Bond forwards are paired with other investment grade bonds in replication transactions to generate the return and price risk of long-dated fixed income securities. At December 31, 2025, the Company held no bond forwards used in replications.

Interest rate swaps are paired with floating rate bonds in replication transactions to generate the return and price risk of fixed rate coupon securities At December 31, 2025, the Company held interest rate swaps that were part of a replication with a fair value of $7,743,207 and carrying value of $229.

Credit default swaps are paired with investment grade bonds in replication transactions to generate the return and price risk of long dated corporate bonds. At December 31, 2025, the Company held credit default swaps with a fair value of $11,329,126 and a carrying value of $5,832,011.

Hedge Effectiveness

To qualify for hedge accounting, the hedge relationship is designated and formally documented at inception detailing the particular risk management objective and strategy for the hedge, including the item and risk that is being hedged, the derivative that is being used, and how effectiveness is assessed.

A derivative must be highly effective in accomplishing the objective of offsetting either changes in fair value or cash flows for the risk being hedged. The Company formally assesses effectiveness of its hedging relationships both at hedge inception and on an ongoing basis in accordance with its risk management policy. The hedging relationship is considered highly effective if the changes in fair value or discounted cash flows of the hedging instrument are within 80-125% of the inverse changes in the fair value or discounted cash flows of the hedged item.

The Company discontinues hedge accounting prospectively if: (1) it is determined that the derivative is no longer highly effective in offsetting changes in the fair value or cash flows of a hedged item, (2) the derivative expires or is sold, terminated, or exercised, (3) it is probable that the forecasted transaction for which the hedge was entered into will not occur, or (4) management determines that designation of the derivative as a hedge instrument is no longer appropriate.

(4) The Company had no derivative contracts with financing premiums for the year ended December 31, 2025

(5) The Company only excludes the cross currency basis spread in its foreign currency swaps from the assessment of effectiveness. As required under SSAP No. 86, the Company reports the impact of the cross-currency basis spread in its designated cross currency swaps as a component of the swap's periodic interest accrual instead of through surplus.

(6) The Company has net gains of $3,197,163 recognized in unrealized gains and losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

(7) The Company reports cash flows from the purchase or termination of derivative instruments as cash flows from investing activities unless there is a significant financing element. Income payments, which include all cash settlements and foreign exchange payments are classified as cash flows from operating activities. Changes in receivables and payables related to collateral are reported in investing activities.

(8) Not applicable.

(9) The Company excludes the cross-currency basis spread in its foreign currency swaps from the assessment of effectiveness as allowed under SSAP No. 86. The fair value of the cross-currency basis spread on the Company's foreign currency swaps, which was excluded from the assessment of effectiveness at December 31, 2025 was $229,270,166.

B. Derivatives under SSAP No. 108 - Derivatives Hedging Variable Annuity Guarantees

Not applicable.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. The components of the net deferred tax assets ("DTAs") and deferred tax liabilities ("DTLs") at December 31, 2025 and 2024 were as follows:

(1)

		2025		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 2,067,579,162	$ 252,841,110	$ 2,320,420,272
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Adjusted gross DTAs (1a - 1b)	2,067,579,162	252,841,110	2,320,420,272
(d)	DTAs nonadmitted	976,367,458	—	976,367,458
(e)	Subtotal of net admitted DTAs (1c-1d)	1,091,211,704	252,841,110	1,344,052,814
(f)	Gross DTLs	275,966,949	314,301,549	590,268,498
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$ 815,244,755	$ (61,460,439)	$ 753,784,316

		2024		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 1,923,354,514	$ 337,621,594	$ 2,260,976,108
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Adjusted gross DTAs (1a - 1b)	1,923,354,514	337,621,594	2,260,976,108
(d)	DTAs nonadmitted	788,869,579	—	788,869,579
(e)	Subtotal of net admitted DTAs (1c-1d)	1,134,484,935	337,621,594	1,472,106,529
(f)	Gross DTLs	261,177,077	505,503,133	766,680,210
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$ 873,307,858	$ (167,881,539)	$ 705,426,319

		Change During 2025		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 144,224,648	$ (84,780,484)	$ 59,444,164
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Adjusted gross DTAs (1a - 1b)	144,224,648	(84,780,484)	59,444,164
(d)	DTAs nonadmitted	187,497,879	—	187,497,879
(e)	Subtotal of net admitted DTAs (1c-1d)	(43,273,231)	(84,780,484)	(128,053,715)
(f)	Gross DTLs	14,789,872	(191,201,584)	(176,411,712)
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$ (58,063,103)	$ 106,421,100	$ 48,357,997

(2) The admission calculation components were as follows:

		2025		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 24,896,501	$ 24,896,501
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	728,887,815	—	728,887,815
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	728,887,815	—	728,887,815
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	1,178,677,324
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	362,323,889	227,944,609	590,268,498
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$ 1,091,211,704	$ 252,841,110	$ 1,344,052,814

		2024		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 14,849,816	$ 14,849,816
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	685,901,858	4,674,645	690,576,503
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	685,901,858	4,674,645	690,576,503
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	1,156,697,904
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	448,583,077	318,097,133	766,680,210
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$ 1,134,484,935	$ 337,621,594	$ 1,472,106,529

NOTES TO FINANCIAL STATEMENTS

		Change During 2025		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 10,046,685	$ 10,046,685
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	42,985,957	(4,674,645)	38,311,312
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	42,985,957	(4,674,645)	38,311,312
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	21,979,420
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	(86,259,188)	(90,152,524)	(176,411,712)
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$ (43,273,231)	$ (84,780,484)	$ (128,053,715)

(3) The ratio used to determine the applicable period used in 2(b) 1 above and the amount of adjusted capital and surplus used to determine the percentage threshold limitation in 2(b) 2 above are as follows at December 31, 2025 and 2024

		2025	2024
(a)	Ratio percentage used to determine recovery period and threshold limitation amount in 2(b)1 above.	712 %	774 %
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$7,857,848,830	$7,711,319,363

(4) There was no impact on adjusted gross and net admitted DTAs or corporate alternative minimum tax ("CAMT") DTAs, if any, due to tax planning strategies at December 31, 2025 and 2024. The Company did not use reinsurance in its tax planning strategies.

B. The Company had no unrecognized DTLs at December 31, 2025 and 2024.

C. Significant components of income taxes incurred and the changes in DTAs and DTLs for the years ended December 31, 2025 and 2024 for the years ended December 31, 2025 and 2024 were as follows:

		2025	2024	Change
(1)	Current Income Tax:			
(a)	Federal	$ 230,449,662	$ 209,555,199	$ 20,894,463
(b)	Foreign	(813,730)	471,450	(1,285,180)
(c)	Subtotal	229,635,932	210,026,649	19,609,283
(d)	Federal income tax on net capital gains	57,983,181	(54,176,953)	112,160,134
(e)	Utilization of capital loss carry-forward		—	—
(f)	Other (Prior period correction)	—	—	—
(g)	Federal and foreign income taxes incurred	$ 287,619,113	$ 155,849,696	$ 131,769,417

		2025	2024	Change
(2)	DTAs:			
(a)	Ordinary:			
	(1) Discounting of unpaid losses	$ —	$ —	$ —
	(2) Unearned premium reserve	—	—	—
	(3) Policyholder reserve	1,264,360,382	1,154,639,991	109,720,391
	(4) Investments	229,435,982	252,236,990	(22,801,008)
	(5) Deferred acquisition costs	510,375,919	434,764,321	75,611,598
	(6) Policyholder dividends accrual	—	—	—
	(7) Fixed assets	1,078,117	1,168,628	(90,511)
	(8) Compensation and benefits accrual	—	—	—
	(9) Pension accrual	18,189,991	19,008,574	(818,583)
	(10) Receivables - nonadmitted	38,284,808	55,455,107	(17,170,299)
	(11) Net operating loss carry-forward	—	—	—
	(12) Tax credit carry-forward	—	—	—
	(13) Other	5,853,963	6,080,903	(226,940)
	(99) Subtotal	2,067,579,162	1,923,354,514	144,224,648
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Nonadmitted	976,367,458	788,869,579	187,497,879
(d)	Admitted ordinary DTAs (2a99 - 2b - 2c)	1,091,211,704	1,134,484,935	(43,273,231)
(e)	Capital:			
	(1) Investments	252,841,110	337,621,594	(84,780,484)
	(2) Net capital loss carry-forward	—	—	—
	(3) Real estate	—	—	—
	(4) Other	—	—	—
	(99) Subtotal	252,841,110	337,621,594	(84,780,484)
(f)	Statutory valuation allowance adjustment	—	—	—
(g)	Nonadmitted	—	—	—
(h)	Admitted capital DTAs (2e99 - 2f - 2g)	252,841,110	337,621,594	(84,780,484)
(i)	Total admitted DTAs (2d + 2h)	$ 1,344,052,814	$ 1,472,106,529	$ (128,053,715)

NOTES TO FINANCIAL STATEMENTS

		2025	2024	Change
(3)	DTLs:			
(a)	Ordinary:			
(1)	Investments	$ 263,535,541	$ 207,948,642	$ 55,586,899
(2)	Fixed assets	83,485	83,485	—
(3)	Deferred & uncollected premium	29,807	27,325	2,482
(4)	Policyholder reserves	2,972,804	43,693,021	(40,720,217)
(5)	Other	9,345,312	9,424,604	(79,292)
(99)	Subtotal	275,966,949	261,177,077	14,789,872
(b)	Capital:			
(1)	Investments	314,230,747	505,432,331	(191,201,584)
(2)	Real estate	—	—	—
(3)	Other	70,802	70,802	—
(99)	Subtotal	314,301,549	505,503,133	(191,201,584)
(c)	Total DTLs (3a99 + 3b99)	590,268,498	766,680,210	(176,411,712)
(4)	Net admitted DTAs/(DTLs) (2i - 3c)	$ 753,784,316	$ 705,426,319	$ 48,357,997

Change in deferred income tax on change in net unrealized capital gains/losses	$ 52,121,607
Change in net deferred tax related to other items	183,734,269
Change in DTAs nonadmitted	(187,497,879)
Change in net admitted DTAs	$ 48,357,997

(5) The Company had investment tax credits of $53,063,407 and $40,241,103 for the years ended December 31, 2025 and 2024, respectively.

(6) The Company did not have operating loss carry-forwards at December 31, 2025.

(7) The Company had no adjustments to gross DTAs because of a change in circumstances that causes a change in judgment about the realizability of the related DTAs.

(8) The Company has determined as of the reporting date that it will be an applicable corporation but will not be liable for corporate alternative minimum tax ("CAMT"), that is based on the adjusted financial statement income set forth on the applicable financial statement on the applicable corporation, for the reporting year. The reporting entity has made an accounting policy election to disregard CAMT when evaluating the need for valuation allowance for its non-CAMT DTA's. As the subsidiary that is a member of a controlled group of corporations that file a consolidated return, any CAMT liability will be borne by the parent.

(9) The One Big Beautiful Bill Act ("OBBBA") was enacted on July 4, 2025. The legislation permanently extends certain provisions of the 2017 Tax Cuts and Jobs Act and introduces additional tax measures. The Company evaluated that there was no material impact on the Company's surplus position as a result of OBBBA.

D. The Company's income tax expense (benefit) and change in net DTAs for the years ended December 31, 2025 and 2024 differs from the amount obtained by applying the statutory rate of 21% to net gain from operations after dividends to policyholders and before federal income taxes for the following reasons:

	2025	2024	Change
Net gain from operations after dividends to policyholders and before federal income taxes at statutory rate	$ 98,924,322	$ 116,846,281	$ (17,921,959)
Net realized capital gains at statutory rate	49,128,612	(74,271,397)	123,400,009
Tax exempt income	(31,992,902)	(38,085,465)	6,092,563
Tax credits (net of withholding)	(67,416,354)	(47,243,591)	(20,172,763)
Amortization of IMR	7,598,608	5,954,386	1,644,222
Dividend from subsidiary	(27,565,497)	(20,674,122)	(6,891,375)
Partnership income from subsidiary	44,262,790	49,101,852	(4,839,062)
Prior year audit liability and settlement	5,395,901	(3,033,120)	8,429,021
Nonadmitted assets	17,649,936	(39,347,087)	56,997,023
Other items impacting surplus	9,066,266	39,641,195	(30,574,929)
Other	(1,166,838)	(118,304)	(1,048,534)
Federal and foreign income taxes incurred and change in net deferred taxes during the year	$ 103,884,844	$ (11,229,372)	$ 115,114,216
Federal income tax expense reported in the Summary of Operations	$ 229,635,932	$ 210,026,649	$ 19,609,283
Capital gains tax expense incurred	57,983,181	(54,176,953)	112,160,134
Change in net DTAs	(183,734,269)	(167,079,068)	(16,655,201)
Federal and foreign income taxes incurred and change in net deferred taxes during the year	$ 103,884,844	$ (11,229,372)	$ 115,114,216

E. (1) The Company did not have any operating loss, tax credit or CAMT credit carry forwards available for tax purposes.

(2) The following income taxes incurred in the current and prior years that will be available in the event of future net losses:

Year 2025	$ 35,336,875
Year 2024	$ —
Year 2023	$ —

(3) At December 31, 2025, the Company had no protective tax deposits on deposit with the Internal Revenue Service under Section 6603 of the Internal Revenue Service Code.

NOTES TO FINANCIAL STATEMENTS

F. The Company's federal income tax return is consolidated with the following entities:

i. New York Life Insurance Company ("New York Life" or "NYLIC")
ii. NYLIFE Insurance Company of Arizona ("NYLAZ")
iii. NYLIFE LLC ("NYLIFE LLC") and its domestic affiliates
iv. New York Life Investment Management Holdings LLC ("NYL Investments") and its domestic affiliates
v. New York Life Enterprises ("NYLE") and its domestic affiliates
vi. NYL Investors LLC ("NYL Investors") and its domestic affiliates
vii. Life Insurance Company of North America ("LINA")
viii. New York Life Group Insurance Company of NY ("NYLGICNY")
ix. LINA Benefit Payments, Inc.

The Company files a consolidated federal income tax return with New York Life. The consolidated income tax provision or benefit is allocated among the members of the group in accordance with a tax allocation agreement. The tax allocation agreement provides that the Company computes its share of consolidated tax provision or benefit, in general, on a separate company basis, and may, where applicable, include the tax benefits of operating or capital losses utilizable in New York Life's consolidated returns. Intercompany tax balances are settled quarterly on an estimated basis with a final settlement occurring within 30 days of the filing of the consolidated tax return. Current federal income taxes are charged or credited to operations based upon amounts estimated to be payable or recoverable as a result of taxable operations for the current year and any adjustments to such estimates from prior years.

G. The Company does not anticipate any significant changes to its total unrecognized tax benefits within the next 12 months.

H. The Company does not have repatriation transition tax owed under the Tax Cuts and Jobs Act.

I. The Company does not have an AMT credit that was recognized as a current year recoverable or DTA.

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

The following note discloses significant related party transactions.

A-B. During 2025 and 2024, the Company received dividend distributions from Madison Capital Funding LLC ("MCF") of $131,264,270 and $98,448,202, respectively.

For information on dividend payments made to New York Life, refer to Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions, and Quasi - Reorganizations.

During 2025 and 2024 , the Company made no capital contribution to MCF.

NOTES TO FINANCIAL STATEMENTS

Significant transactions entered into or between the Company and its parent and affiliates for the years ended December 31, 2025 and 2024 were as follows:

Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Description
8/15/2025	New York Life Capital Corporation ("NYLCC") and New York Life	Non-insurance and insurance subsidiary	Revolving credit facility	The Company, NYLCC and New York Life entered into a five-year $2,250,000,000 revolving credit facility (the "2025 Credit Facility") with a syndicate of lenders. The Company, NYLCC and New York Life are borrowers under the 2025 Credit Facility. At December 31, 2025, the credit facility was not used and there was no outstanding balance.
12/31/2015 (last amended as of 5/16/2025)	MCF	Non-insurance affiliate	Note funding agreement	The Company and New York Life entered into a note funding agreement with MCF (as amended from time to time, the "MCF Note Agreement") and acquired a variable funding note issued by MCF thereunder (the "Note"). The Note was most recently reissued on December 31, 2022 due to the Company's transfer of a portion of its interest to Life Insurance Company of North America ("LINA"), a direct wholly owned subsidiary of New York Life. The Note is reported as a bond, with an outstanding balance, including accrued interest, for the Company of $2,732,434,948 and $2,311,820,356 at December 31, 2025 and 2024, respectively. The funding limit is determined using 2.25% multiplied by the cash and invested assets amount, as of such date of determination. Cash and invested assets amount means, as of any date of determination, the sum of (x) the net admitted cash and invested assets of the Company and LINA (y) the net admitted cash and invested assets of New York Life (excluding any portion thereof attributable to New York Life's investment in the Company) and LINA, in each case, based on the most recently available quarterly or annual financial statements of New York Life, LINA or the Company, as applicable. All outstanding advances made to MCF under the MCF Note Agreement will be due in full on December 31, 2035.
12/23/2004 (last amended as of 12/30/2022)	NYLCC	Non-insurance affiliate	Revolving credit agreement	NYLCC has agreed to make loans to the Company in an amount up to, but not exceeding, $3,500,000,000 from proceeds from the issuance of commercial paper. During 2025 and 2024, the revolving credit facility was not used, no interest was paid and no outstanding balance was due.
9/30/1993 (last amended on 12/30/2022)	New York Life	Parent	Revolving credit agreement	The Company has a revolving credit agreement with New York Life whereby the Company may borrow up to $3,500,000,000. At December 31, 2025 and 2024, the credit facility was not used, no interest was paid and no outstanding balance was due.
4/1/1999 (last amended as of 12/30/2022)	New York Life	Parent	Revolving credit agreement	The Company has a revolving credit agreement with New York Life, whereby the Company may lend up to $900,000,000. At December 31, 2025 and 2024, the credit facility was not used, no interest was paid and there was no outstanding balance.
4/27/2006 (amended from time to time	NYLIFE Distributors, LLC.	Non-insurance affiliate	Variable product distribution agreement	The Company has appointed NYLIFE Distributors, LLC as the underwriter and/or wholesale distributor of the Company's variable products. For the years ended December 31, 2025 and 2024, the Company received service fees of $46,178,743 and $42,612,777, respectively, under a 12b-1 Plan Services Agreement, in consideration for providing 12b-1 Plan services attributable to the variable products.
Amended and restated at 10/1/2022	New York Life	Parent	Administration agreement	New York Life provides the Company with certain services and facilities, including, but not limited to, accounting, tax and audit services, legal services, actuarial services, electronic data processing operations and communications operations. New York Life charges the Company for the identified costs associated with these services and facilities under the terms of a service agreement between New York Life and the Company. For the years ended December 31, 2025 and 2024, the fees incurred associated with these services and facilities, amounted to $1,088,510,883 and $1,024,443,400, respectively. These amounts need to be settled in cash within 90 days.
Various	New York Life	Parent	Participation in mortgage loans, Real estate owned and real estate	The Company's interests in commercial mortgage loans are primarily held in the form of participations in mortgages` originated or acquired by New York Life. A real estate property acquired through foreclosure is called REO Portfolio. The Company's interests in the ownership of REO Portfolio is called REO Ownership Interest. Certain real estate investments acquired may have similar ownership interests through a participation. Under the participation agreement for the mortgage loans, it is agreed between the Company and New York Life that the Company's proportionate interest (as evidenced by a participation certificate) in the underlying mortgage loan, including without limitation, the principal balance thereof, all interest which accrues thereon, and all proceeds generated therefrom, will be pari passu with New York Life's and pro rata based upon the respective amounts funded by New York Life and the Company in connection with the applicable mortgage loan origination or acquisition. Consistent with the participation arrangement, all mortgage loan documents name New York Life (and not both New York Life and the Company) as the lender but are held for the benefit of both the Company and New York Life pursuant to the applicable participation agreement. New York Life retains general decision making authority with respect to each mortgage loan, although certain decisions require the Company's approval. The Company's mortgage loans, REOs and certain real estate investments acquired through a participation from New York Life had a carrying value of $18,501,013,267 and $16,884,821,594 as of December 31, 2025 and 2024, respectively. There's no REO in the form of participations owned by the Company as of December 31, 2025 and 2024.

NOTES TO FINANCIAL STATEMENTS

1/1/2005 (amended 3/28/2014)	New York Life Investment Management LLC ("NYLIM")	Non-insurance affiliate	Administrative service agreement	NYLIM has a management agreement with the New York Life Investments VP Funds Trust, f/k/a MainStay VP Funds Trust ("the Fund"), a registered investment company whose shares are sold to various separate accounts of the Company. Under the terms of the agreement, NYLIM pays the Company administrative fees for providing services to the Fund. For the years ended December 31, 2025 and 2024, the Company recorded fee income from NYLIM of $38,628,146 and $32,269,999, respectively, under this agreement.
4/1/2000, as amended from time to time	NYL Investors, LLC	Non-insurance affiliate	Investment advisory agreement	The Company is a party to an investment advisory agreement with NYL Investors, LLC, as amended from time to time, to receive investment advisory and administrative services from NYL Investors, LLC. The payments are required to be made within 90 days from the time of billing. For the years ended December 31, 2025 and 2024, the total cost for these services amounted to $177,876,211 and $162,123,877, respectively, which is included in the costs of services billed by New York Life to the Company.
Various	New York Life	Parent	Sale of corporate owned life insurance policies ("COLI")	The Company sold various COLI policies to New York Life for the purpose of informally funding certain benefits for New York Life employees and agents. These policies were issued on the same terms as policies sold to unrelated customers. The Company has set up policyholder reserve balances for these policies. At December 31, 2025 and 2024, policyholder reserve balances for these policies amounted to $4,626,527,654 and $4,451,737,613, respectively.
6/11/2012	New York Life	Parent	Tenancy in common agreement	In connection with a $150,000,000 land acquisition of a fee simple estate in land underlying an office building and related improvements and encumbered by a ground lease located at 1372 Broadway, New York, NY by New York Life (73.8% interest) and the Company (26.2% interest), the Company and New York Life entered into a Tenancy in Common Agreement in which the agreement sets forth the terms that govern, in part, each entity's interest in the property. For the years ended December 31, 2025 and 2024, income earned amounted to $3,019,293 and $3,019,293, respectively.
Various	New York Life	Parent	Structured settlement agreements	The Company has sold certain annuity contracts to New York Life in order that New York Life may satisfy its third-party obligations under certain structured settlement agreements. The Company has been directed by New York Life to make the payments under the annuity contracts directly to the beneficiaries under these structured settlement agreements. At December 31, 2025 and 2024, the policyholder reserves related to these contracts amounted to $144,750,787 and $145,306,661, respectively, and are included in Policy reserves in the accompanying Statutory Statements of Financial Position.
Various	New York Life	Parent	Structured settlement agreements	New York Life has guaranteed the payments due to unaffiliated third-parties in the event of the Company's insolvency. The Company's obligations under the structured settlement contracts are satisfied using annuity policies purchased from New York Life. At December 31, 2025 and 2024, the carrying value of the interest in annuity contracts and the corresponding obligations under structured settlement agreements amounted to $12,355,396,100 and $11,428,057,478, respectively.
12/31/2024	NYLIM	Non-insurance subsidiary	Note purchase agreement	The Company entered into a Note Purchase Agreement with NYLIM Holdings. On December 31, 2024, the Company purchased $600,000,000 in aggregate principal amount of NYLIM Holdings 5.17% senior note due 2029.
12/31/2022	LINA	Insurance affiliate	Transfer of assets	Bond asset and cash transfers between the Company and LINA were executed to strengthen duration alignment between asset and liability profiles amongst the insurance companies. The Company acquired $250,000,000 of bonds from LINA in exchange for transferring a $250,000,000 equity interest in MCF.
12/31/2020	LINA	Insurance Affiliate	Reinsurance agreement	The Company has an affiliated reinsurance agreement to reinsure mortality risk arising under LINA's group term life insurance business on a yearly renewable term basis. Additional details of this agreement are included in Note 13 "Reinsurance".
Various	NYLARC	Insurance Affiliate	Reinsurance agreement	The Company has reinsurance agreements with New York Life Agents Reinsurance Company (“NYLARC”). Additional details of this agreement are included in Note 13 "Reinsurance".
Various	LINA	Insurance Affiliate	Reinsurance agreement	The Company has entered into a reinsurance agreement with LINA, whereby LINA reinsures on a coinsurance basis 100% of all policies issued by the Company associated with critical illness insurance, accidental indemnity insurance, and hospital indemnity insurance policies. The Company has ceded to LINA the morbidity risk and any other key risk in the policies. This agreement was effective January 1, 2025.
9/26/2024	New York Life	Insurance subsidiary	Transfer of assets	Bond asset and cash transfers between the Company and New York Life were executed on September 26, 2024. The Company received $467,828,241 of cash from New York Life in exchange for bonds.
12/31/2025	NYLIM Holdings	Non-insurance subsidiary	Credit agreement	The Company entered into a revolving credit agreement with NYLIM Holdings whereby the Company may lend NYLIM Holdings up to $200 million. On December 31, 2025, the Company made a $162 million loan to NYLIM Holding at an annual interest rate of 4.78%.

C. The Company had no transaction with related parties not reported on schedule Y.

D. At December 31, 2025 and 2024, the Company reported a net amount of $129,542,511 and $129,355,563, respectively, as amounts payable to parent and affiliates. These amounts exclude investments. The terms of the underlying agreements generally require that these amounts be settled in cash within 90 days.

E. Refer to sections A-B for significant administrative and advisory agreements the Company has entered into with its parent and affiliates.

F. In the ordinary course of business Company may enter into guarantees and/or keep wells between itself, its parent and/or its affiliates. Refer to Note 14 - Liabilities, Contingencies and Assessments for more information.

G. All outstanding shares of the Company are owned by the parent company, New York Life, a mutual insurance company domiciled in the state of New York.

NOTES TO FINANCIAL STATEMENTS

H. The Company does not own any shares of an upstream affiliate either directly or through its subsidiaries.

I-K. The Company does not have an investment in a SCA entity that exceeds 10% of the admitted assets.

L. The Company does not hold investments in any downstream non-insurance holding companies.

M. The Company does not have affiliated common stock investments.

N. The Company does not hold investments in an SCA.

O. The Company does not hold investments in an SCA in a loss position.

11. Debt

A. Borrowed money is generally carried at the unpaid principal balance plus any interest payable. At December 31, 2025, the Company's borrowed money consisted of repurchase agreements of $0.

B. Federal Home Loan Bank ("FHLB") Agreements

(1) On February 18, 2015, the Company became a member of the FHLB of Pittsburgh or the "Bank". Membership in the Bank provides the Company with a significant source of alternative liquidity. Advances received by the general account are included in the liability for borrowed money on Page 3 - Liabilities, Surplus and Other Funds. When borrowing from the Bank, the Company is required to post collateral in the form of eligible securities, including mortgage-backed, government and agency debt instruments for each of the advances received. Upon any event of default by the Company, the FHLB of Pittsburgh's recovery from the collateral is limited to the amount of the Company's liability to the FHLB of Pittsburgh. The table below indicates the amount of FHLB of Pittsburgh stock purchased, collateral pledged, assets and liabilities related to the agreement with the Bank.

(2) FHLB of Pittsburgh Capital Stock

a. Amount of FHLB of Pittsburgh capital stock held, in aggregate, is as follows:

1. Current year

	Total	General Account	Separate Accounts
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	24,262,800	24,262,800	—
(c) Activity stock	—	—	—
(d) Excess stock	—	—	—
(e) Aggregate total	$ 24,262,800	$ 24,262,800	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 7,774,847,492	$ 7,774,847,492.3	$ —

2. Prior Year

	Total	General Account	Separate Accounts
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	25,000,000	25,000,000	—
(c) Activity stock	—	—	—
(d) Excess stock	—	—	—
(e) Aggregate total	$ 25,000,000	$ 25,000,000	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 7,222,903,257	$ 7,222,903,257	$ —

The FHLB borrowing capacity for the Company is determined using 5% of the Company's total admitted assets at the current reporting date, less any secured borrowing amounts.

b. Membership stock (Class A and B) eligible and not eligible for redemption is as follows:

Membership Stock	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	$ 24,262,800	$ 24,262,800	$ —	$ —	$ —	$ —

(3) Collateral pledged to FHLB of Pittsburgh

a. At December 31, 2025 and 2024, the Company did not have an outstanding balance due to the FHLB of Pittsburgh.

b. Maximum amount of collateral pledged during reporting period is as follows:

	Fair Value[1]	Carrying Value[1]	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	$ 2,718,882,934	$ 2,718,882,934	$ —
2. Current year general account	$ 2,718,882,934	$ 2,718,882,934	$ —
3. Current year separate accounts	$ —	$ —	$ —
4. Prior year total general and separate accounts	$ 2,535,419,680	$ 2,535,419,680	$ —

[1] Includes amounts in excess of minimum requirements.

(4) Borrowing from FHLB of Pittsburgh

a. At December 31, 2025 and 2024, the Company did not have a balance due to the FHLB of Pittsburgh.

NOTES TO FINANCIAL STATEMENTS

b. Maximum amount borrowed during current reporting period as follows:

	Total	General Account	Separate Accounts
1. Debt	$ 10,000,000	$ 10,000,000	$ —
2. Funding agreements	—	—	—
3. Other	—	—	—
4. Aggregate total	$ 10,000,000	$ 10,000,000	$ —

c. FHLB of Pittsburgh borrowings subject to prepayment obligations is as follows:

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

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

A. Defined Benefit Plan

Refer to section G.

B. Plan Asset Investment Policies and Strategies

Refer to section G.

C. Determination of Fair Values

Refer to section G.

D. Long-term Rate of Return on Plan Assets

Refer to section G.

E. Defined Contribution Plans

Refer to section G.

F. Multiemployer Plans

Not applicable.

G. Consolidated/Holding Company Plans

The Company shares in the cost of the following plans sponsored by New York Life: (1) certain defined benefit pension plans for eligible employees and agents, (2) certain defined contribution plans for substantially all employees and agents, (3) certain postretirement life and health benefits for retired employees and agents including their eligible dependents, and (4) postemployment benefits. The expense for these plans is allocated to the Company in accordance with an intercompany cost sharing agreement. The liabilities for these plans are included with the liabilities for the corresponding plan of New York Life. The Company's share of the cost of these plans was as follows for the years ended December 31, 2025 and 2024:

	2025	2024
Defined benefit pension	$ 27,145,323	$ 27,333,882
Defined contribution	11,934,027	11,081,015
Postretirement life and health	2,773,840	3,832,157
Postemployment	2,045,384	1,783,371
Total	$ 43,898,574	$ 44,030,425

H. Postemployment Benefits and Compensated Absences

Refer to section G.

I. Impact of Medicare Modernization Act on Postretirement Benefit (INT 04-17)

Refer to section G.

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

A. The Company has 20,000 shares authorized, with a par value of $10,000 per share with 2,500 shares issued and outstanding. All shares are common stock and are owned by New York Life.

B. The Company has no preferred stock.

NOTES TO FINANCIAL STATEMENTS

C. The Company is subject to restrictions on the payment of dividends to New York Life. Under the Delaware Insurance Code, cash dividends can be paid only out of that part of the Company's available and accumulated surplus funds which are derived from realized net operating profits on its business and realized capital gains, and dividends (or other distributions) on capital stock can be declared and paid only out of earned surplus (being an amount equal to the unassigned funds of the Company as set forth in this annual statement submitted to the Delaware Insurance Commissioner ("the Commissioner"), including all or part of the surplus arising from unrealized capital gains or revaluation of assets), except as otherwise approved by the Commissioner (provided that stock dividends may be paid out of any available surplus funds). Furthermore, no extraordinary dividend may be paid until 30 days after the Commissioner has received notice of such declaration and has not disapproved such payment within such 30 day period, or the Commissioner has approved such payment within that 30 day period. Extraordinary dividends are defined as any dividend or distribution or cash or other property, whose fair market value, together with that of other dividends or distributions made within the preceding 12 months, exceeds the greater of (1) ten percent of the Company's surplus as regards policyholders as of the preceding December 31 or (2) the net gain from operations of the Company for the 12 month period ending on the preceding December 31 (not including pro rata distributions of any class of the Company's own securities).

Dividends may be declared by the Board of Directors of the Company from available surplus, as it deems appropriate, on a non-cumulative basis. At December 31, 2025, the amount of earned surplus of the Company available for the payment of dividends was $3,687,538,776. The maximum amount of dividends that may be paid in 2026 without prior notice to or approval of the Commissioner is $861,163,315.

D. During the year ended December 31, 2025, the Company paid no cash dividend to its sole stockholder, New York Life.

E. Within the limitations of (C) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

F. No restrictions have been placed on the unassigned surplus funds of the Company.

G. The Company did not have any advances to surplus.

H. The Company did not hold stock, including stock of affiliated companies, for any special purpose.

I. At December 31, 2025, the Company had special surplus funds of $458,848,705 (includes $441,519,060 in the General Account and $17,329,645 in the Separate Accounts) due to the admittance of negative IMR. Refer to Note 21 - Other Items for a more detailed discussion on Admitted Negative IMR.

J. The portion of unassigned funds (surplus) represented or reduced by cumulative net unrealized gains, gross of deferred taxes, is $955,662,009 at December 31, 2025.

K. The Company has not issued any surplus notes.

L.- M. The Company has never had a quasi-reorganization.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Commitments or contingent commitments

At December 31, 2025, the Company and its guaranteed separate accounts had outstanding contractual obligations to acquire additional private placement securities amounting to $2,735,049,470.

Unfunded commitments on limited partnerships, limited liability companies and other invested assets amounted to $1,797,819,582 at December 31, 2025. Included in the total unfunded commitments is $98,224,693 related to commitments in tax credit structures.

At December 31, 2025, the Company and its guaranteed separate accounts had contractual commitments to extend credit for commercial mortgage loans totaling $1,473,448,390 at both fixed and variable rates of interest. These commitments are diversified by property type and geographic location. There were no contractual commitments to extend credit under residential loan agreements at December 31, 2025.

Prior to July 1, 2002, the Company did business in Taiwan through a branch operation (the "Taiwan Branch"). On July 1. 2002, the Taiwan Branch ceased operations and all of its liabilities and assets, including policy liabilities, were transferred to New York Life Insurance Taiwan Corporation ("Taiwan Corporation"), an indirect subsidiary of New York Life. On December 31, 2013, Taiwan Corporation was sold to Yuanta Financial Holding Co. Ltd. ("Yuanta"). Under the terms of the sale agreement, Yuanta has agreed to satisfy in full, or to cause Taiwan Corporation to satisfy in full, all of Taiwan Corporation's obligations under the Taiwan Branch policies that were transferred to Taiwan Corporation on July 1, 2002. However, the Company, under Taiwan law, also remains contingently liable for these policies in the event that neither Taiwan Corporation nor Yuanta meets its obligations. This contingent liability of the Company has not been recognized in Page 3 - Liabilities, Surplus, and Other Funds because it does not meet the probable and estimable criteria of SSAP No. 5R.

(2)-(3) Not applicable.

B. Assessments

(1) Most of the jurisdictions in which the Company is licensed to transact business require life insurers to participate in guaranty associations which are organized to pay contractual benefits pursuant to insurance policies issued by impaired, insolvent or failed life insurers. These associations levy assessments, up to prescribed limits, on all member insurers in a particular state on the basis of the proportionate share of the premiums written by member insurers in the line of business in which the impaired, insolvent or failed life insurer is engaged. Some states permit member insurers to recover assessments through full or partial premium tax offsets.

The Company recorded guaranty fund receivables of $1,096,547 and $3,698,898 at December 31, 2025 and 2024, respectively. The Company recorded guaranty fund liabilities of $6,390,759 and $9,632,723 at December 31, 2025 and 2024, respectively.

The Company has received notification of the insolvency of various life insurers. It is expected that these insolvencies will result in non-recoverable guaranty fund assessments against the Company of $5,294,212, which have been accrued in the financial statements.

NOTES TO FINANCIAL STATEMENTS

(2)	a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 44,858,351
	b.	Decreases current year: Premium tax offset applied	—
		Decrease in guaranty funds receivable	—
	c.	Increases current year: Increase in guaranty funds receivable	7,300
	d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 44,865,651

(3) Long-term care guarantee fund assessments

Not applicable.

C. Gain Contingencies

Not applicable.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The Company's exposure to extra contractual obligations and bad faith losses is immaterial.

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

The Company is a defendant in individual and/or alleged class action suits arising from their agency sales force, insurance (including variable contracts registered under the federal securities law), investment, retail securities, employment and/or other operations, including actions involving retail sales practices. Some of the actions seek substantial or unspecified compensatory and punitive damages. The Company is also from time to time involved in various governmental, administrative, and investigative proceedings and inquiries.

Notwithstanding the uncertain nature of litigation and regulatory inquiries, the outcome of which cannot be predicted, the Company believes that, after provisions made in the financial statements, the ultimate liability that could result from litigation and proceedings would not have a material adverse effect on the Company's financial position; however, it is possible that settlements or adverse determinations in one or more actions or other proceedings in the future could have a material adverse effect on the Company's operating results for a given year.

Several commercial banks have customary security interests in certain assets of the Company to secure potential overdrafts and other liabilities of the Company that may arise under custody, securities lending and other banking agreements with such banks.

Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

15. Leases

A. Lessee Operating Lease

(1)a-(3)b Not applicable.

B. Lessor Leases

Not applicable.

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

(1) The following table summarizes the notional amount of the Company's financial instruments with off-balance sheet risk (derivative instruments that qualify for hedge accounting):

	Assets		Liabilities	
	2025	2024	2025	2024
Foreign currency swaps	$ 3,066,998,261	$ 4,411,615,090	$ 3,034,301,623	$ 750,273,639
Interest rate swaps	1,366,500,000	111,500,000	550,000,000	150,000,000
Foreign currency forwards	—	—	—	—
Bond forwards	—	—	—	—
CD swaps	706,000,000	275,000,000	—	—
Total	$ 5,139,498,261	$ 4,798,115,090	$ 3,584,301,623	$ 900,273,639

Refer to Schedule DB of the Company's annual statement for additional details.

(2) Refer to Note 8 ("Derivative Instruments") for a description of the Company's derivatives.

(3) The Company may enter into exchange traded futures and over-the-counter ("OTC") derivative instruments. Exchange traded derivatives are executed through regulated exchanges and require initial and daily variation margin collateral postings. The Company is exposed to credit risk resulting from default of the exchange.

OTC derivatives may either be cleared through a clearinghouse ("OTC-cleared") or transacted between the Company and a counterparty under bilateral agreements ("OTC-bilateral"). Similar to exchange traded futures, OTC-cleared derivatives require initial and daily variation margin collateral postings. When transacting OTC-cleared derivatives, the Company is exposed to credit risk resulting from default of the clearinghouse and/or default of the Futures Commission Merchant (e.g. clearinghouse agent).

For OTC-bilateral derivatives, the Company obtains collateral in accordance with the terms of credit support annexes ("CSAs") negotiated as part of the master agreements entered into with most OTC-bilateral counterparties. CSAs define the terms under which collateral is transferred between the parties in order to mitigate credit risk arising from "in the money" derivative positions. The VM CSA requires that an OTC-bilateral counterparty post collateral to secure its anticipated derivative obligation, taking into account netting arrangements.

NOTES TO FINANCIAL STATEMENTS

Under federal regulation that became effective on September 1, 2021, additional margin is required to be posted to and collected from counterparties to OTC-bilateral derivatives to cover market movements over a ten day close-out period. This "initial margin" is documented under its own IM CSA and amounts posted under the IM CSA must be maintained at a third-party custodian, without any right of rehypothecation. In addition, certain of the Company's agreements require that if the Company's (or its counterparty's) credit rating were to fall below a specified rating assigned by a credit rating agency, the other party could request immediate payout on all transactions under the agreements or full collateralization of the positions thereunder. Cash collateral is invested in short-term investments.

The Company may be exposed to credit-related losses in the event that an OTC-bilateral counterparty fails to perform its obligations under its contractual terms. In contractual arrangements with OTC-bilateral counterparties that do not include netting provisions, in the event of default, credit exposure is limited to the positive fair value of derivatives at the reporting date. In contractual arrangements with OTC-bilateral counterparties that include netting provisions, in the event of default, credit exposure is limited to the net fair value, if positive, of all derivatives at the reporting date.

Refer to Schedule DB of the Company's annual statement for additional details.

(4) The Company manages its credit risk by entering into transactions with creditworthy counterparties, using master netting arrangements, and obtaining collateral where appropriate. All of the net credit exposure for the Company from derivatives transactions is with investment-grade counterparties. For OTC-cleared and exchange traded derivatives, the Company obtains collateral through variation margin which is adjusted daily based on the parties' net derivative position.

For OTC-bilateral derivatives, the Company obtains collateral in accordance with the terms of credit support annexes ("CSAs") negotiated as part of the master agreements entered into with most OTC-bilateral counterparties. In addition, certain of the Company's contracts require that if the Company's (or its counterparty's) credit rating were to fall below a specified rating assigned by a credit rating agency, the other party could request immediate payout on all transactions under the contracts or full collateralization of the positions thereunder.

Cash collateral is invested in short-term investments.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) The Company participates in securities lending programs whereby securities, which are included in investments, are loaned to third-parties for the purpose of enhancing income on securities held through reinvestment of cash collateral received upon lending. For securities lending transactions, the Company requires initial collateral, usually in the form of cash, equal to 102% of the fair value of domestic securities loaned. The borrower of the loaned securities is permitted to sell or repledge those securities. For securities lending transactions, the carrying value of securities classified as bonds and on loan at December 31, 2025 was $982,904,833 with a fair value of $975,355,390. The Company recorded cash collateral received under these agreements of $1,000,000,000 and established a corresponding liability for the same amount, which is included in payable for securities lending on Page 3 – Liabilities, Surplus and Other Funds. At December 31, 2025, there were no separate accounts securities lending arrangements.

The Company participates in dollar repurchase agreements to sell and repurchase securities. The purchaser of the securities is permitted to sell or repledge those securities. At December 31, 2025, the Company's general account and separate accounts did not enter into any dollar repurchase agreements.

(2)-(7) Not applicable.

C. Wash Sales

(1) In the course of the Company's investment management activities, securities may be sold and repurchased within 30 days of the sale date to meet individual portfolio objectives and to achieve the ongoing rebalancing of exposure.

(2) The Company did not have any wash sales where securities with an NAIC rating designation of 3 or below, or unrated, were sold during the year ended December 31, 2025 and reacquired within 30 days of the sale date are as follows:
-

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

Not applicable.

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

The Company did not have any direct premium written/produced by a single managing general agent/third-party administrator equal to or greater than 5% of surplus during 2025.

20. Fair Value Measurements

A. The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100, "Fair Value Measurements". Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. This guidance establishes a framework for measuring fair value that includes a hierarchy used to classify the inputs used in measuring fair value. The hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three levels. The level in the fair value hierarchy within which the fair value measurement falls is determined based on the lowest level input that is significant to the fair value measurement.

(1) The levels of the fair value hierarchy are based on the inputs to the valuation as follows:

Level 1 Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market. Active markets are defined as a market in which many transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis.

NOTES TO FINANCIAL STATEMENTS

Level 2 Observable inputs other than level 1 prices, such as quoted prices in active markets for similar assets or liabilities; quoted prices in markets that are not active for identical or similar assets or liabilities, or other model driven inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities. Valuations are generally obtained from third-party pricing services for identical or comparable assets or liabilities or through the use of valuation methodologies using observable market inputs.

Level 3 Instruments whose values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These inputs reflect management's own assumptions in pricing the asset or liability. Pricing may also be based upon broker quotes that do not represent an offer to transact. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models and other similar techniques. Non-binding broker quotes, which are utilized when pricing service information is not available, are reviewed for reasonableness based on the Company's understanding of the market, and are generally considered Level 3. To the extent the internally developed valuations use significant unobservable inputs, they are classified as Level 3.

The following table represents the balances of assets and liabilities measured at fair value or net asset value ("NAV") as of December 31, 2025:

		Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a.	Assets at fair value					
1.	Preferred stocks	$ —	$ 229,489,375	$ —	$ —	$ 229,489,375
2.	Bonds					
	Issuer Credit Obligations	—	3,115,198	523,441	—	3,638,639
	Asset Backed Securities	—	16,152,295	—	—	16,152,295
	Total bonds	—	19,267,493	523,441	—	19,790,934
3.	Common stocks	559,946,252	540	25,504,573	41,105,769	626,557,134
4.	Derivative assets					
	Foreign currency swaps	—	57,455,965	—	—	57,455,965
	Equity options	—	497,981,121	—	—	497,981,121
	Interest rate swaps	—	206,860,018	—	—	206,860,018
	Interest rate options	—	1,174,110	—	—	1,174,110
	Foreign currency forwards	—	176,743	—	—	176,743
	Futures	—	—	—	—	—
	Total derivative assets	—	763,647,957	—	—	763,647,957
5.	Separate accounts assets	57,552,666,111	7,707,466	23,302	4,060,400,548	61,620,797,427
6	Other invested assets	—	48,539,384	56,481,993	—	105,021,377
	Total assets at fair value	$ 58,112,612,363	$ 1,068,652,215	$ 82,533,309	$4,101,506,317	$63,365,304,204
b.	Liabilities at fair value					
1.	Derivative liabilities					
	Interest rate swaps	$ —	$ 123,221,166	$ —	$ —	$ 123,221,166
	Foreign currency swaps	—	8,021,127	—	—	8,021,127
	Bond forwards	—	—	—	—	—
	Foreign currency forwards	—	3,885,776	—	—	3,885,776
	Futures	410,572	—	—	—	410,572
	Total derivative liabilities	410,572	135,128,069	—	—	135,538,641
2.	Separate accounts liabilities - derivatives[1]	—	1,035,385	—	—	1,035,385
	Total liabilities at fair value	$ 410,572	$ 136,163,454	$ —	$ —	$ 136,574,026

(1) Separate accounts contract holder liabilities are not included in the table as they are reported at contract value and not fair value in the Company's Annual Statement.

(2)-(3) The table below presents a rollforward of Level 3 assets and liabilities for the year ended December 31, 2025:

	Balance at 01/01/2025	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 12/31/2025
Assets:										
Preferred stocks	$ 28,099,882	$ —	$ (28,099,882)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Bonds:										
Issuer Credit Obligations	486,906	—	—	—	36,535	—	—	—	—	523,441
Asset Backed Securities	—	—	—	—	—	—	—	—	—	—
Total bonds	486,906	—	—	—	36,535	—	—	—	—	523,441
Common stocks	25,029,779	1,211,993	—	—	—	400,000	—	(1,137,200)	—	25,504,572
Separate accounts assets	16,794	—	—	—	6,508	—	—	—	—	23,302
Other invested assets	73,338,421	—	(22,728,436)	(9,718,405)	—	15,665,973	—	(75,560)	—	56,481,993
Total	$ 126,971,782	$ 1,211,993	$ (50,828,318)	$ (9,718,405)	$ 43,043	$ 16,065,973	$ —	$ (1,212,760)	$ —	$ 82,533,309

NOTES TO FINANCIAL STATEMENTS

Transfers between levels

Transfers between levels may occur due to changes in valuation sources, or changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads, or as a result of a security measured at amortized cost at the beginning of the period, but measured at estimated fair value at the end of the period, or vice versa due to a ratings downgrade or upgrade.

Transfers into and out of Level 3

The Company's basis for transferring assets and liabilities into and out of Level 3 is based on changes in the observability of data, a change in the security's measurement or changes in redemption restrictions of certain separate account investments

Transfers into Level 3 totaled $1,211,993 for the year ended December 31, 2025, primarily due to a change in the price source for common stock resulting from a corporate action.Transfers out of Level 3 totaled $50,828,318 for the same period, consisting of $28,099,882 related to the conversion of preferred stock to common stock, which resulted in a transfer to Level 1, and a additional $22,728,436 related to other invested assets that were measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

(4)-(5) Determination of Fair Value

The Company has an established and well-documented process for determining fair value. Security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services. For most private placement securities, the Company applies a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. For private placement securities that cannot be priced through these processes, the Company uses internal models and calculations. All other securities are submitted to independent brokers for prices. The Company performs various analyses to ascertain that the prices represent fair value. Examples of procedures performed include, but are not limited to, back testing recent trades, monitoring trading volumes, and performing variance analysis of monthly price changes using different thresholds based on asset type. The Company also performs an annual review of all third-party pricing services. During this review, the Company obtains an understanding of the process and sources used by the pricing service to ensure that they maximize the use of observable inputs, the pricing service's frequency of updating prices, and the controls that the pricing service uses to ensure that their prices reflect market assumptions. The Company also selects a sample of securities and obtains a more detailed understanding from each pricing service regarding how they derived the price assigned to each security. Where inputs or prices do not reflect market participant assumptions, the Company will challenge these prices and apply different methodologies that will enhance the use of observable inputs and data. The Company may use non-binding broker quotes or internal valuations to support the fair value of securities that go through this formal price challenge process. At December 31, 2025, the Company challenged the price it received from third party pricing services on general account securities with a book value of $242,307 and a market value of $297,025. The Company did not have any price challenges on separate account securities for what it received from third party pricing services.

In addition, the Company has a pricing committee that provides oversight over the Company's prices and fair value process for securities. The committee meets quarterly and is responsible for the review and approval of the Company's valuation procedures. The committee is also responsible for the review of pricing exception reports as well as the review of significant inputs used in the valuation of assets that are valued internally.
For Level 1 investments, valuations are generally based on observable inputs that reflect quoted prices for identical assets in active markets.

The fair value for Level 2 and Level 3 valuations are generally based on a combination of the market and income approach. The market approach generally utilizes market transaction data for the same or similar instruments, while the income approach involves determining fair values from discounted cash flow methodologies.

The following represents a summary of significant valuation techniques for assets and liabilities used to determine fair value, as well as the general classification of such instruments pursuant to the valuation hierarchy.

Level 1 measurements

SVO identified bond ETF

For U.S. SAP, bonds reported as Level 1 represent investments in certain SVO approved ETF and mutual funds. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available. All other ETFs and mutual funds are classified and accounted for as common stock.

Common stocks

These securities are comprised of exchange traded U.S. and foreign common stock and mutual funds. The fair value of these securities is primarily based on unadjusted quoted prices in active markets that are readily and regularly available.

Derivatives

These derivatives are comprised of exchange traded future contracts. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available.

Separate accounts assets

These assets are comprised of exchange traded funds, common stocks and actively traded open-end mutual funds with a daily net asset value ("NAV"). The NAV can be observed by redemption and subscription transactions between third parties, or may be obtained from third-party asset managers. Therefore, the fair values of these investments has been reflected within Level 1 in the fair value hierarchy. Common stocks are generally traded on an exchange.

Level 2 measurements

Preferred stocks

The fair value of preferred stock is obtained from third-party pricing services. Vendors generally use an income-based valuation approach by using a discounted cash flow model or it may use a market approach to arrive at the security's fair value or a combination of the two.

Bonds

The fair value of bonds is obtained from third-party pricing services, matrix-based pricing, internal models or broker quotes. Third-party pricing services generally use an income-based valuation approach by using a discounted cash-flow model or it may also use a market approach by looking at recent trades of a specific security to determine fair value on public securities or a combination of

NOTES TO FINANCIAL STATEMENTS

the two. Typical inputs used by these pricing services include, but are not limited to: benchmark yields, reported trades, issuer spreads, bids, offers, benchmark securities, estimated cash flows and prepayment speeds, which the Company has determined are observable inputs.

Private placement securities are primarily priced using a market approach such as a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. Specifically, the Barclays Investment Grade Corporate Index is used for investment-grade securities and the Citi High Yield Cash Index is used for below investment-grade securities. These indices are two widely recognized, reliable and well regarded benchmarks by participants in the financial services industry, which represent the broader U.S. public bond markets. The spreads derived from each matrix are adjusted for liquidity. The liquidity premium is standardized and based on market transactions.

Certain private placement securities that cannot be priced using the matrix pricing described above, are priced by an internally developed discounted cash flow model or are priced based on internal calculations. The model uses observable inputs with a discount rate based off spreads of comparable public bond issues, adjusted for liquidity, rating and maturity. The Company assigns a credit rating for private placement securities based upon internal analysis. The liquidity premium is usually based on market transactions. These securities are classified as Level 2.

For some of the private placement securities priced through the model, the liquidity adjustments may not be based on market data, but rather, calculated internally. If the impact of the liquidity adjustment, which usually requires the most judgment, is not significant to the overall value of the security, the security is still classified as Level 2. If it is deemed to be significant, the security is classified as Level 3.

Common Stocks

These securities include equity investments that do not trade in an active market and are valued based on prices obtained from independent pricing vendors using unadjusted quoted prices in active markets for similar securities that are readily and regularly available. These prices are validated for reasonableness against recently traded market prices.

Derivatives (including separate accounts liabilities – derivatives)

The fair value of derivative instruments is generally derived using valuation models that use an income approach, except for derivatives, which are either exchange-traded, or the fair value is priced using broker quotations. The selection of a particular model depends upon the contractual terms of, and specific risks inherent in the instrument, as well as the availability of pricing information in the market. The Company generally uses similar models to value similar instruments. Valuation model inputs include contractual terms, yield curves, foreign exchange rates, equity prices, credit curves, measures of volatility and other factors. OTC derivatives that trade in liquid markets, where model inputs are observable for substantially the full term, are classified as Level 2.

Other Invested Assets

Other invested assets include single asset single borrower commercial mortgage backed securities. The single asset single borrower commercial mortgage backed securities are valued using prices from third-party pricing services that generally use a discounted cash-flow model or a market approach to arrive at the security's fair value and are classified as Level 2.

Separate accounts assets

These are assets primarily related to investments in U.S. government and treasury securities, corporate bonds and mortgage-backed securities. These separate accounts assets are valued and assigned within the fair value hierarchy, consistent with the methodologies described herein for similar financial instruments held within the general account of the Company.

Level 3 measurements

Bonds

The valuation techniques for most Level 3 bonds are generally the same as those described in Level 2. However, if the investments are less liquid or are lightly traded, there is generally less observable market data, and therefore these investments will be classified as Level 3. Circumstances where observable market data are not available may include events such as market illiquidity and credit events related to the security. In addition, certain securities are priced based upon internal valuations using significant unobservable inputs. If a security could not be priced by a third-party vendor or through internal pricing models, broker quotes are received and reviewed by each investment analyst. These inputs may not be observable. Therefore, Level 3 classification is determined to be appropriate.

If the price received from third-party pricing services does not appear to reflect market activity, the Company may challenge the price. For securities which go through this formal price challenge process, a non-binding broker quote, or internal valuation is used to support the fair value instead. The Company also uses non-binding broker quotes to fair value certain bonds, when the Company is unable to obtain prices from third-party vendors.

Private placement securities where adjustments for liquidity are considered significant to the overall price are classified as Level 3.

Preferred and common stocks

These securities include equity investments with privately held entities, including a government organization, where the prices are derived from internal valuations.

Derivatives

Derivatives that are valued based upon models with any significant unobservable market inputs or inputs from less actively traded markets, or where the fair value is solely derived using broker quotations, are classified as Level 3.

Other Invested Assets

Other invested assets include preferred units of a limited partnership and residual tranches of securitizations. The fair value of the preferred units is derived internally based on market comparable and recent transactions by the limited partnership. This valuation technique used required inputs that were both unobservable and significant and therefore classified as Level 3. The fair value of the residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and is classified as Level 3.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. The following table presents the estimated fair value and carrying value of the Company's financial instruments at December 31, 2025. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Issuer Credit Obligations	$ 71,338,508,367	$ 75,485,716,094	$ —	$68,277,538,230	$ 3,060,970,137	$ —	—
Asset Backed Securities	31,552,399,917	32,606,114,712	—	29,279,464,984	2,272,934,933	—	—
Total Bonds	102,890,908,284	108,091,830,806	—	97,557,003,214	5,333,905,070	—	—
Preferred stocks	229,489,375	229,489,375	—	229,489,375	—	—	—
Common stocks	626,557,133	626,557,133	559,946,251	540	25,504,573	41,105,769	—
Mortgage loans	19,900,766,920	20,230,059,632	—	—	19,900,766,920	—	—
Cash, cash equivalents and short-term investments	3,714,863,840	3,714,863,840	226,033,092	3,488,830,748	—	—	—
Derivatives	1,170,923,774	988,760,543	—	1,170,923,774	—	—	—
Derivatives - collateral	106,689,184	106,689,184	—	106,689,184	—	—	—
Other invested assets[1]	1,264,252,547	1,188,000,259	—	446,732,208	817,520,339	—	—
Investment income due and accrued	1,134,460,937	1,134,460,937	—	1,134,460,937	—	—	—
Separate accounts assets	67,556,176,205	67,954,968,805	57,566,703,024	4,765,439,483	1,163,633,150	4,060,400,548	—
Total assets	$198,595,088,199	$204,265,680,514	$58,352,682,367	$108,899,569,463	$27,241,330,052	$4,101,506,317	$ —
Liabilities:							
Deposit fund contracts:							
Annuities certain	$ 1,874,625,681	$ 1,896,377,350	$ —	$ —	$ 1,874,625,681	$ —	$ —
Derivatives	325,453,447	387,080,857	410,572	325,042,875	—	—	—
Derivatives - collateral	724,720,609	724,720,609	—	724,720,609	—	—	—
Amounts payable for securities lending	1,003,065,942	1,003,065,942	—	1,003,065,942	—	—	—
Payable to parent and affiliates	185,885,225	185,885,225	—	185,885,225	—	—	—
Separate accounts liabilities - derivatives	16,221,844	13,117,295	—	16,221,844	—	—	—
Total liabilities	$ 4,129,972,748	$ 4,210,247,278	$ 410,572	$ 2,254,936,495	$ 1,874,625,681	$ —	$ —

[1] Excludes investments accounted for under the equity method.

Bonds

The fair value of bonds is determined by considering one of four primary sources: (1) security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services, (2) securities are priced using a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices, (3) securities are priced using an internal pricing model or methodology, and (4) securities are submitted to independent brokers for prices.

The pricing service generally uses an income-based approach by using a discounted cash-flow model or it may also use a market approach by looking at recent trades of a specific security to determine fair value on public securities or a combination of the two. Typical inputs used by these pricing services include, but are not limited to; benchmark yields, reported trades, issuer spreads, bids, offers, benchmark securities, estimated cash flows and prepayment speeds.

Independent pricing vendors do not supply prices for private placement bonds. These securities are primarily priced using a market approach such as a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. Any private securities that cannot be priced using this methodology, are priced using an internally developed model based upon assigned comparable public issues adjusted for liquidity, maturity and rating or are priced based on internal calculations. The Company assigns a credit rating based upon internal analysis.

Prices from pricing services and broker quotes are validated on an ongoing basis to ensure the adequacy and reliability of the fair value measurement. The Company performs both quantitative and qualitative analysis of the prices including initial and ongoing review of third-party pricing methodologies, back testing of recent trades, and a thorough review of pricing trends and statistics.

Included in bonds are affiliated bonds from MCF and NYL Investments. The affiliated bond from MCF had a carrying value of $2,690,203,118 and a fair value of $2,790,278,673 as of December 31, 2025. The fair value of this security is calculated internally and may include inputs that may not be observable. Therefore, this security is classified as Level 3. The affiliated bond from NYL Investments had a carrying value of $762,000,000 and fair value of $760,080,000 at December 31, 2025. The fair value of this security is calculated internally using observable inputs and is therefore classified as Level 2.

Preferred and common stocks

The fair value of unaffiliated equity securities is determined by considering one of three primary sources: (1) security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from third-party pricing services, (2) the remaining un-priced securities are submitted to independent brokers for prices, and (3) securities are priced using an internal pricing model or methodology.

Prices from pricing services and broker quotes are validated on an ongoing basis to ensure the adequacy and reliability of the fair value measurement. The Company performs both quantitative and qualitative analysis of the prices including, initial and ongoing review of third-party pricing methodologies, back testing of recent trades, and a thorough review of pricing trends and statistics.

Mortgage loans

The estimated fair value of mortgage loans is determined using an income approach, based upon the present value of the expected cash flows discounted at a market yield using an internally calculated spread. The spread is based on management's judgment and assumptions, which takes into account matters such as property type, LTV and remaining term of each loan, etc. The spread is a significant component of the pricing inputs, and therefore, these investments are classified as Level 3.

NOTES TO FINANCIAL STATEMENTS

Cash, cash equivalents, short-term investments and investment income due and accrued

Cash on hand and money market mutual funds are classified as Level 1. Cash overdrafts (i.e. outstanding checks) are classified as Level 2. Due to the short-term maturities of cash equivalents, short term investments, and investment income due and accrued, carrying value approximates fair value and is classified as Level 2.

Derivatives (including separate accounts liabilities)

The fair value of derivative instruments is generally derived using valuation models that use an income approach, except for derivatives that are exchange-traded, which are valued using quoted prices in an active market. Where valuation models are used, the selection of a particular model depends upon the contractual terms of, and specific risks inherent in the instrument, as well as the availability of pricing information in the market. The Company generally uses similar models to value similar instruments. Valuation model inputs include contractual terms, yield curves, foreign exchange rates, equity prices, credit curves, measures of volatility and other factors.

Derivatives - collateral (including separate accounts liabilities - collateral)

The carrying value of these instruments approximates fair value since these assets and liabilities are generally short-term in nature and are classified as Level 2.

Other invested assets

Other invested assets are principally comprised of tax credit investments, surplus notes, capital notes, single asset single borrower commercial mortgage backed securities, affiliated loans, residual tranches of securitizations and other investments with characteristics of debt. Surplus notes, capital notes and single asset single borrower commercial mortgage backed securities are valued using prices from third-party pricing services that generally use a discounted cash-flow model or a market approach to arrive at the security's fair value and are classified as Level 2. The fair value of affiliated loans and the tax credit investments is derived using an income valuation approach, which is based on a discounted cash flow calculation using a discount rate that is determined internally and therefore classified as Level 3. (refer to Note 5 - Investments in Tax Credit Structures). The fair value of the majority of the other investments with debt characteristics and the majority of the residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and therefore is classified as Level 3.

Separate accounts assets (including collateral)

Assets within the separate accounts are primarily invested in bonds, common stocks and preferred stocks. The fair value of investments in the separate accounts is calculated using the same procedures as are used for bonds and common stocks in the general account.

The separate accounts also invest in limited partnerships, private equity and hedge fund investments. The fair value of such partnerships is determined by reference to the limited partnership's NAV. The valuation of the hedge funds is based upon the funds' latest financial statements adjusted for cash activity since that date and estimates of market valuations.

Deposit fund contracts

Fair values for annuities certain liabilities are estimated using discounted cash flow calculations based on interest rates currently being offered for similar contracts with maturities consistent with those remaining for the contracts being valued.

Borrowed money

Borrowed money consists of a financing arrangement. The carrying value of the financing arrangement approximates fair value. At December 31, 2025, the Company had no repurchase agreements.

Amounts payable for securities lending

Amounts payable for securities lending consists of cash collateral received under securities lending agreements. The carrying value approximates fair value.

D. If it is not practicable for an entity to estimate the fair value of that financial instrument or a class of financial instruments, the following shall be disclosed:

(1)-(2) Not applicable.

E. The following table provides additional information for investments that are measured using NAV as a practical expedient to estimate fair value, as allowed under authoritative guidance, for investments that meet specified criteria:

2025

Category of Investment	Investment Strategy	NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-Strategy	$ 3,041,176,377	$ —	Semi Annually and Annually	180 days or less
Hedge Fund	Fixed Income Arbitrage	81,191,875	—	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	8,452,279	—	Monthly	30 days
Private Equity	Venture Capital	929,580,017	—	Quarterly	95 days
Mutual Fund	Private Credit	41,105,769	—	Quarterly	6 months
		$ 4,101,506,317	$ —		

21. Other Items

A. Unusual or Infrequent Items

The Company continues to monitor the economic environment and other potential impacts that could result from current or future outbreaks of infectious diseases, viruses (including COVID-19), epidemics or pandemics.

NOTES TO FINANCIAL STATEMENTS

The Company entered into a flow reinsurance agreement on a quota share basis with Everlake Life Insurance Company, an unaffiliated life insurance company, effective February 3, 2025. Under the agreement, the Company cedes all risks associated with certain fixed deferred annuity policies issued on or after the effective date, on a coinsurance with funds withheld basis. The Company receives an expense allowance and a ceding commission. For the year ended and as of December 31, 2025, the Company ceded $3,164,572,478 in premiums and $3,213,547,426 in reserves under this agreement.

B. Troubled Debt Restructuring: Debtors

Not applicable.

C. (1) Other Disclosures

Assets with a carrying value of $4,894,301 at December 31, 2025 were on deposit with government authorities or trustees as required by certain state insurance laws.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State and Federal Tax Credits

(1) At December 31, 2025, Total Carrying Value of State and Federal Tax Credits, Disaggregated by Transferable/Certificated and Non-transferable, Gross of any Related Tax Liabilities by Jurisdiction and in Total

Description of State and Federal Tax Credits	Jurisdiction	Carrying Value[1]	Unused Amount
State Transferable - Low Income Housing	GA	$ 1,418,199	$ 2,500,000
State Transferable - Low Income Housing	MA	1,115,611	1,222,000
State Transferable - Low Income Housing	CA	4,555,732	4,106,175
Federal - Transferable	N/A	279,750,759	294,880,310
Federal - Non-Transferable	N/A	15,460,980	29,168,909
Total		$ 302,301,281	$ 331,877,394

[1]Includes $5,671,344 of certificated tax credits which are reported in other assets on the Statutory Statements of Position.

(2) Total unused tax credits by jurisdiction, disaggregated by transferable/certificated and nontransferable.

	State Abbreviation*	Transferable/ Certificated	Nontransferable	Total
a. State				
Georgia	GA	$ 2,500,000	$ —	$ 2,500,000
Massachusetts	MA	1,222,000	—	1,222,000
California	CA	4,106,175	—	4,106,175
	Total	$ 7,828,175	$ —	$ 7,828,175
b. Federal		$ 294,880,310	$ 29,168,909	$ 324,049,219
c. Total(a+b)		$ 302,708,485	$ 29,168,909	$ 331,877,394

* Only applicable to State section (a) of table

(3) Method of Estimating Utilization of Remaining State and Federal Tax Credits

The Company estimated the utilization of the remaining state and federal tax credits by projecting future premium taking into account policy growth and rate changes, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining state and federal tax credits.

(4) Impairment Loss

At December 31, 2025, the Company did not have any impairment losses as a result of impairment analysis on state and federal tax credits.

(5) State and Federal Tax Credits Admitted and Nonadmitted, disaggregated by Transferable/Certificated and Non-transferable.

	Total Admitted	Total Nonadmitted
a. State		
1. Transferable / Certificated	$ 7,828,175	$ —
2. Non-transferable	$ —	$ —
b. Federal		
1. Transferable / Certificated	$ 294,880,310	$ —
2. Non-transferable	$ 29,168,909	$ —
c. Total (a+b)	$ 331,877,394	$ —

NOTES TO FINANCIAL STATEMENTS

(6) Not applicable.

F. Subprime and Midprime Mortgage Related Risk Exposure

(1) The Company categorizes mortgage securities with an average FICO score (credit score) of 625 or less as "subprime" mortgage securities and mortgage securities with an average FICO score of greater than 625 and less than 700 as "midprime" mortgage securities. Securities with an average FICO score of 700 or greater are characterized as "prime". The delinquency, credit loss, prepayment rate of the pool of mortgages collateralizing the investment and credit enhancement available for the investment are reviewed. Cash flow forecasts for each subprime and midprime mortgage security using estimates of future prepayment, delinquency, default and loss severity rates are prepared and are stress tested. This analysis shows that the majority of the unrealized losses associated with the Company's subprime and midprime mortgage holdings are due to market dislocation and is not reflective of the projected cash flows for the portfolio of securities or how these securities have performed to date.

(2) The Company does not engage in subprime residential or commercial mortgage lending and therefore has no direct exposure through investments in subprime mortgage loans.

(3) The Company has exposure to subprime and midprime residential mortgage lending through its fixed maturity investments that are collateralized by mortgages that have characteristics of subprime or midprime lending. Subprime residential mortgage lending is the origination of residential mortgage loans to customers with weak credit profiles, including using relaxed mortgage-underwriting standards that provide for affordable mortgage products. These investments are primarily in the form of asset-backed securities ("ABS") supported by subprime or midprime residential mortgage loans or collateralized debt securities ("CDOs") that contain a subprime or midprime loan component. The collective carrying value of these investments is $372,786,622 representing 0.34% of total fixed maturity investments. Of this amount, 66.67% had "AAA" or "AA" credit quality ratings. There was no common stock subprime or midprime exposure. The Company manages its subprime and midprime risk exposure by limiting the Company's holdings in these types of instruments, and performing ongoing analysis of cash flows, prepayment speeds, default rates and other stress variables.

The Company's general account fixed maturity investments that are collateralized by residential mortgages that have characteristics of subprime or midprime lending at December 31, 2025 are:

Subprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	$ 28,216,916	$ 28,774,643	$ 28,792,196	$ 1,809,456
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	$ 28,216,916	$ 28,774,643	$ 28,792,196	$ 1,809,456

Midprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	$ 344,695,790	$ 344,011,979	$ 347,814,843	$ 110,549,776
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	$ 344,695,790	$ 344,011,979	$ 347,814,843	$ 110,549,776
Grand total (subprime and midprime)	$ 372,912,706	$ 372,786,622	$ 376,607,039	$ 112,359,232

The Company's guaranteed separate accounts fixed maturity investments that are collateralized by residential mortgages that have characteristics of subprime or midprime lending at December 31, 2025 are:

Subprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	$ 10,341	$ 10,341	$ 10,495	$ 13,742
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	$ 10,341	$ 10,341	$ 10,495	$ 13,742

Midprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	$ 3,300,824	$ 3,290,179	$ 3,215,909	$ 3,435,991
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	$ 3,300,824	$ 3,290,179	$ 3,215,909	$ 3,435,991
Grand total (subprime and midprime)	$ 3,311,165	$ 3,300,520	$ 3,226,404	$ 3,449,733

(4) The Company does not have underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage.

NOTES TO FINANCIAL STATEMENTS

G. Retained Assets

(1) Effective June 1, 2012, the Company ceased offering retained asset accounts as a settlement option to life insurance and annuity beneficiaries. Prior to that date, beneficiaries could select the retained asset account as a settlement option for satisfying individual life insurance and annuity claims of $10,000 or more. Retained asset accounts are interest-bearing draft accounts administered by an unaffiliated bank and beneficiaries may access available funds by writing a check for any amount up to the full remaining balance of the net claim settlement. The Company's aggregate liability for retained asset accounts is reported as a component of liability for deposit-type contracts on Page 3 – Liabilities, Surplus and Other Funds.

Interest rates for retained asset accounts are not guaranteed and are declared periodically at the discretion of the Company. The following interest rates were paid to retained asset account holders in 2025:

Effective Date		Interest Rate $10,000 or more	Interest Rate $9,999.99 or less
From	Through		
1/1/2025	1/5/2025	2.97%	2.47%
1/6/2025	1/12/2025	3.01%	2.51%
1/13/2025	1/19/2025	2.89%	2.39%

The applicable fees charged for retained asset accounts in 2025 were as follows:

Description	Amount Charged
Overnight delivery of additional checkbooks:	$15 weekday, $22 weekend
Checks returned for insufficient funds	$10 per occurrence
Stop Payment requests	$12 per request

(2) The following table presents the number and balance of retained asset accounts in-force at December 31, 2025 and 2024, respectively:

	In-Force			
	2025		2024	
	Number	Amount	Number	Amount
Up to and including 12 months	—	$ —	—	$ —
13 to 24 months	—	—	—	—
25 to 36 months	—	—	—	—
37 to 48 months	—	—	—	—
49 to 60 months	—	—	—	—
Over 60 months	318	9,961,838	359	10,879,490
Total	318	$ 9,961,838	359	$ 10,879,490

(3) The following table presents the Company's retained asset accounts at December 31, 2025:

	Individual	
	Number	Amount
Retained asset accounts at the beginning of the year	359	$ 10,879,490
Retained asset accounts issued/added during the year	—	—
Investment earnings credited to retained asset accounts during the year	N/A	290,301
Fees and other charges assessed to retained asset accounts during the year	N/A	—
Retained asset accounts transferred to state unclaimed property funds during the year	(13)	(359,201)
Retained asset accounts closed/withdrawn during the year	(28)	(848,752)
Retained asset accounts at the end of the year	318	$ 9,961,838

H. Insurance-Linked Securities ("ILS") Contracts

Not applicable.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

Not applicable.

J. **Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR**

IMR was admitted up to 10% of the Company's adjusted Capital and Surplus. Capital and Surplus was adjusted to exclude net positive admitted goodwill, electronic data processing equipment and operating system software, admitted negative IMR, and net deferred tax assets. The computation of adjusted Capital and Surplus for purposes of negative IMR admissibility is included below:

NOTES TO FINANCIAL STATEMENTS

	Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
(1) Net negative (disallowed) IMR	$ 458,848,705	$ 441,519,060	$ 17,329,645	$ —
(2) Negative (disallowed) IMR admitted	458,848,705	441,519,060	17,329,645	—
(3) Calculated adjusted capital and surplus				
Prior Period General Account Capital & Surplus	$8,595,804,789			
From Prior Period SAP Financials				
Net Positive Goodwill (admitted)	$ 126,381,664			
EDP Equipment & Operating System Software (admitted)	$ —			
Net DTAs (admitted)	$ 768,136,870			
Net Negative (disallowed) IMR (admitted)	$ 476,975,639			
Adjusted Capital & Surplus	$7,224,310,616			
(4) Percentage of adjusted capital and surplus				
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	6.4 %			
(5) Allocated gains/losses to IMR from derivatives				
	Gains	**Losses**		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	$ 342,416,220	$ 420,654,050		
Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	$ 262,274,361	$ 177,175,723		
Fair Value Derivative Gains & Losses Amortized Over Current Period	$ 57,752,619	$ 64,601,811		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	$ 546,937,962	$ 533,227,962		

22. Events Subsequent

At February 24, 2026, the date the financial statements were available to be issued, there have been no other events occurring subsequent to the close of the Company's books or accounts for the accompanying annual statement that would have a material effect on the financial condition of the Company.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company? Yes ( ) No (X). If yes, give full details. N/A

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business? Yes ( ) No (X). If yes, give full details. N/A

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes ( ) No (X).

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. N/A

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? N/A

(2) Does the company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes ( ) No (X). If yes, give full details N/A

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction, in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. If all reinsurance agreements were terminated by either party as of the date of the statement, the resulting reduction in surplus due to loss of reserve credits net of unearned premium would be approximately $385,400,000

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the

NOTES TO FINANCIAL STATEMENTS

agreement? Yes ( ) No (X) If yes, what is the amount of reinsurance credits, whether an asset or reduction of liability, taken for such new agreements or amendments? N/A

B. Uncollectible Reinsurance

Not applicable.

C. Commutation of Ceded Reinsurance

Not applicable.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

E - H. Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

The Company owns all rights, title and interest in and to certain structured settlement annuity contracts issued by New York Life. The carrying value of the annuity contracts is based upon the actuarially determined value of the obligations under the structured settlement agreements (noted below), which generally have some life contingent benefits.

The Company is the assumed obligor for certain structured settlement agreements with unaffiliated insurance companies, beneficiaries and other non-affiliated entities. To satisfy its obligations under these agreements, the Company owns all rights, title and interest in and to certain structured settlement annuity contracts issued by New York Life. The obligations are based upon the actuarially determined present value of expected future payments. Interest rates used in establishing such obligations ranged from 1.00% to 7.65%. The Company has directed New York Life to make the payments under the annuity contracts directly to the beneficiaries under the structured settlement agreements. At December 31, 2025 and 2024, the carrying value of the interest in annuity contracts and the corresponding obligations under structured settlement agreements amounted to $12,355,396,100 and $11,428,057,478 respectively.

28. Health Care Receivables

Not applicable.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

Not applicable.

31. Reserves for Life Contracts and Annuity Contracts

(1) Surrender values are promised in excess of reserves included in Exhibit 5 – Life Insurance. This excess is included in Exhibit 5 – Miscellaneous Reserves. No surrender values are promised in excess of the total reserves included in other sections of Exhibit 5.

(2) Additional reserves are held on account of anticipated extra mortality for policies subject to extra premiums.

(3) At December 31, 2025, the Company had $9,516,821,068 of insurance in-force for which the gross premiums were less than the net premiums according to the standard of valuation set by the state of Delaware. Reserves to cover the above insurance totaled $275,403,119 at December 31, 2025 and were reported in Exhibit 5 – Miscellaneous Reserves.

(4) The tabular interest (Page 7, Line 4) for Variable Life has been determined by formula as described in the instructions for Page 7. The tabular interest for other life policies has been determined from the basic data for the calculation of policy reserves.

The tabular cost less actual reserves released (Page 7, Line 5) has been determined by formula as described in the instructions for Page 7.

The tabular cost (Page 7, Line 9) has been determined by formula as described in the instructions for Page 7.

(5) Not applicable.

NOTES TO FINANCIAL STATEMENTS

(6) The details for "other increases (net)" on Page 7, Line 7 are:

	Amount
Ordinary Life:	
Change in general account CRVM allowance and reserve for secondary guarantees	$ 173,761,675
Change in GMDB reserve	6,159,050
Modeling updates	(4,554,367)
Expense updates	(2,655,907)
Excess of NY Reg 213 reserves over VM-20	31,445,869
Mortality assumption updates	2,585,657
Impact of reinsurance	3,093,214
Total Ordinary Life	209,835,191
Group Life:	
Change in general account CRVM allowance and reserve for secondary guarantees	28,371
Impact of reinsurance	723,936
Total Group Life	752,307
Individual Annuity:	
Change in general account CARVM allowance	139,676,191
Changes related to guaranteed benefits	(1,020,066)
Withdrawal optionality	(18,962,045)
Miscellaneous changes	25,445,288
Total Individual Annuity	145,139,368
Group Annuity:	
Changes related to model conversion	(47,520)
Total Group Annuity	(47,520)
Total other increases (net)	$ 355,679,346
"Other net change in reserves" on Exhibit 7, Line 4 relates to annuities certain and consists of:	
Difference between net single premiums and deposits	(17,674,895)
Total other net change in reserves	$ (17,674,895)

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

A. Individual Annuities

		December 31, 2025				
		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ 34,016,882,749	$ —	$ —	$ 34,016,882,749	24.9 %
	b. At book value less current surrender charge of 5% or more	21,710,065,215	—	—	21,710,065,215	15.9
	c. At fair value	—	—	42,027,532,762	42,027,532,762	30.8
	d. Total with market value adjustment or at fair value (total of a through c)	55,726,947,964	—	42,027,532,762	97,754,480,726	71.6
	e. At book value without adjustment (minimal or no charge or adjustment)	17,036,372,886	—	—	17,036,372,886	12.5
(2)	Not subject to discretionary withdrawal	25,049,592,399	—	—	25,049,592,399	18.3
(3)	Total (gross: direct + assumed)	97,812,913,249	—	42,027,532,762	139,840,446,011	102.4
(4)	Reinsurance ceded	3,213,547,426	—	—	3,213,547,426	—
(5)	Total (net)* (3) - (4)	$ 94,599,365,823	$ —	$ 42,027,532,762	$136,626,898,585	102.4 %
(6)	Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	$ 2,816,964,054	$ —	$ —	$ 2,816,964,054	

NOTES TO FINANCIAL STATEMENTS

B. Group Annuities

		December 31, 2025				
		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ 12,424,386	$ —	$ —	$ 12,424,386	3.5 %
	b. At book value less current surrender charge of 5% or more	—	—	—	—	—
	c. At fair value	—	—	—	—	—
	d. Total with market value adjustment or at fair value (total of a through c)	12,424,386	—	—	12,424,386	3.5
	e. At book value without adjustment (minimal or no charge or adjustment)	24,860,610	—	—	24,860,610	7.0
(2)	Not subject to discretionary withdrawal	315,857,733	—	—	315,857,733	89.4
(3)	Total (gross: direct + assumed)	353,142,729	—	—	353,142,729	100.0
(4)	Reinsurance ceded	—	—	—	—	—
(5)	Total (net) * (3) – (4)	$ 353,142,729	$ —	$ —	$ 353,142,729	100.0 %
(6)	Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	$ —	$ —	$ —	$ —	

C. Deposit-Type Contracts (no life contingencies)

		December 31, 2025				
		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ —	$ —	$ —	$ —	— %
	b. At book value less current surrender charge of 5% or more	—	—	—	—	—
	c. At fair value	—	—	—	—	—
	d. Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	—
	e. At book value without adjustment (minimal or no charge or adjustment)	202,535,321	—	—	202,535,321	9.0
(2)	Not subject to discretionary withdrawal	2,047,460,433	—	—	2,047,460,433	91.0
(3)	Total (gross: direct + assumed)	2,249,995,754	—	—	2,249,995,754	100.0
(4)	Reinsurance ceded	—	—	—	—	—
(5)	Total (net) * (3) – (4)	$ 2,249,995,754	$ —	$ —	$ 2,249,995,754	100.0 %
(6)	Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	$ —	$ —	$ —	$ —	

* Reconciliation of total annuity actuarial reserves and deposit-type liabilities.

D. Life & Accident & Health Annual Statement:

		December 31, 2025
(1)	Exhibit 5, Annuities Section, Total (net)	$ 94,627,610,848
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	324,897,704
(3)	Exhibit 7, Deposit-Type Contracts Line 14, Column 1	2,249,995,754
(4)	Subtotal	97,202,504,306
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Annuities Section, Total (net)	42,027,532,762
(6)	Exhibit 3, Supplementary Contracts with Life Contingencies Section, Total (net)	—
(7)	Policyholder dividend and coupon accumulations	—
(8)	Policyholder premiums	—
(9)	Guaranteed interest contracts	—
(10)	Other contract deposit funds	—
(11)	Subtotal	42,027,532,762
(12)	Combined Total	$ 139,230,037,068

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

		December 31, 2025		
		Account Value	Cash Value	Reserve
A.	**General Account**			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term policies with cash value	$ —	$ —	$ —
	b. Universal life	17,529,644,632	17,529,448,810	17,756,492,222
	c. Universal life with secondary guarantees	6,156,885,408	5,806,177,981	8,895,559,248
	d. Indexed universal life	—	—	—
	e. Indexed universal life with secondary guarantees	—	—	—
	f. Indexed life	—	—	—
	g. Other permanent cash value life insurance	—	—	—
	h. Variable life	9,109,802	9,109,802	14,781,504
	i. Variable universal life	1,829,653,066	1,824,489,950	1,816,242,599
	j. Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
	a. Term policies without cash value	—	—	—
	b. Accidental death benefits	—	—	44,557
	c. Disability - active lives	—	—	2,797,975
	d. Disability - disabled lives	—	—	74,405,904
	e. Miscellaneous reserves	—	—	906,716,036
(3)	Total (gross: direct + assumed)	25,525,292,908	25,169,226,543	29,467,040,045
(4)	Reinsurance ceded	—	—	698,470,187
(5)	Total (net)* (3) - (4)	$ 25,525,292,908	$ 25,169,226,543	$ 28,768,569,858
B.	**Separate Account with Guarantees**			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term policies with cash value	$ —	$ —	$ —
	b. Universal life	6,112,850,927	6,112,850,927	6,112,850,927
	c. Universal life with secondary guarantees	—	—	—
	d. Indexed universal life	—	—	—
	e. Indexed universal life with secondary guarantees	—	—	—
	f. Indexed life	—	—	—
	g. Other permanent cash value life insurance	—	—	—
	h. Variable life	—	—	—
	i. Variable universal life	147,589,962	147,589,962	147,589,962
	j. Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
	a. Term policies without cash value	—	—	—
	b. Accidental death benefits	—	—	—
	c. Disability - active lives	—	—	—
	d. Disability - disabled lives	—	—	—
	e. Miscellaneous reserves	—	—	—
(3)	Total (gross: direct + assumed)	6,260,440,889	6,260,440,889	6,260,440,889
(4)	Reinsurance ceded	—	—	—
(5)	Total (net)* (3) - (4)	$ 6,260,440,889	$ 6,260,440,889	$ 6,260,440,889
C.	**Separate Account Nonguaranteed**			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term policies with cash value	$ —	$ —	$ —
	b. Universal life	—	—	—
	c. Universal life with secondary guarantees	—	—	—
	d. Indexed universal life	—	—	—
	e. Indexed universal life with secondary guarantees	—	—	—
	f. Indexed life	—	—	—
	g. Other permanent cash value life insurance	—	—	—
	h. Variable life	67,641,476	67,641,476	67,641,476
	i. Variable universal life	18,383,504,620	18,103,983,972	18,136,577,619
	j. Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
	a. Term policies without cash value	—	—	—
	b. Accidental death benefits	—	—	—
	c. Disability - active lives	—	—	—
	d. Disability - disabled lives	—	—	—
	e. Miscellaneous reserves	—	—	—
(3)	Total (gross: direct + assumed)	18,451,146,096	18,171,625,448	18,204,219,095
(4)	Reinsurance ceded	—	—	—
(5)	Total (net)* (3) - (4)	$ 18,451,146,096	$ 18,171,625,448	$ 18,204,219,095

* Reconciliation of total life actuarial reserves.

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:		December 31, 2025
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 27,784,605,386
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	44,557
(3)	Exhibit 5, Disability-Active Lives Section, Total (net)	2,797,975
(4)	Exhibit 5, Disability-Disabled Lives Section, Total (net)	74,405,904
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	906,716,036
(6)	Subtotal	28,768,569,858
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Life Insurance Section, Total (net)	24,464,659,983
(8)	Exhibit 3, Accident and Health Contracts Section, Total (net)	—
(9)	Exhibit 3, Miscellaneous Reserves Section, Total (net)	—
(10)	Subtotal (Lines (7) through (9))	24,464,659,983
(11)	Combined Total ((6) and (10))	$ 53,233,229,841

34. Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations at December 31, 2025, were as follows:

Type	Gross	Net of Loading
(1) Ordinary new business	$ —	$ —
(2) Ordinary renewal	292,531	111,899
(3) Group life	443,205,163	443,205,163
Total	$ 443,497,694	$ 443,317,062

35. Separate Accounts

A. Separate Accounts Activity

(1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions, including:

- Variable universal life (“VUL”) insurance products guaranteed
- VUL insurance products non-guaranteed
- VA products non-guaranteed
- UL insurance products guaranteed

In accordance with the domiciliary state procedures for approving items within separate accounts, the classification of the separate accounts is subject to Section 2932 of the Delaware Insurance Code and the regulations thereunder. Assets of guaranteed separate accounts are invested in accordance with the provisions of Chapter 13 of the Delaware Insurance Code.

All items that were permitted for separate accounts reporting were supported by state statute.

(2) At December 31, 2025 and 2024, the Company’s separate accounts statement included legally insulated assets of $67,836,192,162 and $60,124,161,449 , respectively. The assets legally and not legally insulated from the general account at December 31, 2025 are attributed to the following products or transactions:

	Separate Accounts Assets	
Product /Transaction	Legally Insulated Assets	(Not Legally Insulated)[1]
VA products non-guaranteed	$ 43,115,182,351	$ 32,468,615
VUL insurance products non-guaranteed	18,460,568,922	4,870,073
UL insurance products guaranteed	6,112,850,927	81,508,669
VUL insurance products guaranteed	147,589,962	17,258,932
Total	$ 67,836,192,162	$ 136,106,289

[1] Separate accounts assets classified as not legally insulated support: $99,953,335 of remittances and items not allocated and other transfers to the general account due or accrued (net), $17,437,172 of surplus, $12,983,320 of derivatives, and $5,732,462 of other liabilities.

(3) To compensate the general account for the risk taken, the separate accounts have paid risk charges as follows for the past five years:

a.	2025	$ 59,118,813
b.	2024	$ 62,232,374
c.	2023	$ 65,099,731
d.	2022	$ 67,296,291
e.	2021	$ 62,309,282

For the periods ending December 31, 2025, 2024, 2023, 2022 and 2021, the general account of the Company paid $3,030,330, $3,092,538, $11,528,774, $11,512,487, and $4,093,662 respectively, toward separate accounts guarantees.

The book value guaranteed separate accounts generally do not pass through all investment performance to policyholders, as certain investment limitations are imposed on the assets supporting these accounts. At December 31, 2025, separate accounts assets totaled $6,359,208,490 and no risk charges were paid to the general account. Certain of the separate accounts variable contracts have guaranteed minimum death benefit (“GMDB”) and guaranteed minimum accumulation benefit (“GMAB”) features that are guaranteed by the assets of the general account. At December 31, 2025, separate account assets totaled $43,147,650,966 and risk charges paid to the general account totaled $59,118,813. Separate account assets related to both book value guaranteed accounts and certain variable contracts are included in the Company’s asset adequacy testing.

(4) At December 31, 2025, the separate accounts did not enter into securities lending arrangements or party to dollar repurchase agreements and reverse repurchase agreements.

NOTES TO FINANCIAL STATEMENTS

(5) At December 31, 2025, there are no asset-for-asset swaps, or asset transfers between separate accounts and general account.

B. General Nature and Characteristics of Separate Accounts Business

The Company maintains non-guaranteed variable separate accounts for individual and group life and annuity policies. The assets in these accounts are carried at fair value.

The Company maintains five book value guaranteed separate accounts for UL insurance policies and one book value guaranteed separate account for a private placement VUL policy. These accounts provide a guarantee of principal and interest, subject to a market value adjustment upon certain surrenders, and a transfer adjustment charge is imposed upon certain transfers. Interest rates on these contracts may be adjusted periodically. The assets of these separate accounts are stated at amortized cost up to the value of policyholder reserves, with any excess assets stated at fair value.

Information regarding the separate accounts of the Company is as follows:

		Indexed	Non-Indexed Guarantee Less than/Equal to 4%	Non-Indexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
(1)	Premiums, considerations or deposits for the year ended 12/31/2025	$ —	$ 312,826,470	$ —	$ 6,023,272,210	$ 6,336,098,680
	Reserves at 12/31/2025					
(2)	For accounts with assets at:					
	a. Fair value	$ —	$ —	$ —	$ 60,231,751,619	$ 60,231,751,619
	b. Amortized cost	—	5,583,203,985	677,236,904	—	6,260,440,889
	c. Total reserves *	$ —	$ 5,583,203,985	$ 677,236,904	$ 60,231,751,619	$ 66,492,192,508
(3)	By withdrawal characteristics:					
	a. Subject to discretionary withdrawal:					
	1. With market value adjustment	$ —	$ 5,583,203,985	$ 677,236,904	$ —	$ 6,260,440,889
	2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
	3. At fair value	—	—	—	60,231,751,619	60,231,751,619
	4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
	5. Subtotal	—	5,583,203,985	677,236,904	60,231,751,619	66,492,192,508
	b. Not subject to discretionary withdrawal	—	—	—	—	—
	c. Total reserves	$ —	$ 5,583,203,985	$ 677,236,904	$ 60,231,751,619	$ 66,492,192,508

*Line 2(c) should equal line 3(c)

(4) Not applicable.

C. Reconciliation of Net Transfers to or (from) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

a.	Transfers to separate accounts (Page 4, Line 1.4)	$ 6,337,695,024
b.	Transfers from separate accounts (Page 4, Line 10)	5,570,976,272
c.	Net transfers to or (from) separate accounts (a) – (b)	766,718,752

(2) Reconciling adjustments:

a.	Change in reserve on account of change in valuation basis	—

(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c)+(2)=(Page 4, Line 26) $ 766,718,752

36. Loss/Claim Adjustment Expenses

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... Delaware

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

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

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

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2024

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

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

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

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

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

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

6.2 If yes, give full information
N/A .....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control ..... %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
NYLIFE Securities LLC	New York, NY				YES
NYLIFE Distributors LLC	Jersey City, NJ				YES
Eagle Strategies LLC	New York, NY				YES
New York Life Investment Management LLC	New York, NY				YES
MacKay Shields LLC	New York, NY				YES
Apogem Capital LLC	New York, NY				YES
NYL Investors LLC	New York, NY				YES
NYLIM Service Company LLC	Jersey City, NJ				YES
Flatiron RR LLC	New York, NY				YES
Candriam	Strassen, LUX				YES
Ausbil Investment Management Limited	Sydney, AUS				YES

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [ ] N/A [X]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Pricewaterhouse Coopers, LLP, 300 Madison Avenue, New York, NY 10017 .....

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [ ] No [X] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain.

A Notice of Election dated October 22, 2009 was provided to the Delaware Department of Insurance, indicating that the reporting entity designated the Audit Committee of New York Life Insurance Company's Board of Directors (NYLIC Audit Committee) as the Audit Committee of the reporting entity's Board of Directors solely for the purpose of complying with Title 18 Regulation 301 of the Administrative Code of Delaware (the DE Regulation). The NYLIC Audit Committee satisfies the independence requirements of the DE Regulation and New York Life Insurance Company is the 'ultimate controlling person' of the reporting entity as defined in the DE Regulation. .....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Stephen McNamara, FSA, MAAA, Vice President & Actuary, New York Life Insurance and Annuity Corporation, 51 Madison Avenue, NY, NY 10010. .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ... The real estate holding companies are as follows: BLUE OWL DIGITAL INFRASTRUCTURE FUND II LP, REEP-MF GATEWAY TAF UT LLC, ICONIQ RESIDENTIAL PARTNERS FUND A LP, BC CO-INVEST CTP-I LP, EOS REAL ESTATE PARTNERS III LP, BC CO-INVEST PARAGON PARK LOT 3B LP, REEP-MF SALISBURY SQUARE TOWER ONE TAF LLC, HOTEL ZOE CO-INVEST LP, MSSIV NYL INVESTOR MEMBER LLC, MADISON SQUARE VALUE ENHANCEMENT FUND II LP, HYATT CENTRIC CO-INVEST LP, REEP-RTL NPM GA LLC, REEP-OFC 515 POST OAK TX LLC, REEP-OFC ASPECT OR LLC, MSSDF 717 TEXAS MEMBER LLC, REEP 1030 15NW DC LLC, REEP 1341G DC LLC, REEP 1111 19NW DC LLC, REEP-OFC 30 WM IL LLC, 757 THIRD AVENUE

12.12 Number of parcels involved 20

12.13 Total book/adjusted carrying value .....$ 239,732,320

12.2 If yes, provide explanation

The Company holds 20 entities that own real estate properties with 20 real estate parcels and a total carrying value of $239,732,320 .....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

.....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [X]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

.....

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

The Code was revised to update the section on electronic communications. .....

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

.....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
.....	.....	.....	.....

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ .....
- 20.12 To stockholders not officers ..... $ .....
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ .....

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ .....
- 20.22 To stockholders not officers ..... $ .....
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ .....

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $ .....
- 21.22 Borrowed from others ..... $ .....
- 21.23 Leased from others ..... $ .....
- 21.24 Other ..... $ .....

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $ 5,787
- 22.23 Other amounts paid ..... $ .....

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 38,286,375

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)
.....	.....

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
See Note 17

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 1,000,000,000

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [ ] N/A [ ]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [X] No [ ] N/A [ ]

25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [X] No [ ] N/A [ ]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 1,045,367,288
25.092	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 1,044,951,618
25.093	Total payable for securities lending reported on the liability page	$ 1,003,065,942

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21	Subject to repurchase agreements	$
26.22	Subject to reverse repurchase agreements	$ 510,045,001
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 3,668
26.27	FHLB Capital Stock	$ 24,262,800
26.28	On deposit with states	$ 4,894,301
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 19,179,312
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ADVANTAGE CAPITAL STATE TAX CREDIT	1
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NAC AVIATION 8 SNR PPN	611
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NAC AVIATION 8 JR PPN	3,055

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
27.42	Permitted accounting practice	Yes [ ] No [ ]
27.43	Other accounting guidance	Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $

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

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

1 Name of Custodian(s)	2 Custodian's Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286
The Northern Trust Company	50 S. LaSalle Street, Chicago IL 60603

GENERAL INTERROGATORIES

29.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?..... Yes [ ] No [X]

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

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

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

1 Name of Firm or Individual	2 Affiliation
NYL Investors LLC	A
MacKay Shields LLC	A
Apogem Capital LLC	A
Ausbil Investment Management Limited	A
New York Life Investment Management LLC	A
Blackstone ISG-I Advisors L.L.C.	U
Wellington Management Company LLP	U
Goldman Sachs Asset Management LP	U
J.P. Morgan Investment Management Inc.	U
Apollo Insurance Solutions Group LP	U
KKR Credit Advisors (US) LLC	U

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [X] N/A [ ]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [X] N/A [ ]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
169553	NYL Investors LLC	SEC	DS
107717	MacKay Shields LLC	SEC	DS
309234	Apogem Capital LLC	SEC	DS
289468	Ausbil Investment Management Limited	SEC	DS
109591	New York Life Investment Management LLC	SEC	DS
289202	Blackstone ISG-I Advisors L.L.C.	SEC	NO
106595	Wellington Management Company LLP	SEC	NO
107738	Goldman Sachs Asset Management LP	SEC	NO
107038	J.P. Morgan Investment Management Inc.	SEC	NO
	Apollo Insurance Solutions Group LP	n/a	NO
146629	KKR Credit Advisors (US) LLC	SEC	NO

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Issuer Credit Obligations	79,202,199,587	74,961,910,829	(4,240,288,758)
31.2 Asset-Backed Securities	32,606,002,256	31,552,399,917	(1,053,602,339)
31.3 Preferred stocks	229,489,375	229,489,375	
31.4 Totals	112,037,691,218	106,743,800,121	(5,293,891,097)

31.5 Describe the sources or methods utilized in determining the fair values:
See Note 20

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
Independent pricing vendors are used to value Schedule D assets. The broker quotes are used on a limited basis from approved brokers when independent pricing vendors do not provide quotes.

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

33.2 If no, list exceptions:
Initial filings that were not made within 120 days of purchase including:
- Filings for which we have not yet received the required documentation necessary for submission to the SVO:2
- Filings that have been submitted but not yet rated by the SVO:13

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

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

35. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
    a. The security was either:
        i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
        ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
    b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
    c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
    d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? ..... Yes [X] No [ ]

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

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?

.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums
.....	.....	.....

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 2,456,426

40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations, and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 1,842,829

41.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
WILLKIE FARR AND GALLAGHER LLP	 516,892
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? ..... $ .....

42.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
.....	.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only. .....$ .....

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? .....$ .....

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. .....$ .....

1.5 Indicate total incurred claims on all Medicare Supplement insurance. .....$ .....

1.6 Individual policies:

Most current three years:
1.61 Total premium earned .....$ .....
1.62 Total incurred claims .....$ .....
1.63 Number of covered lives ....

All years prior to most current three years:
1.64 Total premium earned .....$ .....
1.65 Total incurred claims .....$ .....
1.66 Number of covered lives ....

1.7 Group policies:

Most current three years:
1.71 Total premium earned .....$ .....
1.72 Total incurred claims .....$ .....
1.73 Number of covered lives ....

All years prior to most current three years:
1.74 Total premium earned .....$ .....
1.75 Total incurred claims .....$ .....
1.76 Number of covered lives ....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	28,527,921,130	21,985,659,806
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	124,840,602,711	118,277,682,445
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? ..... Yes [X] No [ ]

3.2 If yes, has a Separate Accounts statement been filed with this Department? ..... Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? .....$ 1,343,999,654

3.4 State the authority under which Separate Accounts are maintained:
Section 2932 of the Delaware Insurance Code .....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [X] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? .....$ .....

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: .....$ _____

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
.....	.....

GENERAL INTERROGATORIES

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

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

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. .....$ .....

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

5.4 If yes, please provide the balance of funds administered as of the reporting date. .....$ .....

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [X]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
.....	.....	.....	.....	.....	.....	.....

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

7.1 Direct Premium Written ..... $ 2,698,018,037
7.2 Total Incurred Claims ..... $ 1,093,449,100
7.3 Number of Covered Lives 533,277

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

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

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

9. Reporting entities admitting net negative (disallowed) interest maintenance reserve (IMR) attest to the following:

a. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.

b. IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with a reporting entity's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination.

c. Any deviation to (a) was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.

d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

Is the reporting entity admitting net negative (disallowed) IMR in accordance with these criteria? ..... Yes [X] No [ ] N/A [ ]

10. Provide the current-year amounts at risk for the following categories.

Individual and Industrial Life	Amount at Risk
10.01 Modified Coinsurance Assumed Reserves	$ .....
10.02 Modified Coinsurance Ceded Reserves	$ 64,879,159

Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03 Net Amount (Direct + Assumed - Ceded) in Force	$ .....(72,809,635,864)
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ .....(677,060,308)
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.07 Life Reserves (10.04 + 10.05 + 10.06)	$ .....(677,060,308)
10.08 Life Net Amount at Risk (10.03 - 10.07)	$ .....(72,132,575,556)

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09 Net Amount (Direct + Assumed - Ceded) in Force	$ .....
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.13 Life Reserves (10.10 + 10.11 + 10.12)	$ .....
10.14 Life Net Amount at Risk (10.09 - 10.13)	$ .....

GENERAL INTERROGATORIES

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

	Group and Credit Life (Excluding FEGLI/SGLI)	Amount at Risk
10.15	Modified Coinsurance Assumed Reserves	$
10.16	Modified Coinsurance Ceded Reserves	$

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount of Risk
10.17	Net Amount (Direct + Assumed - Ceded) in Force	$ 708,955,131,530
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$
10.22	Life Net Amount at Risk (10.17 - 10.21)	$ 708,955,131,530

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount of Risk
10.23	Net Amount (Direct + Assumed - Ceded) in Force	$ 83,698,911,475
10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.27	Life Reserves (10.24 + 10.25 + 10.26)	$
10.28	Life Net Amount at Risk (10.23 - 10.27)	$ 83,698,911,475

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount of Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$
10.34	Life Net Amount at Risk (10.29 - 10.33)	$

Life, Accident and Health Companies Only:

11.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [ ] No [X]

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid $ 1,075,349,014

11.22 Received $

12.1 Does the reporting entity write any guaranteed interest contracts? Yes [ ] No [X]

12.2 If yes, what amount pertaining to these lines is included in:

12.21 Page 3, Line 1 $

12.22 Page 4, Line 1 $

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 4,457,575,310

14.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

14.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? Yes [ ] No [ ]

14.3 If 14.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
14.31	Earned premium			
14.32	Paid claims			
14.33	Claim liability and reserve (beginning of year)			
14.34	Claim liability and reserve (end of year)			
14.35	Incurred claims			

GENERAL INTERROGATORIES

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

14.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 14.31 and 14.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
14.41	<$25,000		
14.42	$25,000 - 99,999		
14.43	$100,000 - 249,999		
14.44	$250,000 - 999,999		
14.45	$1,000,000 or more		

14.5 What portion of earned premium reported in 14.31, Column 1 was assumed from pools? ..... $ .....

Fraternal Benefit Societies Only:

15. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
16. How often are meetings of the subordinate branches required to be held?
17. How are the subordinate branches represented in the supreme or governing body?
18. What is the basis of representation in the governing body?
19.1 How often are regular meetings of the governing body held?
19.2 When was the last regular meeting of the governing body held? .....
19.3 When and where will the next regular or special meeting of the governing body be held?
19.4 How many members of the governing body attended the last regular meeting? .....
19.5 How many of the same were delegates of the subordinate branches? .....
20. How are the expenses of the governing body defrayed?
21. When and by whom are the officers and directors elected?
22. What are the qualifications for membership?
23. What are the limiting ages for admission?
24. What is the minimum and maximum insurance that may be issued on any one life?
25. Is a medical examination required before issuing a benefit certificate to applicants? ..... Yes [ ] No [ ]
26. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
27.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
27.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [ ] No [ ]
28. What proportion of first and subsequent year's payments may be used for management expenses?
    28.11 First Year ..... %
    28.12 Subsequent Years ..... %
29.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
29.2 If so, what amount and for what purpose? ..... $ .....
30.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
30.2 If yes, at what age does the benefit commence? .....
31.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
31.2 If yes, when?
32. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
33.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
33.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
33.3 If yes, explain
34.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
34.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
35. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
36.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
36.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
Total	.....

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2025	2 2024	3 2023	4 2022	5 2021
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	172,865,162	181,091,717	180,896,454	177,767,368	179,423,897
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	20,880,399	2,523,353	2,667,625	2,846,681	2,877,843
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	799,511,735	752,804,079	741,943,294	718,316,314	688,505,866
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	993,257,295	936,419,150	925,507,373	898,930,363	870,807,606
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	5,231,605	4,543,078	3,588,382	2,503,892	1,796,212
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	17,040,578	8,713,730	9,396,536	6,404,375	7,900,935
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	31,000	131,200	65,700		7
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	17,071,578	8,844,930	9,462,236	6,404,375	7,900,942
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	2,145,842,221	1,445,007,347	2,000,066,343	1,401,859,394	2,624,260,886
15.	Group life (Line 20.4, Col. 3)	2,983,176,581	1,217,141,897	1,228,001,774	1,230,463,216	1,137,809,642
16.	Individual annuities (Line 20.4, Col. 4)	23,398,877,778	19,323,460,312	13,468,641,963	18,359,059,285	10,201,920,705
17.	Group annuities (Line 20.4, Col. 5)	24,550	50,250	23,500	29,000	273,838
18.	Accident & Health (Line 20.4, Col. 6)					
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	28,527,921,130	21,985,659,806	16,696,733,580	20,991,410,895	13,964,265,071
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	155,496,949,847	144,458,065,137	138,909,313,692	135,178,524,462	124,647,055,269
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	146,902,753,873	136,060,666,729	129,997,169,839	126,672,591,275	114,926,575,396
23.	Aggregate life reserves (Page 3, Line 1)	123,721,459,211	117,165,122,897	112,989,918,073	109,694,990,481	99,971,778,304
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	2,342,789	722,305	9,760,569	15,166,141	28,999,621
24.	Aggregate A & H reserves (Page 3, Line 2)					
25.	Deposit-type contract funds (Page 3, Line 3)	2,249,995,754	1,967,907,689	1,582,948,836	1,441,162,084	1,482,001,365
26.	Asset valuation reserve (Page 3, Line 24.01)	2,263,774,075	2,085,799,828	1,939,024,108	1,890,042,616	1,873,870,292
27.	Capital (Page 3, Lines 29 and 30)	25,000,000	25,000,000	25,000,000	25,000,000	25,000,000
28.	Surplus (Page 3, Line 37)	8,586,633,146	8,391,745,681	8,904,135,758	8,511,451,399	9,709,361,007
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	9,852,647,343	4,278,960,652	3,534,798,458	8,823,430,968	1,124,379,986
	Risk-Based Capital Analysis					
30.	Total adjusted capital	10,875,407,221	10,502,545,509	10,868,159,866	10,426,494,015	11,553,231,299
31.	Authorized control level risk - based capital	1,420,903,379	1,265,640,367	1,168,970,004	1,216,610,780	1,152,738,618
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	77.0	78.4	81.3	76.3	80.2
33.	Stocks (Lines 2.1 and 2.2)	0.6	0.6	0.5	1.0	1.4
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	14.4	13.4	12.3	12.6	12.7
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.1	0.1	0.1	0.1
36.	Cash, cash equivalents and short-term investments (Line 5)	2.6	2.6	1.4	5.2	1.6
37.	Contract loans (Line 6)	0.8	0.8	0.7	0.7	0.8
38.	Derivatives (Page 2, Line 7)	0.7	1.2	1.0	1.1	0.5
39.	Other invested assets (Line 8)	3.6	2.9	2.7	2.7	2.7
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)	0.1	0.1	0.1	0.2	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 9 + 15, Col. 1)	3,676,497,025	3,297,517,367	3,120,177,818	3,149,044,376	2,895,559,880
45.	Affiliated preferred stocks (Schedule D Summary, Line 22, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 28, Col. 1),					
47.	Affiliated mortgage loans on real estate					
48.	All other affiliated	2,317,968,534	2,109,378,394	1,945,825,897	2,005,491,074	1,949,135,276
49.	Total of above Lines 44 to 48	5,994,465,559	5,406,895,761	5,066,003,715	5,154,535,450	4,844,695,156
50.	Total Investment in Parent included in Lines 44 to 48 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2025	2 2024	3 2023	4 2022	5 2021
	Total Nonadmitted and Admitted Assets					
51.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	1,186,409,889	1,082,959,322	818,871,325	730,333,895	429,869,915
52.	Total admitted assets (Page 2, Line 28, Col. 3)	223,469,248,298	204,816,149,635	194,314,637,950	184,986,474,492	183,131,164,190
	Investment Data					
53.	Net investment income (Exhibit of Net Investment Income)	6,120,824,721	5,501,855,305	5,212,744,065	4,230,898,285	4,156,268,954
54.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	125,533,842	(70,980,429)	187,632,202	(36,694,971)	(156,322,272)
55.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(633,243,076)	368,492,220	(518,726,926)	220,451,700	719,279,629
56.	Total of above Lines 53, 54 and 55	5,613,115,487	5,799,367,096	4,881,649,341	4,414,655,014	4,719,226,311
	Benefits and Reserve Increases (Page 6)					
57.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	25,808,467,581	23,662,017,838	17,976,023,293	15,032,521,450	14,827,031,024
58.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
59.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	100,136,618	(836,310,826)	59,918,973	264,699,408	1,145,432,269
60.	Increase in A & H reserves (Line 19, Col. 6)					
61.	Dividends to policyholders and refunds to members (Line 30, Col. 1)					
	Operating Percentages					
62.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	6.7	7.7	9.5	7.3	9.5
63.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	3.3	4.7	3.2	2.8	3.1
64.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
65.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
66.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)					
	A & H Claim Reserve Adequacy					
67.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)					XXX
68.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)					XXX
69.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)					XXX
70.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)					XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
71.	Individual industrial life (Page 6.1, Col. 2)					
72.	Individual whole life (Page 6.1, Col. 3)					
73.	Individual term life (Page 6.1, Col. 4)					
74.	Individual indexed life (Page 6.1, Col. 5)					
75.	Individual universal life (Page 6.1, Col. 6)	131,506,063	66,351,142	122,005,910	132,438,781	75,502,431
76.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)	(4,956,564)	104,983,177	69,761,549	(1,770,225)	(6,577,486)
77.	Individual variable life (Page 6.1, Col. 8)	2,864,542	298,071	2,256,122	353,902	2,719,185
78.	Individual variable universal life (Page 6.1, Col. 9)	64,177,574	87,754,679	35,548,992	21,131,427	30,715,883
79.	Individual credit life (Page 6.1, Col. 10)					
80.	Individual other life (Page 6.1, Col. 11)					
81.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
82.	Group whole life (Page 6.2, Col. 2)					
83.	Group term life (Page 6.2, Col. 3)	65,300,983	(25,063,669)	(42,847,318)	(122,092,898)	(231,877,508)
84.	Group universal life (Page 6.2, Col. 4)					
85.	Group variable life (Page 6.2, Col. 5)					
86.	Group variable universal life (Page 6.2, Col. 6)	(11,978,394)	11,072,060	10,735,999	10,889,491	5,231,285
87.	Group credit life (Page 6.2, Col. 7)					
88.	Group other life (Page 6.2, Col. 8)					
89.	Group YRT mortality risk only (Page 6.2, Col. 9)					
90.	Individual deferred fixed annuities (Page 6.3, Col. 2)	116,001,364	88,475,511	(30,407,499)	(376,944,617)	185,805,271
91.	Individual deferred indexed annuities (Page 6.3, Col. 3)	(251,895,723)	(204,099,887)	(302,008,968)	(126,216,649)	(16,496,846)
92.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	208,677,705	245,918,625	372,896,526	4,571,898	250,665,775
93.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)					
94.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	(231,830,230)	(203,755,881)	61,410,826	(365,972,880)	15,614,782
95.	Individual other annuities (Page 6.3, Col. 7)	(1,649,147)	(4,433,403)	4,809,299	(1,308,360)	11,653,974
96.	Group deferred fixed annuities (Page 6.4, Col. 2)	24,494	34,299	52,533	(3,715)	(23,655)
97.	Group deferred indexed annuities (Page 6.4, Col. 3)					
98.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
99.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
100.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	8,072,398	6,413,659	6,670,523	7,372,421	8,414,766
101.	Group other annuities (Page 6.4, Col. 7)	9,984,440	9,000,760	5,693,165	5,694,690	4,804,145
102.	A & H-comprehensive individual (Page 6.5, Col. 2)					
103.	A & H-comprehensive group (Page 6.5, Col. 3)					
104.	A & H-Medicare supplement (Page 6.5, Col. 4)					
105.	A & H-vision only (Page 6.5, Col. 5)					
106.	A & H-dental only (Page 6.5, Col. 6)					
107.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
108.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
109.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
110.	A & H-credit (Page 6.5, Col. 10)					
111.	A & H-disability income (Page 6.5, Col. 11)					
112.	A & H-long-term care (Page 6.5, Col. 12)					
113.	A & H-other (Page 6.5, Col. 13)					
114.	Aggregate of all other lines of business (Page 6, Col. 8)	137,132,749	163,435,080	88,793,699	192,603,468	149,482,921
115.	Fraternal (Page 6, Col. 7)					
116.	Total (Page 6, Col. 1)	241,432,252	346,384,223	405,371,358	(619,253,266)	485,634,923

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? ..... Yes [ ] No [ ]

If no, please explain: .....

ANNUAL STATEMENT FOR THE YEAR 2025 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0826 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2025 NAIC Company Code 91596

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole												
3. Term												
4. Indexed												
5. Universal	381,535,847							516,973,429	2,539,021	566,051,227	73,566	1,085,637,243
6. Universal with secondary guarantees	1,018,455,584							852,091,521	256,761	148,622,073		1,000,970,355
7. Variable	798,073							1,808,174		65,593		1,873,766
8. Variable universal	1,296,827,423							253,046,023		367,772,411	402	620,818,837
9. Credit												
10. Other												
11. Total individual life	2,697,616,928							1,623,919,147	2,795,782	1,082,511,304	73,968	2,709,300,201
Group Life												
12. Whole												
13. Term												
14. Universal												
15. Variable												
16. Variable universal	1,725,758,113							67,268,834		727,948,805		795,217,639
17. Credit												
18. Other												
19. Total group life	1,725,758,113							67,268,834		727,948,805		795,217,639
Individual Annuities												
20. Fixed	15,559,437,345							1,055,636,513		12,266,538,992		13,322,175,505
21. Indexed	3,032,641,395							72,967,895		219,372,141		292,340,036
22. Variable with guarantees	3,485,056,399							392,207,933		5,212,764,022		5,604,971,955
23. Variable without guarantees												
24. Life contingent payout	4,486,315,117							2,371,344,722		38,706		2,371,383,428
25. Other												
26. Total individual annuities	26,563,450,256							3,892,157,064		17,698,713,860		21,590,870,924
Group Annuities												
27. Fixed										464,253		464,253
28. Indexed												
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout	24,550							56,400,185		576		56,400,761
32. Other												
33. Total group annuities	24,550							56,400,185		464,829		56,865,014
Accident and Health												
34. Comprehensive individual (d)	(f)							XXX	XXX	XXX		
35. Comprehensive group (d)	(f)							XXX	XXX	XXX		
36. Medicare supplement (d)	(f)							XXX	XXX	XXX		
37. Vision only (d)	(f)							XXX	XXX	XXX		
38. Dental only (d)	(f)							XXX	XXX	XXX		
39. Federal employees health benefits plan (d)	(f)							XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e,f)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)	(f)							XXX	XXX	XXX		
42. Credit A&H	(f)							XXX	XXX	XXX		
43. Disability income (d)	(f)							XXX	XXX	XXX		
44. Long-term care (d)	(f)							XXX	XXX	XXX		
45. Other health (d)	40,607,120 (f)							XXX	XXX	XXX	19,748,720	19,748,720
46. Total accident and health	40,607,120							XXX	XXX	XXX	19,748,720	19,748,720
47. Total	31,027,456,966 (c)							5,639,745,230	2,795,782	19,509,638,798	19,822,688	25,172,002,498

LIFE INSURANCE (STATE PAGE) (Continued)[b]

NAIC Group Code 0826 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2025 NAIC Company Code 91596

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial																
2. Whole																
3. Term																
4. Indexed																
5. Universal	551,703,865	2,400	592,778,773			7	1,549,740	2,407	594,328,513	111,031,152	642	602,547,654	(9,590)	(3,372,972,777)	163,728	54,933,551,640
6. Universal with secondary guarantees	809,920,379	3,456	781,285,750					3,456	781,285,750	95,722,367	9,853	2,405,663,657	(9,323)	(2,260,071,220)	217,031	60,643,445,901
7. Variable													(95)	(1,597,488)	2,153	175,670,141
8. Variable universal	209,184,310	555	179,924,101					555	179,924,101	63,094,781	22,193	14,063,366,454	(7,178)	(1,377,982,426)	150,365	76,677,779,313
9. Credit																
10. Other																
11. Total individual life	1,570,808,554	6,411	1,553,988,624			7	1,549,740	6,418	1,555,538,364	269,848,300	32,688	17,071,577,765	(26,186)	(7,012,623,911)	533,277	192,430,446,995
Group Life																
12. Whole																
13. Term																
14. Universal																
15. Variable																
16. Variable universal	65,373,642	14	66,375,255					14	66,375,255	2,939,840			(360)	(1,349,436,248)	2,711	6,857,692,052
17. Credit																(a)
18. Other																
19. Total group life	65,373,642	14	66,375,255					14	66,375,255	2,939,840			(360)	(1,349,436,248)	2,711	6,857,692,052
Individual Annuities																
20. Fixed	1,055,636,511		1,055,636,511						1,055,636,511		87,945	19,726,171,157	(80,943)	(12,867,651,921)	493,037	74,880,792,283
21. Indexed	72,967,899		72,967,899						72,967,899		10,020	3,082,747,998	7,471	331,198,454	64,791	10,953,963,765
22. Variable with guarantees	392,207,931		392,207,931						392,207,931		25,652	3,076,076,928	(31,614)	(405,259,602)	364,903	42,658,908,992
23. Variable without guarantees																
24. Life contingent payout	2,371,344,722		2,371,344,722						2,371,344,722		6,316	1,375,391,450	(3,621)	(416,291,939)	91,610	13,069,437,065
25. Other																
26. Total individual annuities	3,892,157,063		3,892,157,063						3,892,157,063		129,933	27,260,387,533	(108,707)	(13,358,005,008)	1,014,341	141,563,102,105
Group Annuities																
27. Fixed													(5)	(447,134)	11	515,392
28. Indexed																
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout	56,400,186		56,400,186						56,400,186		1,001			(42,052,067)	8,407	352,627,336
32. Other																
33. Total group annuities	56,400,186		56,400,186						56,400,186				(1,006)	(42,499,201)	8,418	353,142,728
Accident and Health																
34. Comprehensive individual (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare supplement (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal employees health benefits plan (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
44. Long-term care (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
45. Other health (d)	27,166,635	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	572	58,603,266			572	58,603,266
46. Total accident and health	27,166,635	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	572	58,603,266			572	58,603,266
47. Total	5,611,906,079	6,425	5,568,921,127			7	1,549,740	6,432	5,570,470,867	272,788,140	163,193	44,390,568,564	(136,259)	(21,762,564,368)	1,559,319	341,262,987,146

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ ..... Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ ..... , current year $ .....

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 90,649 2) covering number of lives: ..... 90,649 3) face amount $ 70,176,783,913

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... 632,576,682 Group: $ ..... Total: $ 632,576,682

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products .....

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ .....

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ ..... ; Comprehensive Group $ ..... ; Medicare Supplement $ ..... ; Vision Only $ ..... ; Dental Only $ ..... ; Federal Employees Health Benefits Plan $ .....
Title XVIII Medicare $ ..... ; Title XIX Medicaid $ ..... ; Credit A&H $ ..... ; Disability Income $ ..... ; Long-term Care $ ..... ; Other Health $ 47,494,118

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of 7	Number of 8	9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			526,775	183,615,071			6,630	6,014,743	752,804,079	936,419,150
2. Issued during year			32,688	17,071,578						17,071,578
3. Reinsurance assumed				38,519			546	686,986	187,109,282	187,147,802
4. Revived during year			160	52,940						52,940
5. Increased during year (net)				903,482				83,873		903,482
6. Subtotals, Lines 2 to 5			32,848	18,066,519			546	770,859	187,109,282	205,175,802
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			559,623	201,681,590			7,176	6,785,602	939,913,362	1,141,594,952
Deductions during year:										
10. Death			6,460	1,602,318			XXX	19,091	1,307,521	2,909,839
11. Maturity			39	16,089			XXX			16,089
12. Disability							XXX			
13. Expiry										
14. Surrender			12,334	4,401,185				332	1,799,482	6,200,667
15. Lapse			7,235	1,916,437			1,035	538,076	70,375,994	72,292,431
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)			278						66,918,631	66,918,631
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			26,346	7,936,029			1,035	557,499	140,401,627	148,337,657
21. In force end of year (b) (Line 9 minus Line 20)			533,277	193,745,561			6,141	6,228,103	799,511,735	993,257,295
22. Reinsurance ceded end of year	XXX		XXX	72,809,636	XXX		XXX	XXX	3,408,958	76,218,594
23. Line 21 minus Line 22	XXX		XXX	120,935,925	XXX	(a)	XXX	XXX	796,102,776	917,038,701
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount $ .....

Additional accidental death benefits included in life certificates were in amount $ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	
25.	Other paid-up insurance			101,435	217,343,104
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing				
28.	Term policies - other			7	95
29.	Other term insurance - decreasing	XXX		XXX	212
30.	Other term insurance	XXX	31,000	XXX	20,870,475
31.	Totals (Lines 27 to 30)		31,000	7	20,870,781
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	210	9,618
34.	Totals, whole life and endowment	32,688	17,040,578	533,060	172,865,162
35.	Totals (Lines 31 to 34)	32,688	17,071,578	533,277	193,745,561

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	17,071,578		193,745,561	
38.	Credit life (group and individual)				
39.	Group			799,511,735	
40.	Totals (Lines 36 to 39)	17,071,578		993,257,295	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group permanent insurance included in Line 21			2,711	6,857,692

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	679,691

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on spouse and children under Family, Parent and Children, etc., policies and riders included above.

47.1

47.2 $2,000 per unit for each eligible child under Children's Insurance Rider issued from November 1, 1982. Minimum face amount of $25,000 for the covered family member under the Term Insurance on Other Cover Rider(OCI) issued from November 1, 1982. $2,500 per unit for the spouse's decreasing term coverage and $2,000 per unit for children's coverage under Spouse and Children's Insurance (SCI) Rider issued from December 15, 1991.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certifi-cates	Amount of Ins rance
48.	Waiver of premium			66,278	14,722,169				
49.	Disability income								
50.	Extended benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	66,278	(a) 14,722,169		(a)		(a)

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	8,590	5,245		
2.	Issued during year	487	550		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	9,077	5,795		
	Deductions during year:				
6.	Decreased (net)	820	916		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	820	916		
9.	In force end of year (line 5 minus line 8)	8,257	4,879		
10.	Amount on deposit		(a) 264,626,285		(a)
11.	Income now payable		4,879		
12.	Amount of income payable	(a) 53,657,347	(a) 45,946,909	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	212,443	751,029	12	9,424
2.	Issued during year	8,870	120,071		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	221,313	871,100	12	9,424
	Deductions during year:				
6.	Decreased (net)	1,282	106,819		1,006
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	1,282	106,819		1,006
9.	In force end of year (line 5 minus line 8)	220,031	764,281	12	8,418
	Income now payable:				
10.	Amount of income payable	(a) 2,520,161,545	XXX	XXX	(a) 71,376,302
	Deferred fully paid:				
11.	Account balance	XXX	(a) 61,371,637,506	XXX	(a) 515,393
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 41,429,447,142	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year						
2.	Issued during year	572	58,603,264				
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	572	XXX		XXX		XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX		XXX
8.	Reinsurance ceded	572	XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	572	XXX		XXX		XXX
10.	In force end of year (line 5 minus line 9)		(a)		(a)		(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	14,364	
2.	Issued during year	2,608	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	16,972	
	Deductions During Year:		
6.	Decreased (net)	1,534	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	1,534	
9.	In force end of year (line 5 minus line 8)	15,438	
10.	Amount of account balance	(a) 420,735,618	(a)

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(528,131,648)
2.	Current year's realized pre-tax capital gains/(losses) of $ 63,833,852 transferred into the reserve net of taxes of $ 13,405,109	50,428,743
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(1,453,111)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(479,156,015)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(37,636,955)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(441,519,061)

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2025	(35,541,162)	(1,913,099)	(182,694)	(37,636,955)
2. 2026	(29,601,563)	3,744,793	(382,046)	(26,238,815)
3. 2027	(29,522,317)	5,567,020	(351,849)	(24,307,146)
4. 2028	(24,255,560)	6,218,301	(261,376)	(18,298,635)
5. 2029	(20,478,941)	6,894,460	(168,219)	(13,752,700)
6. 2030	(20,004,062)	7,638,613	(67,122)	(12,432,572)
7. 2031	(19,091,276)	7,316,333	(13,787)	(11,788,730)
8. 2032	(18,023,954)	6,010,554	(11,118)	(12,024,519)
9. 2033	(16,092,825)	4,544,094	(8,117)	(11,556,847)
10. 2034	(13,534,842)	3,090,828	(5,115)	(10,449,129)
11. 2035	(11,653,032)	1,402,614	(1,668)	(10,252,086)
12. 2036	(10,935,512)	506,008		(10,429,503)
13. 2037	(11,844,427)	341,909		(11,502,518)
14. 2038	(12,837,912)	149,382		(12,688,530)
15. 2039	(14,554,392)	(37,332)		(14,591,724)
16. 2040	(16,231,692)	(242,045)		(16,473,738)
17. 2041	(17,763,726)	(314,458)		(18,078,183)
18. 2042	(18,854,991)	(245,671)		(19,100,662)
19. 2043	(19,753,473)	(172,267)		(19,925,740)
20. 2044	(20,544,668)	(93,239)		(20,637,908)
21. 2045	(21,212,516)	(9,595)		(21,222,110)
22. 2046	(22,406,961)	30,748		(22,376,213)
23. 2047	(22,693,827)	21,789		(22,672,038)
24. 2048	(22,183,415)	13,206		(22,170,209)
25. 2049	(20,084,553)	3,615		(20,080,938)
26. 2050	(16,237,904)	(6,607)		(16,244,511)
27. 2051	(11,336,877)	(10,905)		(11,347,783)
28. 2052	(7,086,895)	(8,649)		(7,095,544)
29. 2053	(3,075,469)	(6,393)		(3,081,861)
30. 2054	(692,904)	(3,948)		(696,852)
31. 2055 and Later		(1,316)		(1,316)
32. Total (Lines 1 to 31)	(528,131,648)	50,428,743	(1,453,111)	(479,156,015)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	1,113,897,869	248,442,405	1,362,340,275	141,711,464	581,748,089	723,459,553	2,085,799,828
2. Realized capital gains/(losses) net of taxes - General Account	(44,010,652)	(9,356,931)	(53,367,583)	88,480,515	(17,826,102)	70,654,414	17,286,831
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(355,840)	(371,679)	(727,518)	(69)	(32,910)	(32,979)	(760,497)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(26,097,562)	(55,352,468)	(81,450,030)	(40,923,728)	162,794,608	121,870,880	40,420,850
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(25,942)	(3,030,462)	(3,056,404)		33,386	33,386	(3,023,018)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	242,918,210	74,872,064	317,790,274		6,693,325	6,693,325	324,483,599
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	1,286,326,084	255,202,930	1,541,529,014	189,268,183	733,410,396	922,678,579	2,464,207,593
9. Maximum reserve	1,144,626,253	294,747,904	1,439,374,157	120,687,527	703,712,392	824,399,919	2,263,774,076
10. Reserve objective	683,867,559	223,694,214	907,561,774	120,600,181	695,901,237	816,501,418	1,724,063,192
11. 20% of (Line 10 - Line 8)	(120,491,705)	(6,301,743)	(126,793,448)	(13,733,600)	(7,501,832)	(21,235,432)	(148,028,880)
12. Balance before transfers (Lines 8 + 11)	1,165,834,379	248,901,187	1,414,735,566	175,534,582	725,908,564	901,443,147	2,316,178,713
13. Transfers	(21,208,127)	45,846,716	24,638,589	(24,638,589)		(24,638,589)	
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero				(30,208,467)	(22,196,171)	(52,404,638)	(52,404,638)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	1,144,626,252	294,747,903	1,439,374,155	120,687,527	703,712,393	824,399,920	2,263,774,075

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt obligations	4,453,518,185	XXX	XXX	4,453,518,185	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	15,569,001,720	XXX	XXX	15,569,001,720	0.0002	3,113,800	0.0007	10,898,301	0.0013	20,239,702
2.2	1	NAIC Designation Category 1.B	3,595,196,765	XXX	XXX	3,595,196,765	0.0004	1,438,079	0.0011	3,954,716	0.0023	8,268,953
2.3	1	NAIC Designation Category 1.C	5,006,721,744	XXX	XXX	5,006,721,744	0.0006	3,004,033	0.0018	9,012,099	0.0035	17,523,526
2.4	1	NAIC Designation Category 1.D	5,134,953,851	XXX	XXX	5,134,953,851	0.0007	3,594,468	0.0022	11,296,898	0.0044	22,593,797
2.5	1	NAIC Designation Category 1.E	6,447,662,733	XXX	XXX	6,447,662,733	0.0009	5,802,896	0.0027	17,408,689	0.0055	35,462,145
2.6	1	NAIC Designation Category 1.F	11,329,301,629	XXX	XXX	11,329,301,629	0.0011	12,462,232	0.0034	38,519,626	0.0068	77,039,251
2.7	1	NAIC Designation Category 1.G	12,736,723,479	XXX	XXX	12,736,723,479	0.0014	17,831,413	0.0042	53,494,239	0.0085	108,262,150
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	59,819,561,921	XXX	XXX	59,819,561,921	XXX	47,246,921	XXX	144,584,569	XXX	289,389,524
3.1	2	NAIC Designation Category 2.A	12,572,289,564	XXX	XXX	12,572,289,564	0.0021	26,401,808	0.0063	79,205,424	0.0105	132,009,040
3.2	2	NAIC Designation Category 2.B	16,443,881,075	XXX	XXX	16,443,881,075	0.0025	41,109,703	0.0076	124,973,496	0.0127	208,837,290
3.3	2	NAIC Designation Category 2.C	9,575,741,892	XXX	XXX	9,575,741,892	0.0036	34,472,671	0.0108	103,418,012	0.0180	172,363,354
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	38,591,912,531	XXX	XXX	38,591,912,531	XXX	101,984,182	XXX	307,596,933	XXX	513,209,684
4.1	3	NAIC Designation Category 3.A	779,136,358	XXX	XXX	779,136,358	0.0069	5,376,041	0.0183	14,258,195	0.0262	20,413,373
4.2	3	NAIC Designation Category 3.B	1,209,365,622	XXX	XXX	1,209,365,622	0.0099	11,972,720	0.0264	31,927,252	0.0377	45,593,084
4.3	3	NAIC Designation Category 3.C	1,488,044,296	XXX	XXX	1,488,044,296	0.0131	19,493,380	0.0350	52,081,550	0.0500	74,402,215
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	3,476,546,276	XXX	XXX	3,476,546,276	XXX	36,842,141	XXX	98,266,998	XXX	140,408,671
5.1	4	NAIC Designation Category 4.A	485,905,639	XXX	XXX	485,905,639	0.0184	8,940,664	0.0430	20,893,942	0.0615	29,883,197
5.2	4	NAIC Designation Category 4.B	564,923,986	XXX	XXX	564,923,986	0.0238	13,445,191	0.0555	31,353,281	0.0793	44,798,472
5.3	4	NAIC Designation Category 4.C	397,253,122	XXX	XXX	397,253,122	0.0310	12,314,847	0.0724	28,761,126	0.1034	41,075,973
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,448,082,747	XXX	XXX	1,448,082,747	XXX	34,700,701	XXX	81,008,350	XXX	115,757,642
6.1	5	NAIC Designation Category 5.A	135,155,534	XXX	XXX	135,155,534	0.0472	6,379,341	0.0846	11,434,158	0.1410	19,056,930
6.2	5	NAIC Designation Category 5.B	87,676,697	XXX	XXX	87,676,697	0.0663	5,812,965	0.1188	10,415,992	0.1980	17,359,986
6.3	5	NAIC Designation Category 5.C	54,310,771	XXX	XXX	54,310,771	0.0836	4,540,380	0.1498	8,135,753	0.2496	13,555,968
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	277,143,001	XXX	XXX	277,143,001	XXX	16,732,687	XXX	29,985,903	XXX	49,972,885
7.	6	NAIC 6	25,066,145	XXX	XXX	25,066,145	0.0000		0.2370	5,940,676	0.2370	5,940,676
8.		Intentionally left blank	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9.		Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	108,091,830,806	XXX	XXX	108,091,830,806	XXX	237,506,631	XXX	667,383,429	XXX	1,114,679,082
		PREFERRED STOCKS										
10.	1	Highest quality	6,900,202	XXX	XXX	6,900,202	0.0005	3,450	0.0016	11,040	0.0033	22,771
11.	2	High quality	222,544,784	XXX	XXX	222,544,784	0.0021	467,344	0.0064	1,424,287	0.0106	2,358,975
12.	3	Medium quality	44,389	XXX	XXX	44,389	0.0099	439	0.0263	1,167	0.0376	1,669
13.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total preferred stocks (Sum of Lines 10 through 16)	229,489,375	XXX	XXX	229,489,375	XXX	471,234	XXX	1,436,494	XXX	2,383,414

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt obligations	41,748,229	XXX	XXX	41,748,229	0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C	47,539,228	XXX	XXX	47,539,228	0.0006	28,524	0.0018	85,571	0.0035	166,387
19.4	1	NAIC Designation Category 1.D	61,438,903	XXX	XXX	61,438,903	0.0007	43,007	0.0022	135,166	0.0044	270,331
19.5	1	NAIC Designation Category 1.E	199,068,723	XXX	XXX	199,068,723	0.0009	179,162	0.0027	537,486	0.0055	1,094,878
19.6	1	NAIC Designation Category 1.F	3,237,445	XXX	XXX	3,237,445	0.0011	3,561	0.0034	11,007	0.0068	22,015
19.7	1	NAIC Designation Category 1.G	200,000	XXX	XXX	200,000	0.0014	280	0.0042	840	0.0085	1,700
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	311,484,298	XXX	XXX	311,484,298	XXX	254,534	XXX	770,069	XXX	1,555,311
20.1	2	NAIC Designation Category 2.A	1,338,201	XXX	XXX	1,338,201	0.0021	2,810	0.0063	8,431	0.0105	14,051
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0025		0.0076		0.0127	
20.3	2	NAIC Designation Category 2.C	25,894,000	XXX	XXX	25,894,000	0.0036	93,218	0.0108	279,655	0.0180	466,092
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	27,232,201	XXX	XXX	27,232,201	XXX	96,029	XXX	288,086	XXX	480,143
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24)	380,464,729	XXX	XXX	380,464,729	XXX	350,562	XXX	1,058,155	XXX	2,035,454
		DERIVATIVE INSTRUMENTS										
26.		Exchange traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest quality	6,384,783	XXX	XXX	6,384,783	0.0005	3,192	0.0016	10,216	0.0033	21,070
28.	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total derivative instruments	6,384,783	XXX	XXX	6,384,783	XXX	3,192	XXX	10,216	XXX	21,070
34.		Total (Lines 9 + 17 + 25 + 33)	108,708,169,693	XXX	XXX	108,708,169,693	XXX	238,331,620	XXX	669,888,294	XXX	1,119,119,020

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm mortgages - CM1 - highest quality			XXX		0.0011		0.0057		0.0074	
36.		Farm mortgages - CM2 - high quality			XXX		0.0040		0.0114		0.0149	
37.		Farm mortgages - CM3 - medium quality			XXX		0.0069		0.0200		0.0257	
38.		Farm mortgages - CM4 - low Medium quality			XXX		0.0120		0.0343		0.0428	
39.		Farm mortgages - CM5 - low quality			XXX		0.0183		0.0486		0.0628	
40.		Residential mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential mortgages - all other	107,026,165		XXX	107,026,165	0.0015	160,539	0.0034	363,889	0.0046	492,320
42.		Commercial mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial mortgages - all other - CM1 - highest quality	6,161,817,332		XXX	6,161,817,332	0.0011	6,777,999	0.0057	35,122,359	0.0074	45,597,448
44.		Commercial mortgages - all other - CM2 - high quality	13,067,419,537		XXX	13,067,419,537	0.0040	52,269,678	0.0114	148,968,583	0.0149	194,704,551
45.		Commercial mortgages - all other - CM3 - medium quality	655,348,911		XXX	655,348,911	0.0069	4,521,907	0.0200	13,106,978	0.0257	16,842,467
46.		Commercial mortgages - all other - CM4 - low medium quality	108,085,452		XXX	108,085,452	0.0120	1,297,025	0.0343	3,707,331	0.0428	4,626,057
47.		Commercial mortgages - all other - CM5 - low quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential mortgages - all other	362,235		XXX	362,235	0.0029	1,050	0.0066	2,391	0.0103	3,731
51.		Commercial mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial mortgages - all other	130,000,000		XXX	130,000,000	0.0480	6,240,000	0.0868	11,284,000	0.1371	17,823,000
		In Process of Foreclosure:										
53.		Farm mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential mortgages - all other			XXX		0.0000		0.0149		0.0149	
56.		Commercial mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial mortgages - all other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B mortgages (Sum of Lines 35 through 57)	20,230,059,632		XXX	20,230,059,632	XXX	71,268,200	XXX	212,555,530	XXX	280,089,575

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - public	601,078,132	XXX	XXX	601,078,132	0.0000		0.2000 (a)	120,215,626	0.2000 (a)	120,215,626
2.		Unaffiliated - private	1,216,201	XXX	XXX	1,216,201	0.0000		0.1945	236,551	0.1945	236,551
3.		Federal Home Loan Bank	24,262,800	XXX	XXX	24,262,800	0.0000		0.0061	148,003	0.0097	235,349
4.		Affiliated - life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed income - exempt obligations					XXX		XXX		XXX	
6.		Fixed income - highest quality					XXX		XXX		XXX	
7.		Fixed income - high quality					XXX		XXX		XXX	
8.		Fixed income - medium quality					XXX		XXX		XXX	
9.		Fixed income - low quality					XXX		XXX		XXX	
10.		Fixed income - lower quality					XXX		XXX		XXX	
11.		Fixed income - in or near default					XXX		XXX		XXX	
12.		Unaffiliated common stock - public					0.0000		0.2000 (a)		0.2000 (a)	
13.		Unaffiliated common stock - private					0.0000		0.1945		0.1945	
14.		Real estate					(b)		(b)		(b)	
15.		Affiliated - certain other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - all other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total common stock (Sum of Lines 1 through 16)	626,557,133			626,557,133	XXX		XXX	120,600,181	XXX	120,687,527
		REAL ESTATE										
18.		Home office property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment properties	86,600,433		68,365,000	154,965,433	0.0000		0.0912	14,132,848	0.0912	14,132,848
20.		Properties acquired in satisfaction of debt					0.0000		0.1337		0.1337	
21.		Total real estate (Sum of Lines 18 through 20)	86,600,433		68,365,000	154,965,433	XXX		XXX	14,132,848	XXX	14,132,848
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest quality	24,626,188	XXX	XXX	24,626,188	0.0005	12,313	0.0016	39,402	0.0033	81,266
24.	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium quality	27,187,594	XXX	XXX	27,187,594	0.0099	269,157	0.0263	715,034	0.0376	1,022,254
26.	4	Low quality	13,389,227	XXX	XXX	13,389,227	0.0245	328,036	0.0572	765,864	0.0817	1,093,900
27.	5	Lower quality	374,749	XXX	XXX	374,749	0.0630	23,609	0.1128	42,272	0.1880	70,453
28.	6	In or near default	2,809,446	XXX	XXX	2,809,446	0.0000		0.2370	665,839	0.2370	665,839
29.		Total with bond characteristics (Sum of Lines 22 through 28)	68,387,203	XXX	XXX	68,387,203	XXX	633,115	XXX	2,228,410	XXX	2,933,711

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with preferred stock characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - highest quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - high quality	236,323,585		XXX	236,323,585	0.0040	945,294	0.0114	2,694,089	0.0149	3,521,221
40.		Mortgages - CM3 - medium quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - low medium quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - low quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - all other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential mortgages - all other			XXX		0.0029		0.0066		0.0103	
49.		Commercial mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial mortgages - all other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential mortgages - all other			XXX		0.0000		0.0149		0.0149	
54.		Commercial mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial mortgages - all other			XXX		0.0000		0.1942		0.1942	
56.		Total affiliated (Sum of Lines 38 through 55)	236,323,585		XXX	236,323,585	XXX	945,294	XXX	2,694,089	XXX	3,521,221
57.		Unaffiliated - in good standing with covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - in good standing defeased with government securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - in good standing primarily senior	393,440,067		XXX	393,440,067	0.0040	1,573,760	0.0114	4,485,217	0.0149	5,862,257
60.		Unaffiliated - in good standing all other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - overdue, not in process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - in process of foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total unaffiliated (Sum of Lines 57 through 62)	393,440,067		XXX	393,440,067	XXX	1,573,760	XXX	4,485,217	XXX	5,862,257
64.		Total with mortgage loan characteristics (Lines 56 + 63)	629,763,652		XXX	629,763,652	XXX	2,519,055	XXX	7,179,306	XXX	9,383,478

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated private	809,648,318	XXX	XXX	809,648,318	0.0000		0.1945	157,476,598	0.1945	157,476,598
67.		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated certain other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated other - all other	1,659,495,143	XXX	XXX	1,659,495,143	0.0000		0.1945	322,771,805	0.1945	322,771,805
70.		Total with common stock characteristics (Sum of Lines 65 through 69)	2,469,143,461	XXX	XXX	2,469,143,461	XXX		XXX	480,248,403	XXX	480,248,403
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home office property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment properties	523,243,580		169,131,287	692,374,867	0.0000		0.0912	63,144,588	0.0912	63,144,588
73		Properties acquired in satisfaction of debt					0.0000		0.1337		0.1337	
74.		Total with real estate characteristics (Sum of Lines 71 through 73)	523,243,580		169,131,287	692,374,867	XXX		XXX	63,144,588	XXX	63,144,588
		INVESTMENTS IN TAX CREDIT STRUCTURES										
75.		Yield guaranteed state tax credit investments					0.0003		0.0006		0.0010	
76.		Qualifying federal tax credit investments	248,637,986			248,637,986	0.0063	1,566,419	0.0120	2,983,656	0.0190	4,724,122
77.		Qualifying state tax credit investments	568,672			568,672	0.0063	3,583	0.0120	6,824	0.0190	10,805
78.		Other tax credit investments	47,343,724			47,343,724	0.0273	1,292,484	0.0600	2,840,623	0.0975	4,616,013
79.		Total tax credit investments (Sum of Lines 75 through 78)	296,550,383			296,550,383	XXX	2,862,486	XXX	5,831,103	XXX	9,350,940
		RESIDUAL TRANCHES OR INTERESTS										
80.		Bonds - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
81.		Bonds - affiliated	4,702,130	XXX	XXX	4,702,130	0.0000		0.1580	742,937	0.1580	742,937
82.		Common stock - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
83.		Common stock - affiliated	26,675,966	XXX	XXX	26,675,966	0.0000		0.1580	4,214,803	0.1580	4,214,803
84.		Preferred stock - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
85.		Preferred stock - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Real estate - unaffiliated					0.0000		0.1580		0.1580	
87.		Real estate - affiliated					0.0000		0.1580		0.1580	
88.		Mortgage loans - unaffiliated	3,031,806	XXX	XXX	3,031,806	0.0000		0.1580	479,025	0.1580	479,025
89.		Mortgage loans - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
90.		Other - unaffiliated	377,721,075	XXX	XXX	377,721,075	0.0000		0.1580	59,679,930	0.1580	59,679,930
91.		Other - affiliated	20,658,407	XXX	XXX	20,658,407	0.0000		0.1580	3,264,028	0.1580	3,264,028
92.		Total residual tranches or interests (Sum of Lines 80 through 91)	432,789,384			432,789,384	XXX		XXX	68,380,723	XXX	68,380,723
		SURPLUS NOTES AND CAPITAL NOTES										
93.	1	Highest quality	182,886,755	XXX	XXX	182,886,755	0.0005	91,443	0.0016	292,619	0.0033	603,526
94.	2	High quality	223,616,588	XXX	XXX	223,616,588	0.0021	469,595	0.0064	1,431,146	0.0106	2,370,336
95.	3	Medium quality	7,420,000	XXX	XXX	7,420,000	0.0099	73,458	0.0263	195,146	0.0376	278,992
96.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
97.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
98.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
99.		Total surplus notes and capital notes (Sum of Lines 93 through 98)	413,923,343	XXX	XXX	413,923,343	XXX	634,496	XXX	1,918,911	XXX	3,252,854
		ALL OTHER INVESTMENTS										
100.		NAIC 1 working capital finance investments		XXX			0.0000		0.0042		0.0042	
101.		NAIC 2 working capital finance investments		XXX			0.0000		0.0137		0.0137	
102.		Other invested assets - Schedule BA	329,763,048	XXX		329,763,048	0.0000		0.1580	52,102,562	0.1580	52,102,562
103.		Other short-term invested assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
104.		Total all other (Sum of Lines 100 through 103)	329,763,048	XXX		329,763,048	XXX		XXX	52,102,562	XXX	52,102,562
105.		Total other invested assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 79, 92, 99 and 104)	5,163,564,053		169,131,287	5,332,695,340	XXX	6,649,152	XXX	681,034,005	XXX	688,797,259

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
12776*QC4	R		CD SWAP Replication	2.B	57,464,487	143,661	436,730	729,799
38141GP#5	R		CD SWAP Replication	2.B	55,998,545	139,996	425,589	711,182
779926B@2	R		CD SWAP Replication	2.B	52,692,852	131,732	400,466	669,199
61744AB#6	R		CD SWAP Replication	2.B	51,054,145	127,635	388,012	648,388
05565AD#7	R		CD SWAP Replication	2.B	54,906,288	137,266	417,288	697,310
CDX30	R		CD SWAP Replication	2.BZ	55,369,258	138,423	420,806	703,190
CDX35	R		CD SWAP Replication	2.BZ	56,143,602	140,359	426,691	713,024
CDX40	R		CD SWAP Replication	2.BZ	50,882,206	127,206	386,705	646,204
12776*DB6	R		CD SWAP Replication	2.BZ	54,513,303	136,283	414,301	692,319
06051AD*0	R		CD SWAP Replication	2.B	47,750,838	(119,377)	(362,906)	(606,436)
06739GJ#7	R		CD SWAP Replication	2.B	46,600,983	(116,502)	(354,167)	(591,832)
CDX28	R		CD SWAP Replication	2.BZ	55,082,859	(137,707)	(418,630)	(699,552)
38141GQ@6	R		CD SWAP Replication	2.B	99,269,320	(248,173)	(754,447)	(1,260,720)
38143*AF5	R		CD SWAP Replication	2.B	88,558,090	(221,395)	(673,041)	(1,124,688)
CDX37	R		CD SWAP Replication	2.BZ	28,688,586	(71,721)	(218,033)	(364,345)
CDX34	R		CD SWAP Replication	2.BZ	50,446,804	(126,117)	(383,396)	(640,674)
CDX50	R		CD SWAP Replication	2.BZ	85,927,684	(214,819)	(653,050)	(1,091,282)
CDX44	R		CD SWAP Replication	2.BZ	51,341,249	(128,353)	(390,193)	(652,034)
CDX53	R		CD SWAP Replication	2.BZ	47,842,088	(119,605)	(363,600)	(607,595)
05565AC*2	R		IR SWAP CLO Replication	1.AZ	150,852,661	(30,171)	(105,597)	(196,108)
65540@AA6	R		IR SWAP CLO Replication	1.A	100,365,095	(20,073)	(70,256)	(130,475)
25153QA@3	R		IR SWAP CLO Replication	1.A	67,942,708	(13,589)	(47,560)	(88,326)
06739GD@5	R		IR SWAP CLO Replication	1.A	67,665,319	(13,533)	(47,366)	(87,965)
61744AA#7	R		IR SWAP CLO Replication	2.B	126,689,000	(316,723)	(962,836)	(1,608,950)
949746M*9	R		IR SWAP CLO Replication	1.A	195,379,275	(39,076)	(136,765)	(253,993)
46625H#Q3	R		IR SWAP CLO Replication	1.A	45,858,710	(9,172)	(32,101)	(59,616)
38143*AB4	R		IR SWAP CLO Replication	1.A	35,600,000	(7,120)	(24,920)	(46,280)
38143*AC2	R		IR SWAP CLO Replication	1.A	33,168,334	(6,634)	(23,218)	(43,119)
38143*AD0	R		IR SWAP CLO Replication	1.B	24,525,000	(9,810)	(26,978)	(56,408)
06051AC@9	R		IR SWAP CLO Replication	1.C	81,798,884	(49,079)	(147,238)	(286,296)
949746M@7	R		IR SWAP CLO Replication	1.B	81,406,438	(32,563)	(89,547)	(187,235)
25153QA#1	R		IR SWAP CLO Replication	1.B	40,000,000	(16,000)	(44,000)	(92,000)
38143*AE8	R		IR SWAP CLO Replication	2.A	22,368,400	(46,974)	(140,921)	(234,868)
46625H#W0	R		IR SWAP CLO Replication	3.C	64,888,798	(850,043)	(2,271,108)	(3,244,440)
891160#C7	R		IR SWAP CLO Replication	1.F	72,249,066	(79,474)	(245,647)	(491,294)
61747YW#8	R		IR SWAP CLO Replication	1.AZ	51,832,486	(10,367)	(36,283)	(67,382)
25153QB#0	R		IR SWAP CLO Replication	1.AZ	75,440,697	(15,088)	(52,808)	(98,073)
25153QC*3	R		IR SWAP CLO Replication	1.AZ	139,600,000	(27,920)	(97,720)	(181,480)
891160#H6	R		IR SWAP CLO Replication	1.BZ	129,926,046	(51,970)	(142,919)	(298,830)
25153QC@1	R		IR SWAP CLO Replication	1.BZ	132,700,446	(53,080)	(145,970)	(305,211)
949746N@6	R		IR SWAP CLO Replication	1.BZ	104,822,695	(41,929)	(115,305)	(241,092)
949746N#4	R		IR SWAP CLO Replication	1.BZ	197,561,856	(79,025)	(217,318)	(454,392)
25153QC#9	R		IR SWAP CLO Replication	1.BZ	183,234,370	(73,294)	(201,558)	(421,439)
REPL63	R		IR SWAP CLO Replication	1.AZ	111,797,500	(22,360)	(78,258)	(145,337)
949746P*6	R		IR SWAP CLO Replication	1.BZ	108,321,834	(43,329)	(119,154)	(249,140)
	CN	912803-FT-5	TREASURY STRIP (PRIN)	1.A	57,464,487			
	CN	912810-SP-4	TREASURY BOND	1.A	6,934,273			
	CN	912810-SS-8	TREASURY BOND	1.A	9,871,335			
	CN	912810-SS-8	TREASURY BOND	1.A	24,379,888			
	CN	912810-SS-8	TREASURY BOND	1.A	3,193,747			
	CN	912810-SS-8	TREASURY BOND	1.A	3,155,464			
	CN	912810-TB-4	TREASURY BOND	1.A	8,463,837			
	CN	912803-FV-0	TREASURY STRIP (PRIN)	1.A	28,259,497			
	CN	912810-SS-8	TREASURY BOND	1.A	24,433,355			
	CN	912803-FV-0	TREASURY STRIP (PRIN)	1.A	38,829,676			
	CN	912810-SS-8	TREASURY BOND	1.A	3,399,561			
	CN	912810-SS-8	TREASURY BOND	1.A	3,948,656			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

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	CN	912810-SS-8	TREASURY BOND	1.A	4,876,253			
	CN	912810-SS-8	TREASURY BOND	1.A	54,906,288			
	CN	912810-SS-8	TREASURY BOND	1.A	55,369,258			
	CN	912803-FT-5	TREASURY STRIP (PRIN)	1.A	56,143,602			
	CN	912810-SZ-2	TREASURY BOND	1.A	13,184,641			
	CN	912810-SZ-2	TREASURY BOND	1.A	14,657,118			
	CN	912810-TB-4	TREASURY BOND	1.A	23,040,446			
	CN	912810-SS-8	TREASURY BOND	1.A	1,396,907			
	CN	912810-SS-8	TREASURY BOND	1.A	1,012,357			
	CN	912810-SS-8	TREASURY BOND	1.A	914,202			
	CN	912810-SS-8	TREASURY BOND	1.A	3,254,132			
	CN	912810-SS-8	TREASURY BOND	1.A	6,455,102			
	CN	912810-SS-8	TREASURY BOND	1.A	7,787,762			
	CN	912810-SS-8	TREASURY BOND	1.A	362,824			
	CN	912810-SS-8	TREASURY BOND	1.A	2,868,223			
	CN	912810-SS-8	TREASURY BOND	1.A	10,209,529			
	CN	912810-SS-8	TREASURY BOND	1.A	20,252,266			
	CN	912810-SS-8	TREASURY BOND	1.A	6,921,127			
	CN	912810-SS-8	TREASURY BOND	1.A	30,714,827			
	CN	912810-SS-8	TREASURY BOND	1.A	5,315,660			
	CN	912810-SS-8	TREASURY BOND	1.A	4,799,223			
	CN	912810-SS-8	TREASURY BOND	1.A	33,922,243			
	CN	912810-SS-8	TREASURY BOND	1.A	8,498,659			
	CN	912810-SS-8	TREASURY BOND	1.A	4,180,081			
	CN	912810-SS-8	TREASURY BOND	1.A	44,673,407			
	CN	912810-SS-8	TREASURY BOND	1.A	9,855,506			
	CN	912810-SS-8	TREASURY BOND	1.A	553,946			
	CN	912810-SS-8	TREASURY BOND	1.A	49,505,470			
	CN	912810-SS-8	TREASURY BOND	1.A	49,763,851			
	CN	912810-SP-4	TREASURY BOND	1.A	18,943,463			
	CN	912810-SS-8	TREASURY BOND	1.A	49,763,230			
	CN	912810-SS-8	TREASURY BOND	1.A	19,851,397			
	CN	912810-SS-8	TREASURY BOND	1.A	28,688,586			
	CN	912810-SS-8	TREASURY BOND	1.A	49,545,968			
	CN	912810-SS-8	TREASURY BOND	1.A	900,835			
	CN	912803-FV-0	TREASURY STRIP (PRIN)	1.A	85,927,684			
	CN	912810-SZ-2	TREASURY BOND	1.A	51,341,249			
	CN	912810-SS-8	TREASURY BOND	1.A	47,842,088			
	CN	056912-AA-6	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.A FE	250,229			
	CN	056912-AJ-7	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.F FE	250,000			
	CN	05874J-AS-9	BALLY 2022-21A	1.F FE	250,000			
	CN	09609Q-AC-2	BLUEBERRY PARK CLO LTD BLUEPK_24-1	1.C FE	250,000			
	CN	29002Q-AU-3	ELMW7 2020-4A	1.A FE	250,000			
	CN	29246A-AN-0	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.A FE	250,000			
	CN	33883X-AC-4	FLAT 2024-2A	1.C FE	250,067			
	CN	46146V-AN-9	INVCO 2022-3A	1.A FE	250,000			
	CN	55280Q-BG-1	MCF CLO LLC MCFCL_17-1A	1.F FE	250,000			
	CN	75888B-AW-4	REG17 2020-1A	1.F FE	250,000			
	CN	88239M-AN-9	TCIFC 2023-2A	1.F FE	250,000			
	CN	92944Y-AL-5	VOYA 2024-5A	1.F FE	250,000			
	CN	29246A-AU-4	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.F FE	250,666			
	CN	89532X-AE-7	TREST 2024-7A	1.A FE	284,000			
	CN	67113G-BA-4	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.F FE	284,666			
	CN	36322A-AE-2	GALAXY CLO LTD GALXY_24-34	1.F FE	300,933			
	CN	89532T-AS-5	TRESTLES CLO LTD TREST_20-3A	1.A FE	321,266			
	CN	056912-AC-2	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.A FE	325,000			
	CN	69120N-AB-5	OR 2024-19A	1.C FE	325,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	29246A-AQ-3	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.C FE	325,333			
	CN	33883X-AC-4	FLAT 2024-2A	1.C FE	325,333			
	CN	056912-AE-8	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.B FE	406,000			
	CN	17181W-AC-8	CIFC 2024-4A	1.C FE	406,000			
	CN	17181W-AE-4	CIFC 2024-4A	1.F FE	406,000			
	CN	33882J-AE-2	FLAT_24-3A-B	1.C FE	406,000			
	CN	67098U-BA-2	OAKC 2020-6A	1.C FE	406,000			
	CN	75888B-AS-3	REGATTA XVII FUNDING LTD REG17_20-1A	1.C FE	406,000			
	CN	88239M-AL-3	TCIFC 2023-2A	1.C FE	406,000			
	CN	29002Q-AS-8	ELMW7 2020-4A	1.A FE	406,660			
	CN	29002Q-AW-9	ELMW7 2020-4A	1.C FE	406,666			
	CN	46146V-AL-3	INVCO 2022-3A	1.A FE	406,666			
	CN	46146V-AQ-2	INVCO 2022-3A	1.C FE	406,666			
	CN	67098U-AY-1	OAKC 2020-6A	1.A FE	406,666			
	CN	83011P-AJ-6	SIXST 2022-21A	1.A FE	406,666			
	CN	89532T-AU-0	TRESTLES CLO LTD TREST_20-3A	1.C FE	406,666			
	CN	36322A-AC-6	GALAXY CLO LTD GALXY_24-34	1.C FE	443,266			
	CN	33883P-AW-7	FLATIRON CLO LTD FLAT_21-1A	1.F FE	447,000			
	CN	88239M-AJ-8	TCIFC 2023-2A	1.A FE	447,000			
	CN	29004N-AA-2	ELM35_24-11A-A	1.A FE	447,333			
	CN	33883P-AU-1	FLAT 2021-1A	1.C FE	480,000			
	CN	17181W-AA-2	CIFC_2024-4A	1.A FE	488,000			
	CN	36322A-AA-0	GALAXY CLO LTD GALXY_24-34	1.A FE	488,000			
	CN	67113G-AW-7	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.C FE	488,000			
	CN	696924-AN-9	PALMER SQUARE CLO PLMRS_23-4	1.C FE	488,000			
	CN	05874J-AQ-3	BALLY 2022-21A	1.C FE	508,333			
	CN	89532X-AG-2	TREST 2024-7A	1.C FE	528,000			
	CN	597921-AE-5	MIDOCEAN CREDIT CLO MIDO_24-16	1.C FE	528,666			
	CN	55280Q-BC-0	MCF CLO LLC MCFCL_17-1A	1.A FE	554,083			
	CN	55280Q-BE-6	MCF CLO LLC MCFCL_17-1A	1.C FE	569,333			
	CN	527911-AC-5	LEWEY PARK CLO LTD LEWEY_24-1A	1.A FE	599,833			
	CN	29246A-AL-4	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.A FE	610,000			
	CN	527911-AE-1	LEWEY 2024-1A	1.C FE	610,000			
	CN	89532T-AQ-9	TRESTLES CLO LTD TREST_20-3A	1.A FE	610,000			
	CN	89532X-AC-1	TREST 2024-7A	1.A FE	610,000			
	CN	83011P-AL-1	SIXST 2022-21A	1.B FE	650,666			
	CN	09609Q-AA-6	BLUEBERRY PARK CLO LTD BLUEPK_24-1	1.A FE	732,000			
	CN	29004N-AC-8	ELM35_24-11A-B	1.C FE	732,000			
	CN	33882J-AG-7	FLAT_24-3A-C	1.F FE	976,000			
	CN	69120N-AA-7	OR 2024-19A	1.A FE	1,014,000			
	CN	597921-AA-3	MIDOCEAN CREDIT CLO MIDO_24-16	1.A FE	1,016,666			
	CN	05874J-AL-4	BALLY 2022-21A	1.A FE	1,220,000			
	CN	67113G-AS-6	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.A FE	1,423,333			
	CN	617936-AC-3	MSEV 2023-20A	1.A FE	2,505,000			
	CN	87251P-AA-5	TCW 2023-2A	1.A FE	7,907,000			
	CN	362943-AA-0	GALAXY CLO LTD GALXY_23-32	1.A FE	34,750,000			
	CN	06763M-AA-3	BABSON CLO LTD BABSN_23-4	1.A FE	35,250,000			
	CN	67706J-AA-2	OAK HILL CREDIT PARTNERS OAKC_24-18A	1.A FE	41,300,000			
	CN	89532X-AC-1	TREST 2024-7A	1.A FE	100,627			
	CN	03665C-AG-8	ANTR 2024-2A	1.C FE	250,000			
	CN	03771M-AG-7	APIDOS CLO L APID_24-50A	1.F FE	250,000			
	CN	08186A-AL-0	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	1.C FE	250,000			
	CN	72133T-AC-9	PIPK 2024-17A	1.A FE	250,000			
	CN	749972-AG-0	RAD CLO LTD RAD_24-27	1.F FE	254,000			
	CN	36321R-AS-5	GALAXY CLO LTD GALXY_22-30A	1.F FE	254,166			
	CN	33888A-AG-0	FLATIRON CLO LTD FLAT_24-4A	1.F FE	264,000			
	CN	04019H-AS-2	ARES 2022-64A	1.C FE	284,666			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	75009G-AA-5	RAD 2024-25A	1.A FE	285,510			
	CN	04020U-AC-5	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.A FE	325,000			
	CN	55955L-AS-1	MAGNE 2020-28A	1.A FE	406,000			
	CN	72133T-AE-5	PIPK 2024-17A	1.C FE	406,000			
	CN	749972-AC-9	RAD CLO LTD RAD_24-27	1.A FE	406,000			
	CN	03771M-AC-6	APIDOS CLO L APID_24-50A	1.A FE	406,666			
	CN	14319P-AC-5	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24	1.A FE	406,666			
	CN	14319P-AE-1	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24	1.C FE	406,666			
	CN	04020U-AE-1	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.C FE	485,000			
	CN	03665J-AS-7	ANTR 2017-1A	1.C FE	528,666			
	CN	03771M-AE-2	APIDOS CLO L APID_24-50A	1.C FE	610,000			
	CN	03665J-AN-8	ANTR 2017-1A	1.A FE	813,333			
	CN	14319P-AA-9	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24	1.A FE	813,333			
	CN	75009N-AA-0	RAD CLO LTD RAD_20-9A	1.A FE	813,333			
	CN	67113L-AW-6	OCP 2019-17A	1.A FE	1,016,000			
	CN	67403H-AA-2	OAKCL 2024-28A	1.A FE	1,016,000			
	CN	03665C-AD-5	ANTR 2024-2A	1.A FE	1,063,000			
	CN	04019H-AQ-6	ARES 2022-64A	1.A FE	1,220,000			
	CN	04020Q-AA-8	ARES 2024-ALF5A	1.A FE	1,220,000			
	CN	04020U-AA-9	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.A FE	1,220,000			
	CN	749972-AE-5	RAD CLO LTD RAD_24-27	1.C FE	1,220,000			
	CN	55293L-AY-9	MCFCL 2023-1A	1.F FE	1,369,667			
	CN	59801F-AA-1	MIDO 2024-15A	1.A FE	1,500,000			
	CN	92920H-AA-4	VOYA CLO LTD VOYA_24-2	1.A FE	1,500,000			
	CN	92920K-AA-7	VOYA CLO LTD VOYA_24-4	1.A FE	1,545,000			
	CN	675930-AE-1	OCTAGON 59 LTD OCT59_2022-1	1.C FE	1,625,000			
	CN	93655P-AA-5	WARWICK CAPITAL CLO LTD WWICK_24-3	1.A FE	1,830,000			
	CN	171929-AC-6	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24	1.C FE	1,956,667			
	CN	55293L-AW-3	MCFCL 2023-1A	1.C FE	1,956,667			
	CN	675930-AC-5	OCTAGON 59 LTD OCT59_2022-1	1.A FE	2,275,000			
	CN	83616K-AC-1	SOUND POINT CLO LTD SNDPT_2022-A	1.C FE	2,375,000			
	CN	749972-AA-3	RAD CLO LTD RAD_24-27	1.A FE	2,440,000			
	CN	69121M-AA-8	OWL ROCK CLO LTD OR_23-14	1.A FE	2,501,004			
	CN	640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58	1.A FE	2,763,334			
	CN	67578R-AG-6	OCP CLO LTD OCP_23-30	1.F FE	3,000,000			
	CN	72132E-AA-7	PIPK 2024-16A	1.A FE	3,250,000			
	CN	55293L-AS-2	MCFCL 2023-1A	1.A FE	3,326,333			
	CN	835937-AE-3	SOUND POINT CLO LTD SNDPT_24-38	1.C FE	3,386,924			
	CN	33882C-AE-7	FLAT 2023-2A	1.F FE	3,841,000			
	CN	617936-AG-4	MSEV 2023-20A	1.F FE	4,175,000			
	CN	36321E-AC-9	GALXY 2024-33A	1.A FE	4,381,867			
	CN	06763M-AE-5	BABSON CLO LTD BABSN_23-4	1.F FE	5,000,000			
	CN	362943-AE-2	GALAXY CLO LTD GALXY_23-32	1.F FE	5,000,000			
	CN	69120N-AA-7	OR 2024-19A	1.A FE	5,005,000			
	CN	171929-AA-0	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24	1.A FE	5,870,000			
	CN	67570A-AA-4	OCP CLO LTD OCP_24-31	1.A FE	11,247,000			
	CN	87272H-AA-8	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	1.A FE	10,213			
	CN	92915C-AQ-7	VOYA CLO LTD VOYA_16-1A	1.A FE	57,633			
	CN	83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1A	1.A FE	99,191			
	CN	83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1A	1.A FE	148,907			
	CN	442924-AE-6	HPS LOAN MANAGEMENT LTD HLM_24-19	1.B FE	150,000			
	CN	92331V-AA-6	VENTURE CDO LTD VENTR_18-31A	1.A FE	177,642			
	CN	05684C-AX-3	BAIN CAPITAL CREDIT CLO BCC_20-3	1.A FE	203,333			
	CN	05684C-AY-1	BAIN CAPITAL CREDIT CLO BCC_20-3	1.C FE	203,333			
	CN	05876N-AE-9	BALLY 2024-26A	1.C FE	250,000			
	CN	05876N-AG-4	BALLY 2024-26A	1.F FE	250,437			
	CN	05876N-AG-4	BALLY 2024-26A	1.F FE	250,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	08186A-AN-6	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	1.F FE	250,000			
	CN	29001V-AU-3	ELMW6 2020-3A	1.A FE	249,806			
	CN	29001V-AY-5	ELMW6 2020-3A	1.F FE	250,000			
	CN	33883J-BA-8	FLAT 2019-1A	1.F FE	250,000			
	CN	33883Q-AU-9	FLAT 2021-2A	1.F FE	250,000			
	CN	55281G-AU-2	MCFCL_18-1A-CR	1.F FE	250,000			
	CN	59801F-AC-7	MIDO 2024-15A	1.A FE	250,000			
	CN	59801F-AE-3	MIDO 2024-15A	1.C FE	250,000			
	CN	67115V-AN-2	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.A FE	250,000			
	CN	69688N-AQ-6	PLMRS 2022-2A	1.F FE	250,000			
	CN	72132E-AG-4	PIPK 2024-16A	1.F FE	250,000			
	CN	75009N-AG-7	RAD CLO LTD RAD_20-9A	1.F FE	250,000			
	CN	92920K-AE-9	VOYA CLO LTD VOYA_24-4	1.C FE	250,000			
	CN	92944Y-AC-5	VOYA 2024-5A	1.A FE	250,000			
	CN	92944Y-AG-6	VOYA 2024-5A	1.C FE	250,000			
	CN	72133T-AG-0	PIPK 2024-17A	1.F FE	254,000			
	CN	55281X-BB-6	MCF CLO LLC MCFCL_19-1A	1.C FE	264,000			
	CN	83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1A	1.A FE	281,227			
	CN	67113L-AY-2	OCP 2019-17A	1.C FE	284,000			
	CN	67115V-AQ-5	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.C FE	284,666			
	CN	87272H-AA-8	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	1.A FE	300,511			
	CN	69688N-AN-3	PLMRS 2022-2A	1.C FE	304,000			
	CN	55281G-AS-7	MCFCL_18-1A-BR	1.C FE	305,000			
	CN	92915C-AQ-7	VOYA CLO LTD VOYA_16-1A	1.A FE	321,347			
	CN	92944Y-AE-1	VOYA 2024-5A	1.A FE	325,000			
	CN	75009N-AE-2	RAD CLO LTD RAD_20-9A	1.C FE	351,360			
	CN	55955L-AW-2	MAGNE 2020-28A	1.C FE	406,000			
	CN	89532U-AQ-6	TRESTLES CLO LTD TREST_21-5A	1.C FE	406,000			
	CN	171929-AC-6	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24	1.C FE	406,666			
	CN	26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF_18-64A	1.A FE	414,945			
	CN	92331V-AA-6	VENTURE CDO LTD VENTR_18-31A	1.A FE	423,511			
	CN	92331V-AA-6	VENTURE CDO LTD VENTR_18-31A	1.A FE	442,830			
	CN	05876N-AC-3	BALLY 2024-26A	1.A FE	447,333			
	CN	15032A-AN-7	CEDAR FUNDING LTD CEDF_16-5A	1.A FE	454,176			
	CN	05684C-AW-5	BAIN CAPITAL CREDIT CLO BCC_20-3	1.A FE	457,500			
	CN	83616K-AA-5	SOUND POINT CLO LTD SNDPT_2022-A	1.A FE	464,554			
	CN	36321R-AQ-9	GALAXY CLO LTD GALXY_22-30A	1.C FE	488,000			
	CN	69688N-AL-7	PLMRS 2022-2A	1.A FE	488,000			
	CN	617936-AC-3	MSEV 2023-20A	1.A FE	495,000			
	CN	12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	488,614			
	CN	17151P-AC-9	CHMML 2024-2A	1.C FE	500,000			
	CN	72132E-AE-9	PIPK 2024-16A	1.C FE	500,000			
	CN	81881J-AE-2	SHACKLETON CLO LTD SHACK_14-5RA	1.A FE	497,910			
	CN	15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A	1.C FE	584,280			
	CN	55281X-AZ-4	MCF CLO LLC MCFCL_19-1A	1.A FE	606,000			
	CN	33883J-AY-7	FLAT 2019-1A	1.C FE	610,000			
	CN	33883Q-AS-4	FLAT 2021-2A	1.C FE	610,000			
	CN	36321R-AN-6	GALAXY CLO LTD GALXY_22-30A	1.A FE	610,000			
	CN	67403H-AC-8	OAKCL 2024-28A	1.C FE	610,000			
	CN	83013G-AA-3	SIXST 2024-27A	1.A FE	691,000			
	CN	12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	689,736			
	CN	55281G-AQ-1	MCFCL_18-1A-AR	1.A FE	742,166			
	CN	33882C-AE-7	FLAT 2023-2A	1.F FE	759,000			
	CN	29001V-AU-3	ELMW6 2020-3A	1.A FE	800,000			
	CN	08186A-AJ-5	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	1.A FE	813,000			
	CN	72133T-AA-3	PIPK 2024-17A	1.A FE	813,000			
	CN	75888B-AQ-7	REG17 202-1A	1.A FE	813,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	67115V-AL-6	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.A FE	813,333			
	CN	617936-AG-4	MSEV 2023-20A	1.F FE	825,000			
	CN	05876N-AA-7	BALLY 2024-26A	1.A FE	1,016,666			
	CN	75009G-AA-5	RAD 2024-25A	1.A FE	1,117,834			
	CN	13887P-AK-1	CANYON CAPITAL CLO LTD CANYC_16-	1.A FE	1,081,816			
	CN	171929-AA-0	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24	1.A FE	1,220,000			
	CN	17151P-AA-3	CHMML 2024-2A	1.A FE	1,500,000			
	CN	92915C-AS-3	VOYA CLO LTD VOYA_16-1A	1.A FE	1,530,000			
	CN	33882C-AC-1	FLAT 2023-2A	1.C FE	1,716,000			
	CN	33888A-AE-5	FLATIRON CLO LTD FLAT_24-4A	1.C FE	1,952,000			
	CN	92331V-AE-8	VENTURE CDO LTD VENTR_18-31A	1.A FE	2,040,000			
	CN	13876J-AC-6	CANYC_12-1RA-A	1.A FE	2,074,337			
	CN	87272H-AC-4	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	1.A FE	2,500,000			
	CN	26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF_18-64A	1.A FE	4,772,897			
	CN	69121M-AA-8	OWL ROCK CLO LTD OR_23-14	1.A FE	5,775,000			
	CN	92331V-AC-2	VENTURE CDO LTD VENTR_18-31A	1.A FE	5,780,000			
	CN	03663Y-AA-5	ANTR_24-5A-A	1.A FE	5,870,000			
	CN	87272H-AA-8	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	1.A FE	51,093			
	CN	87272H-AA-8	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	1.A FE	190,475			
	CN	29003H-AG-3	ELMWOOD CLO ELM_24-31	1.F FE	199,266			
	CN	92915C-AQ-7	VOYA CLO LTD VOYA_16-1A	1.A FE	228,093			
	CN	00121B-AE-9	AGL_2024-32A	1.B FE	250,000			
	CN	00121B-AG-4	AGL_2024-32A	1.E FE	250,000			
	CN	00889B-AG-6	AIMCO 2021-15A	1.F FE	250,000			
	CN	00901F-AN-6	AIMCO 2021-16A	1.C FE	250,000			
	CN	00901F-AQ-9	AIMCO 2021-16A	1.F FE	250,000			
	CN	05685Q-AC-7	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A	1.A FE	250,000			
	CN	05685Q-AE-3	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A	1.C FE	250,000			
	CN	442924-AC-0	HLM 2024-19A	1.A FE	250,000			
	CN	46148H-AD-0	INVCO 2024-3A	1.F FE	250,000			
	CN	67115V-AU-6	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.F FE	250,000			
	CN	75009G-AC-1	RAD 2024-25A	1.A FE	250,000			
	CN	75009G-AE-7	RAD 2024-25A	1.C FE	250,000			
	CN	75009L-AN-6	RAD 2022-16A	1.A FE	250,000			
	CN	75009L-AQ-9	RAD 2022-16A	1.C FE	250,000			
	CN	92920H-AE-6	VOYA CLO LTD VOYA_24-2	1.C FE	250,000			
	CN	92920H-AG-1	VOYA CLO LTD VOYA_24-2	1.F FE	250,000			
	CN	92920K-AG-4	VOYA CLO LTD VOYA_24-4	1.F FE	250,000			
	CN	92920L-AQ-0	VOYA 2022-4A	1.A FE	250,000			
	CN	00119B-AB-9	AGL CLO LTD AGL_24-29	1.A FE	259,334			
	CN	00889B-AF-8	AIMCO 2021-15A	1.C FE	284,666			
	CN	29003H-AE-8	ELMWOOD CLO ELM_24-31	1.C FE	284,666			
	CN	55293L-AY-9	MCFCL 2023-1A	1.F FE	284,666			
	CN	29001V-AW-9	ELMW6 2020-3A	1.C FE	300,000			
	CN	92920L-AS-6	VOYA 2022-4A	1.C FE	305,000			
	CN	87252G-AG-1	TCW CLO LTD TCW_24-2	1.C FE	325,000			
	CN	46600C-BC-3	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.C FE	366,000			
	CN	92915C-AQ-7	VOYA CLO LTD VOYA_16-1A	1.A FE	390,578			
	CN	00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	406,666			
	CN	00119C-AS-0	AGL CLO LTD AGL_22-20A	1.B FE	406,666			
	CN	55293L-AW-3	MCFCL 2023-1A	1.C FE	406,666			
	CN	00851W-AN-9	AGL CLO LTD AGL_21-14A	1.C FE	447,000			
	CN	00121B-AA-7	AGL_2024-32A	1.A FE	500,000			
	CN	75009L-AL-0	RAD 2022-16A	1.A FE	579,000			
	CN	00889B-AE-1	AIMCO 2021-15A	1.A FE	610,000			
	CN	55293L-AS-2	MCFCL 2023-1A	1.A FE	691,333			
	CN	92920L-AN-7	VOYA 2022-4A	1.A FE	711,666			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	33883J-BC-4	FLAT 2019-1A	2.C FE	955,000			
	CN	00119B-AA-1	AGL CLO LTD AGL_24-29	1.A FE	966,000			
	CN	00119B-AC-7	AGL CLO LTD AGL_24-29	1.C FE	966,000			
	CN	87252G-AC-0	TCW CLO LTD TCW_24-2	1.A FE	1,015,000			
	CN	46600C-AY-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.A FE	1,016,666			
	CN	17181U-AA-6	CIFC 2024-2A	1.A FE	1,047,166			
	CN	29003H-AA-6	ELMWOOD CLO ELM_24-31	1.A FE	1,186,667			
	CN	03663Y-AA-5	ANTR_24-5A-A	1.A FE	1,220,000			
	CN	00901F-AJ-5	AIMCO 2021-16A	1.A FE	1,250,000			
	CN	05685Q-AA-1	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A	1.A FE	1,250,000			
	CN	442924-AA-4	HLM 2024-19	1.A FE	1,297,266			
	CN	46148H-AB-4	INVCO 2024-3A	1.A FE	1,333,333			
	CN	83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1A	1.A FE	1,411,750			
	CN	83610J-AC-0	SOUND POINT CLO LTD SNDPT_18-1A	1.A FE	1,860,000			
	CN	617936-AE-9	MSEV 2023-20A	1.C FE	2,145,000			
	CN	92917J-AA-5	VOYA CLO LTD VOYA_18-1A	1.A FE	3,021,003			
	CN	77587A-AE-6	ROMARK CLO LTD RMRK_18-1A	1.A FE	3,100,000			
	CN	08186V-AS-9	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	1.F FE	5,000,000			
	CN	26251L-AE-4	DRYDEN SENIOR LOAN FUND DRSLF_18-64A	1.A FE	7,440,000			
	CN	15032A-AN-7	CEDAR FUNDING LTD CEDF_16-5A	1.A FE	7,456,634			
	CN	08186V-AQ-3	BENEFIT STREET PARTNERS CLO BSP 2021-23A	1.C FE	10,000,000			
	CN	03665J-AS-7	ANTR 2017-1A	1.C FE	2,543,667			
	CN	77587M-AL-4	ROMARK CLO LTD RMRK_2019-3A	1.C FE	2,800,000			
	CN	77587A-AG-1	ROMARK CLO LTD RMRK_18-1A	1.B FE	3,100,000			
	CN	03665J-AN-8	ANTR 2017-1A	1.A FE	3,913,333			
	CN	69120Y-AA-3	OWL ROCK CLO LTD OR_24-16	1.A FE	7,992,000			
	CN	77587M-AJ-9	ROMARK CLO LTD RMRK_2019-3A	1.A FE	20,800,000			
	CN	06763V-AA-3	BARINGS LOAN PARTNERS CLO LTD BABSN_24-1	1.A FE	85,540,000			
	CN	04018E-AA-9	ARES CLO LTD ARES_21-59A	1.A FE	250,000			
	CN	12511A-AA-2	CBAM_20-13A-A	1.A FE	495,000			
	CN	04018E-AE-1	ARES CLO LTD ARES_21-59A	1.F FE	500,000			
	CN	03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	568,568			
	CN	03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	641,669			
	CN	04016D-AU-9	ARES CLO LTD ARES_16-41A	1.C FE	717,000			
	CN	05684C-AX-3	BAIN CAPITAL CREDIT CLO BCC_20-3	1.A FE	978,333			
	CN	05684C-AY-1	BAIN CAPITAL CREDIT CLO BCC_20-3	1.C FE	978,333			
	CN	03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	1,717,665			
	CN	03665C-AG-8	ANTR 2024-2A	1.C FE	1,750,000			
	CN	05684C-AW-5	BAIN CAPITAL CREDIT CLO BCC_20-3	1.A FE	2,201,250			
	CN	12511A-AC-8	CBAM LTD CBAM_2020-13A	1.C FE	2,700,000			
	CN	04016D-AS-4	ARES CLO LTD ARES_16-41A	1.A FE	3,780,000			
	CN	03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	3,938,000			
	CN	03665C-AD-5	ANTR 2024-2A	1.A FE	4,679,000			
	CN	04018E-AC-5	ARES CLO LTD ARES_21-59A	1.C FE	5,783,796			
	CN	04018E-AA-9	ARES CLO LTD ARES_21-59A	1.A FE	7,200,000			
	CN	13887P-AK-1	CANYON CAPITAL CLO LTD CANYC_16-	1.A FE	7,689,661			
	CN	12511A-AA-2	CBAM_20-13A-A	1.A FE	18,900,000			
	CN	67570A-AA-4	OCP CLO LTD OCP_24-31	1.A FE	129,911,000			
	CN	67706J-AA-2	OAK HILL CREDIT PARTNERS OAKC_24-18A	1.A FE	250,337			
	CN	81883M-AN-3	SHACKLETON CLO LTD SHACK_19-15A	1.C FE	2,175,000			
	CN	67402P-AC-1	OAKCL 2024-25A	1.C FE	2,499,000			
	CN	67402P-AL-1	OAKCL 2024-25A	1.A FE	2,940,000			
	CN	81883M-AL-7	SHACKLETON CLO LTD SHACK_19-15A	1.A FE	3,106,206			
	CN	92920L-AN-7	VOYA 2022-4A	1.A FE	3,424,167			
	CN	67706J-AE-4	OAKC_24-18-B1	1.C FE	3,500,000			
	CN	67706J-AJ-3	OAKC_24-18A-C	1.F FE	3,500,000			
	CN	17151P-AA-3	CHMML 2024-2A	1.A FE	8,000,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	67402P-AA-5	OAKCL 2024-25A	1.A FE	16,464,000			
	CN	617921-AC-5	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	1.A FE	7,600,000			
	CN	617921-AL-5	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	1.F FE	8,000,000			
	CN	617921-AE-1	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	1.C FE	20,000,000			
	CN	33882M-AG-0	FLAT 2025-30A	1.F FE	432,000			
	CN	138919-AG-0	CANYON CAPITAL CLO LTD CANYC_25-1	1.E FE	1,170,667			
	CN	138919-AC-9	CANYON CAPITAL CLO LTD CANYC_25-1	1.A FE	1,761,000			
	CN	33882M-AE-5	FLAT 2025-30A	1.C FE	1,761,000			
	CN	138919-AE-5	CANYON CAPITAL CLO LTD CANYC_25-1	1.B FE	2,543,667			
	CN	26253H-AC-5	DRYDEN 123 CLO LTD DRSLF_25-123	1.A FE	4,000,000			
	CN	26253H-AG-6	DRYDEN 123 CLO LTD DRSLF_25-123	1.F FE	6,500,000			
	CN	26253H-AE-1	DRYDEN 123 CLO LTD DRSLF_25-123	1.C FE	15,000,000			
	CN	55280H-BG-1	MCF CLO LLC MCFCL_14-1A	1.A FE	350,000			
	CN	00889B-AG-6	AIMCO 2021-15A	1.F FE	739,000			
	CN	58039A-AE-0	MCF CLO LLC MCFCL_17-3A	1.C FE	4,356,000			
	CN	48206K-AY-2	JNPPK 2023-1A	1.A FE	6,000,000			
	CN	48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A	1.A FE	6,080,000			
	CN	48206K-BC-9	JNPPK 2023-1A	1.F FE	7,000,000			
	CN	46090X-AE-1	INVESCO CLO LTD IVZ_21-1A	1.C FE	500,000			
	CN	55952F-AC-2	MAGNETITE CLO LTD MAGNE_21-31	1.C FE	1,400,000			
	CN	87248T-AL-9	TICP CLO LTD TICP_17-7A	1.A FE	1,580,000			
	CN	55952F-AE-8	MAGNETITE CLO LTD MAGNE_21-31	1.F FE	1,700,000			
	CN	67592R-AC-7	OCT53_21-1A	1.C FE	2,000,000			
	CN	00121R-AC-8	AGL 2025-44A	1.C FE	3,000,000			
	CN	72133L-AR-3	PIKES PEAK CLO PIPK_23-12A	1.C FE	3,130,667			
	CN	67592R-AA-1	OCT53_21-1A	1.A FE	4,000,000			
	CN	55952F-AA-6	MAGNETITE CLO LTD MAGNE_21-31	1.A FE	9,000,000			
	CN	70537A-AA-0	PBSPK 2024-1A	1.A FE	9,817,217			
	CN	617936-AE-9	MSEV 2023-20A	1.C FE	10,855,000			
	CN	00119B-AA-1	AGL CLO LTD AGL_24-29	1.A FE	11,158,000			
	CN	00119B-AC-7	AGL CLO LTD AGL_24-29	1.C FE	11,158,000			
	CN	59803D-AE-6	MIDOCEAN CREDIT CLO MIDO_23-13	1.C FE	12,500,000			
	CN	55281Q-AG-1	MCFCL_18-1A-ER	3.C FE	267,200			
	CN	55281X-BF-7	MCF CLO LLC MCFCL_19-1A	2.C FE	330,000			
	CN	55282E-AE-2	MCF CLO LLC MCFCL_19-1A	3.C FE	407,206			
	CN	55281X-BD-2	MCF CLO LLC MCFCL_19-1A	1.F FE	583,000			
	CN	55281G-AU-2	MCFCL_18-1A-CR	1.F FE	587,800			
	CN	55281G-AW-8	MCFCL_18-1A-DR	2.C FE	739,000			
	CN	55281X-BB-6	MCF CLO LLC MCFCL_19-1A	1.C FE	1,035,000			
	CN	94957L-AE-9	WELLI 2025-4A	1.F FE	1,170,667			
	CN	06763V-AA-3	BARINGS LOAN PARTNERS CLO LTD BABSN_24-1	1.A FE	1,271,000			
	CN	55281G-AS-7	MCFCL_18-1A-BR	1.C FE	1,467,500			
	CN	67578R-AE-1	OCP CLO LTD OCP_23-30	1.C FE	2,500,000			
	CN	67592R-AC-7	OCT53_21-1A	1.C FE	2,923,838			
	CN	55281G-AQ-1	MCFCL_18-1A-AR	1.A FE	3,570,917			
	CN	039960-AE-9	ARESDL 2025-2A	1.C FE	5,000,000			
	CN	55281X-AZ-4	MCF CLO LLC MCFCL_19-1A	1.A FE	5,486,000			
	CN	835937-AC-7	SOUND POINT CLO LTD SNDPT_24-38	1.A FE	5,600,000			
	CN	67578R-AA-9	OCP CLO LTD OCP_23-30	1.A FE	8,000,000			
	CN	67578R-AC-5	OCP CLO LTD OCP_23-30	1.A FE	8,000,000			
	CN	835937-AA-1	SOUND POINT CLO LTD SNDPT_24-38	1.A FE	8,467,310			
	CN	83615P-AA-5	SOUND POINT CLO LTD SNDPT_2021-3A	1.A FE	24,000,000			
	CN	617921-AA-9	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	1.A FE	40,000,000			
	CN	58039A-AA-8	MCF CLO LLC MCFCL_17-3A	1.A FE	72,600			
	CN	72133L-AT-9	PIKES PEAK CLO PIPK_23-12A	1.F FE	739,000			
	CN	33883Q-AU-9	FLAT 2021-2A	1.F FE	955,000			
	CN	00121R-AE-4	AGL 2025-44A	1.F FE	1,000,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	33883Q-AW-5	FLAT 2021-2A	2.C FE	1,127,800			
	CN	33883Q-AY-1	FLATIRON CLO LTD FLAT_21-2A	3.C FE	1,512,000			
	CN	89532U-AQ-6	TRESTLES CLO LTD TREST_21-5A	1.C FE	1,957,000			
	CN	17151P-AC-9	CHMML 2024-2A	1.C FE	2,000,000			
	CN	58039A-AG-5	MCF CLO LLC MCFCL_17-3A	1.E FE	2,614,000			
	CN	33883Q-AS-4	FLAT 2021-2A	1.C FE	2,935,000			
	CN	46090X-AA-9	INVESCO CLO LTD IVZ_21-1A	1.A FE	3,100,000			
	CN	58039A-AC-4	MCF CLO LLC MCFCL_17-3A	1.A FE	4,356,000			
	CN	13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	249,796			
	CN	55293M-AE-1	MCFCL 2023-1A	3.C FE	250,000			
	CN	835937-AC-7	SOUND POINT CLO LTD SNDPT_24-38	1.A FE	249,980			
	CN	55293L-BA-0	MCFCL 2023-1A	2.B FE	291,600			
	CN	55952F-AA-6	MAGNETITE CLO LTD MAGNE_21-31	1.A FE	400,000			
	CN	13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	432,000			
	CN	835937-AE-3	SOUND POINT CLO LTD SNDPT_24-38	1.C FE	432,000			
	CN	13877J-AC-5	CANYON CLO LTD CANYC_2022-1	1.C FE	500,000			
	CN	48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A	1.A FE	620,000			
	CN	48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A	1.A FE	647,838			
	CN	55293L-AU-7	MCFCL 2023-1A	1.A FE	648,000			
	CN	13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	850,000			
	CN	29004C-AJ-7	ELM26 2024-1A	2.C FE	918,400			
	CN	33883J-BA-8	FLAT 2019-1A	1.F FE	955,000			
	CN	81785B-AJ-5	NWML_24-1A-D	2.C FE	1,403,750			
	CN	46600C-BC-3	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.C FE	1,761,000			
	CN	00851W-AN-9	AGL CLO LTD AGL_21-14A	1.C FE	2,152,000			
	CN	92559E-AC-5	VIBRANT CLO LTD VIBR_21-15A	1.A FE	2,700,000			
	CN	13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	2,700,768			
	CN	00901U-AG-8	AIMCO 2024-22A	2.C FE	2,800,000			
	CN	33883J-AY-7	FLAT 2019-1A	1.C FE	2,935,000			
	CN	03770Q-AE-4	APID 2024-47A	1.B FE	4,000,000			
	CN	46600C-AY-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.A FE	4,891,667			
	CN	92559E-AE-1	VIBRANT CLO LTD VIBR_21-15A	1.B FE	5,500,000			
	CN	69703J-AG-8	PLMRS_24-1A	2.C FE	5,600,000			
	CN	75901P-AA-4	REG28 2024-1A	1.A FE	21,000,000			
	CN	15032Q-AE-2	CEDAR FUNDING LTD CEDF_2022-15A	1.F FE	150,000			
	CN	70017B-AC-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.C FE	250,000			
	CN	70017B-AE-9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.F FE	250,000			
	CN	92920K-AA-7	VOYA CLO LTD VOYA_24-4	1.A FE	247,783			
	CN	12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	263,937			
	CN	15032Q-AA-0	CEDAR FUNDING LTD CEDF_2022-15A	1.A FE	268,718			
	CN	15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A	1.C FE	350,000			
	CN	75009G-AG-2	RAD 2024-25A	1.E FE	406,915			
	CN	12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	409,976			
	CN	75009G-AC-1	RAD 2024-25A	1.A FE	480,770			
	CN	12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	488,614			
	CN	70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.A FE	500,000			
	CN	92920H-AA-4	VOYA CLO LTD VOYA_24-2	1.A FE	648,586			
	CN	75009G-AE-7	RAD 2024-25A	1.C FE	750,000			
	CN	92920K-AE-9	VOYA CLO LTD VOYA_24-4	1.C FE	955,000			
	CN	92920K-AG-4	VOYA CLO LTD VOYA_24-4	1.F FE	955,000			
	CN	12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	965,630			
	CN	12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	990,354			
	CN	15032Q-AA-0	CEDAR FUNDING LTD CEDF_2022-15A	1.A FE	1,000,000			
	CN	70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.A FE	1,000,000			
	CN	92920H-AG-1	VOYA CLO LTD VOYA_24-2	1.F FE	1,000,000			
	CN	12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A	1.A FE	1,090,998			
	CN	15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A	1.C FE	1,232,482			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	75009G-AA-5	RAD 2024-25A	1.A FE	1,372,450			
	CN	92920H-AE-6	VOYA CLO LTD VOYA_24-2	1.C FE	1,750,000			
	CN	12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	2,250,000			
	CN	83616K-AA-5	SOUND POINT CLO LTD SNDPT_2022-A	1.A FE	2,513,355			
	CN	12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	3,724,737			
	CN	12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	4,673,759			
	CN	92920K-AA-7	VOYA CLO LTD VOYA_24-4	1.A FE	7,435,000			
	CN	92920H-AA-4	VOYA CLO LTD VOYA_24-2	1.A FE	7,500,000			
	CN	12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A	1.A FE	12,625,000			
	CN	83616K-AA-5	SOUND POINT CLO LTD SNDPT_2022-A	1.A FE	13,750,000			
	CN	46604E-AW-2	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.A FE	2,112,000			
	CN	87252M-AE-3	TCW 2024-1A	1.A FE	2,180,486			
	CN	46604E-AY-8	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.C FE	2,640,000			
	CN	46604E-AU-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.A FE	3,696,000			
	CN	87252M-AG-8	TCW 2024-1A	1.C FE	5,720,000			
	CN	33882C-AC-1	FLAT 2023-2A	1.C FE	8,684,000			
	CN	362943-AC-6	GALAXY CLO LTD GALXY_23-32	1.C FE	12,500,000			
	CN	87252M-AC-7	TCW 2024 -1A	1.A FE	14,300,000			
	CN	89533D-AJ-9	TREST 2025-8A	1.F FE	2,360,000			
	CN	89533D-AG-5	TREST 2025-8A	1.C FE	2,541,000			
	CN	89533D-AE-0	TREST 2025-8A	1.A FE	2,904,000			
	CN	29244R-AC-9	EMPWR_24-1A	1.C FE	3,330,000			
	CN	29244R-AA-3	EMPWR 2024-1A	1.A FE	8,325,000			
	CN	93655P-AA-5	WARWICK CAPITAL CLO LTD WWICK_24-3	1.A FE	8,805,000			
	CN	83011Q-AA-3	SIXTH STREET CLO LTD SIXST_24-24A	1.A FE	17,950,697			
	CN	69121M-AA-8	OWL ROCK CLO LTD OR_23-14	1.A FE	29,225,000			
	CN	81785B-AC-0	NWML 24-1A-A2	1.A FE	11,200,000			
	CN	69703J-AC-7	PLMRS_24-1A	1.C FE	18,000,000			
	CN	81785B-AA-4	NWML 24-1A-A1	1.A FE	50,400,000			
	CN	69703J-AA-1	PLMRS_24-1A	1.A FE	60,000,000			
	CN	442924-AE-6	HPS LOAN MANAGEMENT LTD HLM_24-19	1.B FE	573,000			
	CN	442924-AC-0	HLM 2024-19A	1.A FE	739,000			
	CN	29004C-AG-3	ELM26 2024-1A	1.F FE	846,731			
	CN	81785B-AE-6	NWML_24-1A-B	1.C FE	3,138,792			
	CN	056920-AE-1	BCC 2024-1A	1.C FE	3,432,000			
	CN	00901U-AC-7	AIMCO 2024-22A	1.C FE	3,500,000			
	CN	29004C-AE-8	ELM26 2024-1A	1.C FE	4,572,347			
	CN	67116H-AJ-1	OCP 2023-26A	1.A FE	5,000,000			
	CN	67116H-AN-2	OCP 2023-26A	1.F FE	5,000,000			
	CN	442924-AA-4	HLM 2024-19	1.A FE	6,241,766			
	CN	67116H-AL-6	67116HAL6	1.C FE	10,000,000			
	CN	056920-AA-9	BCC 2024-1A	1.A FE	17,160,000			
	CN	29004C-AA-6	ELM26 2024-1A	1.A FE	20,321,543			
	CN	36321E-AC-9	GALXY 2024-33A	1.A FE	21,400,867			
	CN	00901U-AA-1	AIMCO 2024-22A	1.A FE	28,000,000			
	CN	29001V-AU-3	ELMW6 2020-3A	1.A FE	267,000			
	CN	75901P-AA-4	REG28 2024-1A	1.A FE	471,077			
	CN	92920L-AU-1	VOYA 2022-4A	1.F FE	648,000			
	CN	29001V-AU-3	ELMW6 2020-3A	1.A FE	656,489			
	CN	46148H-AC-2	INVCO 2024-3A	1.C FE	697,812			
	CN	08186A-AN-6	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	1.F FE	739,000			
	CN	05685Q-AC-7	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A	1.A FE	750,000			
	CN	08186A-AL-0	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	1.C FE	847,000			
	CN	92920L-AQ-0	VOYA 2022-4A	1.A FE	955,000			
	CN	29003H-AG-3	ELMWOOD CLO ELM_24-31	1.F FE	958,766			
	CN	29001V-AY-5	ELMW6 2020-3A	1.F FE	1,000,000			
	CN	46148H-AD-0	INVCO 2024-3A	1.F FE	1,000,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	75009L-AN-6	RAD 2022-16A	1.A FE	1,063,000			
	CN	75009L-AQ-9	RAD 2022-16A	1.C FE	1,063,000			
	CN	05685Q-AE-3	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A	1.C FE	1,207,692			
	CN	00901F-AN-6	AIMCO 2021-16A	1.C FE	1,250,000			
	CN	00901F-AQ-9	AIMCO 2021-16A	1.F FE	1,250,000			
	CN	75009L-AL-0	RAD 2022-16A	1.A FE	1,262,031			
	CN	29003H-AE-8	ELMWOOD CLO ELM_24-31	1.C FE	1,369,667			
	CN	29001V-AW-9	ELMW6 2020-3A	1.C FE	1,400,000			
	CN	92920L-AS-6	VOYA 2022-4A	1.C FE	1,467,500			
	CN	87252G-AG-1	TCW CLO LTD TCW_24-2	1.C FE	1,565,000			
	CN	70537A-AC-6	PBSPK 2024-1A	1.C FE	1,570,755			
	CN	17181U-AA-6	CIFC 2024-2A	1.A FE	1,812,320			
	CN	38181C-AC-8	GBDC4 2025-1A	1.A FE	1,815,000			
	CN	70537A-AG-7	PBSPK 2024-1A	1.F FE	1,963,444			
	CN	75009L-AL-0	RAD 2022-16A	1.A FE	2,788,000			
	CN	00119B-AB-9	AGL CLO LTD AGL_24-29	1.A FE	3,171,333			
	CN	75901P-AE-6	REGATTA XXVIII FUNDING LTD REG28_24-1A	1.B FE	3,500,000			
	CN	29001V-AU-3	ELMW6 2020-3A	1.A FE	3,900,000			
	CN	08186A-AJ-5	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	1.A FE	3,913,000			
	CN	38181C-AE-4	GBDC4 2025-1A	1.C FE	4,356,000			
	CN	87252G-AC-0	TCW CLO LTD TCW_24-2	1.A FE	4,890,000			
	CN	17181U-AA-6	CIFC 2024-2A	1.A FE	5,038,417			
	CN	05685Q-AA-1	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A	1.A FE	5,750,000			
	CN	29003H-AA-6	ELMWOOD CLO ELM_24-31	1.A FE	5,836,667			
	CN	83011Q-AC-9	SIXTH STREET CLO LTD SIXST_24-24A	1.C FE	6,265,809			
	CN	00901F-AJ-5	AIMCO 2021-16A	1.A FE	6,500,000			
	CN	46148H-AB-4	INVCO 2024-3A	1.A FE	6,666,667			
	CN	38181C-AA-2	GBDC4 2025-1A	1.A FE	9,075,000			
	CN	03770Q-AA-2	APID 2024-47A	1.A FE	32,000,000			
	CN	00121B-AG-4	AGL_2024-32A	1.E FE	250,075			
	CN	67113L-BA-3	OCP 2019-17A	1.F FE	432,000			
	CN	00121B-AC-3	AGL_2024-32A	1.A FE	645,000			
	CN	05876N-AG-4	BALLY 2024-26A	1.F FE	740,291			
	CN	33883X-AC-4	FLAT 2024-2A	1.C FE	740,198			
	CN	75888B-AW-4	REG17 2020-1A	1.F FE	847,000			
	CN	72132E-AG-4	PIPK 2024-16A	1.F FE	857,143			
	CN	00121B-AG-4	AGL_2024-32A	1.E FE	955,000			
	CN	67115V-AN-2	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.A FE	955,000			
	CN	67115V-AU-6	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.F FE	955,000			
	CN	69688N-AQ-6	PLMRS 2022-2A	1.F FE	955,000			
	CN	92944Y-AC-5	VOYA 2024-5A	1.A FE	955,000			
	CN	00121B-AE-9	AGL_2024-32A	1.B FE	1,170,000			
	CN	92944Y-AG-6	VOYA 2024-5A	1.C FE	1,171,000			
	CN	92944Y-AL-5	VOYA 2024-5A	1.F FE	1,171,000			
	CN	05876N-AE-9	BALLY 2024-26A	1.C FE	1,250,000			
	CN	05876N-AG-4	BALLY 2024-26A	1.F FE	1,250,000			
	CN	59801F-AC-7	MIDO 2024-15A	1.A FE	1,250,000			
	CN	67115V-AQ-5	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.C FE	1,369,667			
	CN	67113L-AY-2	OCP 2019-17A	1.C FE	1,370,000			
	CN	00121B-AG-4	AGL_2024-32A	1.E FE	1,451,177			
	CN	69688N-AN-3	PLMRS 2022-2A	1.C FE	1,468,000			
	CN	92944Y-AE-1	VOYA 2024-5A	1.A FE	1,565,000			
	CN	33883X-AC-4	FLAT 2024-2A	1.C FE	1,565,333			
	CN	59801F-AE-3	MIDO 2024-15A	1.C FE	1,750,000			
	CN	17181W-AC-8	CIFC 2024-4A	1.C FE	1,957,000			
	CN	17181W-AE-4	CIFC 2024-4A	1.F FE	1,957,000			
	CN	75888B-AS-3	REGATTA XVII FUNDING LTD REG17_20-1A	1.C FE	1,957,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	05876N-AC-3	BALLY 2024-26A	1.A FE	2,152,333			
	CN	00121B-AA-7	AGL_2024-32A	1.A FE	2,250,000			
	CN	17181W-AA-2	CIFC_2024-4A	1.A FE	2,348,000			
	CN	69688N-AL-7	PLMRS 2022-2A	1.A FE	2,348,000			
	CN	72132E-AE-9	PIPK 2024-16A	1.C FE	3,000,000			
	CN	75888B-AQ-7	REG17 202-1A	1.A FE	3,913,000			
	CN	67115V-AL-6	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.A FE	3,913,333			
	CN	05876N-AA-7	BALLY 2024-26A	1.A FE	4,891,667			
	CN	67113L-AW-6	OCP 2019-17A	1.A FE	4,892,000			
	CN	75009G-AA-5	RAD 2024-25A	1.A FE	5,775,478			
	CN	04020Q-AA-8	ARES 2024-ALF5A	1.A FE	5,870,000			
	CN	01751V-AC-4	ALLEG 2025-2A	1.A FE	7,260,000			
	CN	59801F-AA-1	MIDO 2024-15A	1.A FE	7,750,000			
	CN	72132E-AA-7	PIPK 2024-16A	1.A FE	15,500,000			
	CN	15033C-AC-6	CEDAR FUNDING LTD CEDF_24-19A	1.A FE	247,474			
	CN	75009N-AG-7	RAD CLO LTD RAD_20-9A	1.F FE	361,000			
	CN	75009N-AC-6	RAD CLO LTD RAD_20-9A	1.A FE	497,000			
	CN	83013G-AE-5	SIXST 2024--27A	1.F FE	540,000			
	CN	08182T-AA-7	BSP 2024-37A	1.A FE	631,000			
	CN	08183F-AA-6	BENEFIT STREET PARTNERS CLO LTD BSP_24-3	1.A FE	645,000			
	CN	15033C-AN-2	CEDAR FUNDING LTD CEDF_24-19A	1.F FE	831,583			
	CN	03771M-AG-7	APIDOS CLO L APID_24-50A	1.F FE	847,000			
	CN	08182T-AE-9	BSP 2024-37A	1.F FE	847,000			
	CN	81800U-AG-0	NWML 2024-3A	1.F FE	847,000			
	CN	559916-AG-6	MAGNETITE CLO LTD MAGNE_24-47	1.F FE	955,000			
	CN	67707G-AS-8	OAKC_21-8A-A2R	1.A FE	955,000			
	CN	81800U-AC-9	NWML 2024-3A	1.A FE	955,000			
	CN	15033C-AE-2	CEDAR FUNDING LTD CEDF_24-19A	1.A FE	978,333			
	CN	75889H-AN-0	REG24 2021-5A	1.A FE	1,062,041			
	CN	81800U-AE-5	NWML_24-3A-B	1.C FE	1,090,167			
	CN	67707G-AU-3	OAKC_21-8A-B1R	1.C FE	1,100,000			
	CN	749972-AG-0	RAD CLO LTD RAD_24-27	1.F FE	1,223,000			
	CN	04020U-AC-5	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.A FE	1,565,000			
	CN	75009N-AE-2	RAD CLO LTD RAD_20-9A	1.C FE	1,690,560			
	CN	03771M-AC-6	APIDOS CLO L APID_24-50A	1.A FE	1,956,667			
	CN	08183F-AA-6	BENEFIT STREET PARTNERS CLO LTD BSP_24-3	1.A FE	1,956,667			
	CN	559916-AE-1	MAGNETITE CLO LTD MAGNE_24-47	1.C FE	1,956,667			
	CN	559916-AA-9	MAGNETITE CLO LTD MAGNE_24-47	1.A FE	1,956,698			
	CN	67707G-AQ-2	OAKC_21-8A-A1R	1.A FE	1,957,000			
	CN	749972-AC-9	RAD CLO LTD RAD_24-27	1.A FE	1,957,000			
	CN	75889H-AQ-3	REG24 2021-5A	1.C FE	1,957,000			
	CN	08182T-AC-3	BSP 2024-37A	1.C FE	2,348,000			
	CN	08183F-AC-2	BENEFIT STREET PARTNERS CLO LTD BSP_24-3	1.C FE	2,348,000			
	CN	15033C-AG-7	CEDAR FUNDING LTD CEDF_24-19A	1.C FE	2,348,000			
	CN	75889H-AN-0	REG24 2021-5A	1.A FE	2,348,000			
	CN	83013G-AC-9	SIXST 2024--27A	1.C FE	2,348,000			
	CN	93656F-AE-8	WWICK 2024-5A	1.C FE	2,348,000			
	CN	04020U-AE-1	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.C FE	2,350,000			
	CN	03771M-AE-2	APIDOS CLO L APID_24-50A	1.C FE	2,935,000			
	CN	81800U-AA-3	NWML 2024-3A	1.A FE	2,935,000			
	CN	83013G-AA-3	SIXST 2024-27A	1.A FE	3,326,000			
	CN	08182T-AA-7	BSP 2024-37A	1.A FE	3,913,000			
	CN	15033C-AC-6	CEDAR FUNDING LTD CEDF_24-19A	1.A FE	3,913,333			
	CN	559916-AA-9	MAGNETITE CLO LTD MAGNE_24-47	1.A FE	3,913,333			
	CN	75009N-AA-0	RAD CLO LTD RAD_20-9A	1.A FE	3,913,333			
	CN	06764P-AG-2	BARINGS CLO LTD BABSN_25-3	1.F FE	5,000,000			
	CN	13877L-AU-0	CANYC 2022-2A	1.A FE	5,000,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	13877L-AY-2	CANYC 2022-2A	1.E FE	5,000,000			
	CN	93656F-AA-6	WWICK 2024-5A	1.A FE	5,479,000			
	CN	04020U-AA-9	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.A FE	5,870,000			
	CN	749972-AE-5	RAD CLO LTD RAD_24-27	1.C FE	5,870,000			
	CN	06764P-AC-1	BARINGS CLO LTD BABSN_25-3	1.A FE	11,000,000			
	CN	749972-AA-3	RAD CLO LTD RAD_24-27	1.A FE	11,740,000			
	CN	06764P-AE-7	BARINGS CLO LTD BABSN_25-3	1.C FE	13,000,000			
	CN	13877L-AW-6	CANYC 2022-2A	1.B FE	13,000,000			
	CN	26253H-AA-9	DRYDEN 123 CLO LTD DRSLF_25-123	1.A FE	18,750,000			
	CN	13877L-AS-5	CANYC 2022-2A	1.A FE	25,000,000			
	CN	67403H-AA-2	OAKCL 2024-28A	1.A FE	250,040			
	CN	89532T-AW-6	TRESTLES CLO LTD TREST_20-3A	1.F FE	432,000			
	CN	00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	475,200			
	CN	89532X-AC-1	TREST 2024-7A	1.A FE	487,194			
	CN	05874J-AN-0	BALLY 2022-21A	1.A FE	518,400			
	CN	33883P-AS-6	FLAT 2021-1A	1.A FE	540,000			
	CN	67403H-AE-4	OAKCL 2024-28A	1.F FE	540,000			
	CN	83011P-AN-7	SIXST 2022-21A	1.F FE	540,000			
	CN	29002Q-AU-3	ELMW7 2020-4A	1.A FE	631,000			
	CN	67113G-BA-4	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.F FE	638,832			
	CN	29002Q-AY-5	ELMW7 2020-4A	1.F FE	648,000			
	CN	29004N-AE-4	ELM35_24-11A-C	1.F FE	648,000			
	CN	46146V-AS-8	INVCO 2022-3A	1.F FE	648,000			
	CN	527911-AJ-0	LEWEY 2024-1A	1.F FE	648,000			
	CN	88239M-AU-3	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-2	1.A FE	648,000			
	CN	696924-AN-9	PALMER SQUARE CLO PLMRS_23-4	1.C FE	897,051			
	CN	056912-AA-6	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.A FE	955,000			
	CN	056912-AJ-7	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.F FE	955,000			
	CN	05874J-AS-9	BALLY 2022-21A	1.F FE	955,000			
	CN	09609Q-AC-2	BLUEBERRY PARK CLO LTD BLUEPK_24-1	1.C FE	955,000			
	CN	29246A-AN-0	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.A FE	955,000			
	CN	46146V-AN-9	INVCO 2022-3A	1.A FE	955,000			
	CN	55280Q-BG-1	MCF CLO LLC MCFCL_17-1A	1.F FE	955,000			
	CN	72133T-AC-9	PIPK 2024-17A	1.A FE	955,000			
	CN	88239M-AN-9	TCIFC 2023-2A	1.F FE	955,000			
	CN	29246A-AU-4	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.F FE	1,170,667			
	CN	36321R-AS-5	GALAXY CLO LTD GALXY_22-30A	1.F FE	1,222,917			
	CN	72133T-AG-0	PIPK 2024-17A	1.F FE	1,223,000			
	CN	33888A-AG-0	FLATIRON CLO LTD FLAT_24-4A	1.F FE	1,272,000			
	CN	67113G-BA-4	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.F FE	1,369,667			
	CN	89532X-AE-7	TREST 2024-7A	1.A FE	1,370,000			
	CN	36322A-AE-2	GALAXY CLO LTD GALXY_24-34	1.F FE	1,447,933			
	CN	89532T-AS-5	TRESTLES CLO LTD TREST_20-3A	1.A FE	1,545,767			
	CN	056912-AC-2	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.A FE	1,565,000			
	CN	69120N-AB-5	OR 2024-19A	1.C FE	1,565,000			
	CN	29246A-AQ-3	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.C FE	1,565,333			
	CN	00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	1,956,667			
	CN	00119C-AS-0	AGL CLO LTD AGL_22-20A	1.B FE	1,956,667			
	CN	14319P-AC-5	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24	1.A FE	1,956,667			
	CN	14319P-AE-1	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24	1.C FE	1,956,667			
	CN	29002Q-AW-9	ELMW7 2020-4A	1.C FE	1,956,667			
	CN	46146V-AL-3	INVCO 2022-3A	1.A FE	1,956,667			
	CN	46146V-AQ-2	INVCO 2022-3A	1.C FE	1,956,667			
	CN	67098U-AY-1	OAKC 2020-6A	1.A FE	1,956,667			
	CN	83011P-AJ-6	SIXST 2022-21A	1.A FE	1,956,667			
	CN	89532T-AU-0	TRESTLES CLO LTD TREST_20-3A	1.C FE	1,956,667			
	CN	29002Q-AS-8	ELMW7 2020-4A	1.A FE	1,956,670			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	056912-AE-8	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.B FE	1,957,000			
	CN	33882J-AE-2	FLAT_24-3A-B	1.C FE	1,957,000			
	CN	55955L-AS-1	MAGNE 2020-28A	1.A FE	1,957,000			
	CN	55955L-AW-2	MAGNE 2020-28A	1.C FE	1,957,000			
	CN	67098U-BA-2	OAKC 2020-6A	1.C FE	1,957,000			
	CN	72133T-AE-5	PIPK 2024-17A	1.C FE	1,957,000			
	CN	88239M-AL-3	TCIFC 2023-2A	1.C FE	1,957,000			
	CN	55280Q-BG-1	MCF CLO LLC MCFCL_17-1A	1.F FE	2,012,055			
	CN	33883P-AQ-0	FLAT 2021-1A	1.A FE	2,041,000			
	CN	36322A-AC-6	GALAXY CLO LTD GALXY_24-34	1.C FE	2,132,767			
	CN	33883P-AW-7	FLATIRON CLO LTD FLAT_21-1A	1.F FE	2,152,000			
	CN	88239M-AJ-8	TCIFC 2023-2A	1.A FE	2,152,000			
	CN	29004N-AA-2	ELM35_24-11A-A	1.A FE	2,152,333			
	CN	33883P-AU-1	FLAT 2021-1A	1.C FE	2,309,000			
	CN	36321R-AQ-9	GALAXY CLO LTD GALXY_22-30A	1.C FE	2,348,000			
	CN	36322A-AA-0	GALAXY CLO LTD GALXY_24-34	1.A FE	2,348,000			
	CN	67113G-AW-7	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.C FE	2,348,000			
	CN	696924-AN-9	PALMER SQUARE CLO PLMRS_23-4	1.C FE	2,348,000			
	CN	05874J-AQ-3	BALLY 2022-21A	1.C FE	2,445,833			
	CN	69120N-AA-7	OR 2024-19A	1.A FE	2,541,000			
	CN	597921-AE-5	MIDOCEAN CREDIT CLO MIDO_24-16	1.C FE	2,543,667			
	CN	89532X-AG-2	TREST 2024-7A	1.C FE	2,544,000			
	CN	55280Q-BC-0	MCF CLO LLC MCFCL_17-1A	1.A FE	2,665,958			
	CN	55280Q-BE-6	MCF CLO LLC MCFCL_17-1A	1.C FE	2,739,333			
	CN	527911-AC-5	LEWEY PARK CLO LTD LEWEY_24-1A	1.A FE	2,886,083			
	CN	29246A-AL-4	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.A FE	2,935,000			
	CN	36321R-AN-6	GALAXY CLO LTD GALXY_22-30A	1.A FE	2,935,000			
	CN	527911-AE-1	LEWEY 2024-1A	1.C FE	2,935,000			
	CN	67403H-AC-8	OAKCL 2024-28A	1.C FE	2,935,000			
	CN	89532T-AQ-9	TRESTLES CLO LTD TREST_20-3A	1.A FE	2,935,000			
	CN	89532X-AC-1	TREST 2024-7A	1.A FE	2,935,000			
	CN	83011P-AL-1	SIXST 2022-21A	1.B FE	3,130,667			
	CN	09609Q-AA-6	BLUEBERRY PARK CLO LTD BLUEPK_24-1	1.A FE	3,522,000			
	CN	29004N-AC-8	ELM35_24-11A-B	1.C FE	3,522,000			
	CN	72133T-AA-3	PIPK 2024-17A	1.A FE	3,913,000			
	CN	14319P-AA-9	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24	1.A FE	3,913,333			
	CN	33882J-AG-7	FLAT_24-3A-C	1.F FE	4,696,000			
	CN	597921-AA-3	MIDOCEAN CREDIT CLO MIDO_24-16	1.A FE	4,891,667			
	CN	67403H-AA-2	OAKCL 2024-28A	1.A FE	4,892,000			
	CN	05874J-AL-4	BALLY 2022-21A	1.A FE	5,870,000			
	CN	67113G-AS-6	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.A FE	6,848,333			
	CN	33888A-AE-5	FLATIRON CLO LTD FLAT_24-4A	1.C FE	9,392,000			
	CN	46147K-AF-9	INVESCO CLO LTD INVCO_23-2	1.A FE	2,722,500			
	CN	46147K-AE-2	INVESCO CLO LTD INVCO_23-2	1.A FE	3,630,000			
	CN	46147K-AG-7	INVESCO CLO LTD INVCO_23-2	1.C FE	5,445,000			
	CN	05874V-AJ-2	BALLYROCK CLO LTD BALLY_23-23A	1.A FE	100,000,000			
	CN	29249D-AE-1	EMPOWER CLO LTD EMPWR_25-1A	1.F FE	324,000			
	CN	08186K-AN-4	BSP 2023-30A	1.A FE	432,000			
	CN	08186K-AS-3	BSP 2023-30A	1.F FE	1,050,500			
	CN	46151M-AE-1	INVCO 2025-1A	1.F FE	1,089,000			
	CN	08186K-AL-8	BSP 2023-30A	1.A FE	1,170,667			
	CN	03990K-AG-6	ARES LXXVII CLO LTD ARES_25-77	1.F FE	1,280,000			
	CN	69702E-AS-4	PLMRS 2021-4A	1.F FE	1,280,000			
	CN	05874V-AL-7	BALLY 2023-23A	1.A FE	1,482,000			
	CN	617934-AS-3	MORGAN STANLEY EATON VANCE CLO MSEV_23-1	1.F FE	1,790,000			
	CN	69702E-AN-5	PLMRS 2021-4A	1.A FE	1,792,000			
	CN	69702E-AQ-8	PLMRS 2021-4A	1.C FE	1,792,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	83013B-AC-0	SIXST 2025-29A	1.C FE	1,792,000			
	CN	83013B-AE-6	SIXST 2025-29A	1.F FE	1,792,000			
	CN	69704B-AE-9	PLMRS 2025-2A	1.C FE	1,815,000			
	CN	75904B-AE-4	REG34 2025-3A	1.C FE	1,815,000			
	CN	08186K-AQ-7	BSP 2023-30A	1.C FE	1,956,667			
	CN	29249D-AC-5	EMPOWER CLO LTD EMPWR_25-1A	1.C FE	1,957,000			
	CN	617934-AN-4	MORGAN STANLEY EATON VANCE CLO MSEV_23-1	1.A FE	2,148,000			
	CN	05685H-AG-8	BCC 2025-2A	1.F FE	2,541,000			
	CN	03990K-AE-1	ARES LXXVII CLO LTD ARES_25-77	1.C FE	2,560,000			
	CN	46151M-AC-5	INVCO 2025-1A	1.C FE	2,831,000			
	CN	29249D-AA-9	EMPOWER CLO LTD EMPWR_25-1A	1.A FE	2,935,000			
	CN	05874V-AQ-6	BALLY 2023-23A	1.F FE	3,580,000			
	CN	05685H-AC-7	BCC 2025-2A	1.A FE	3,630,000			
	CN	69704B-AA-7	PLMRS 2025-2A	1.A FE	3,630,000			
	CN	75904B-AC-8	REG34 2025-3A	1.A FE	3,630,000			
	CN	617934-AQ-7	MORGAN STANLEY EATON VANCE CLO MSEV_23-1	1.C FE	5,370,000			
	CN	05685H-AE-3	BCC 2025-2A	1.C FE	5,445,000			
	CN	03771E-AE-0	APIDOS CLO LIII LTD APID_25-53	1.C FE	6,307,000			
	CN	03990K-AA-9	ARES LXXVII CLO LTD ARES_25-77	1.A FE	6,400,000			
	CN	69702E-AL-9	PLMRS 2021-4A	1.A FE	7,680,000			
	CN	05874V-AN-3	BALLY 2023-23A	1.C FE	7,964,000			
	CN	46151M-AA-9	INVCO 2025-1A	1.A FE	7,986,000			
	CN	75904B-AA-2	REG34 2025-3A	1.A FE	9,075,000			
0199999. Subtotal default component - other than mortgage					7,073,057,605	(2,239,602)	(6,478,228)	(10,998,293)
0599999 - Total					7,073,057,605	(2,239,602)	(6,478,228)	(10,998,293)

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
0599999. Death claims - disposed of							XXX
1099999. Additional accidental death benefits claims - disposed of							XXX
1599999. Disability benefits claims - disposed of							XXX
2099999. Matured endowments claims - disposed of							XXX
2599999. Annuities with life contingency claims - disposed of							XXX
2699999. Claims disposed of during current year							XXX
61336799	n/a	CA	2024	1,000,000		1,000,000	Resisted Claim
2799999. Death claims - ordinary				1,000,000		1,000,000	XXX
3199999. Death claims - resisted				1,000,000		1,000,000	XXX
3699999. Additional accidental death benefits claims - resisted							XXX
4199999. Disability benefits claims - resisted							XXX
4699999. Matured endowments claims - resisted							XXX
5199999. Annuities with life contingencies claims - resisted							XXX
5299999. Claims resisted during current year				1,000,000		1,000,000	XXX
5399999 - Totals				1,000,000		1,000,000	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1. Premiums written		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims														
4. Cost containment expenses														
5. Incurred claims and cost containment expenses (Lines 3 and 4)														
6. Increase in contract reserves														
7. Commissions (a)														
8. Other general insurance expenses	(1,374,149)													
9. Taxes, licenses and fees	1,374,149													
10. Total other expenses incurred														
11. Aggregate write-ins for deductions														
12. Gain from underwriting before dividends or refunds														
13. Dividends or refunds														
14. Gain from underwriting after dividends or refunds														
DETAILS OF WRITE-INS														
1101.														
1102.														
1103.														
1198. Summary of remaining write-ins for Line 11 from overflow page														
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)														

	Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1. Premiums written		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims												
4. Cost containment expenses												
5. Incurred claims and cost containment expenses (Lines 3 and 4)												
6. Increase in contract reserves												
7. Commissions (a)												
8. Other general insurance expenses											(1,374,149)	
9. Taxes, licenses and fees											1,374,149	
10. Total other expenses incurred												
11. Aggregate write-ins for deductions												
12. Gain from underwriting before dividends or refunds												
13. Dividends or refunds												
14. Gain from underwriting after dividends or refunds												
DETAILS OF WRITE-INS												
1101.												
1102.												
1103.												
1198. Summary of remaining write-ins for Line 11 from overflow page												
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)												

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums													
2. Advance premiums													
3. Reserve for rate credits													
4. Total premium reserves, current year													
5. Total premium reserves, prior year													
6. Increase in total premium reserves													
B. Contract Reserves:													
1. Additional reserves (a)													
2. Reserve for future contingent benefits													
3. Total contract reserves, current year													
4. Total contract reserves, prior year.													
5. Increase in contract reserves													
C. Claim Reserves and Liabilities:													
1. Total current year													
2. Total prior year													
3. Increase													

NONE

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year													
1.2 On claims incurred during current year													
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year													
2.2 On claims incurred during current year													
3. Test:													
3.1 Lines 1.1 and 2.1													
3.2 Claim reserves and liabilities, December 31, prior year													
3.3 Line 3.1 minus Line 3.2													

NONE

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims													
4. Commissions													
B. Reinsurance Ceded:													
1. Premiums written	47,494,120												47,494,120
2. Premiums earned	47,494,120												47,494,120
3. Incurred claims	27,166,635												27,166,635
4. Commissions	14,579,636												14,579,636

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims												27,166,635	27,166,635
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities												7,417,915	7,417,915
4. Claims paid												19,748,720	19,748,720
B. Assumed Reinsurance:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
C. Ceded Reinsurance:													
1. Incurred claims												27,166,635	27,166,635
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities												7,417,915	7,417,915
4. Claims paid												19,748,720	19,748,720
D. Net:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses													
2. Beginning reserves and liabilities													
3. Ending reserves and liabilities													
4. Paid claims and cost containment expenses													

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
65498	23-1503749	12/31/2020	Life Insurance Company of North America	PA	YRT-G	OL			1,272,281,949	623,467,529		
0299999. General Account - U.S. affiliates - other									1,272,281,949	623,467,529		
0399999. Total General Account - U.S. affiliates									1,272,281,949	623,467,529		
0699999. Total General Account - non-U.S. affiliates												
0799999. Total General Account - affiliates									1,272,281,949	623,467,529		
68723	86-0742727	01/01/2000	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	1,315,113,686		7,148,023	860,273		
0899999. General Account - U.S. non-affiliates							1,315,113,686		7,148,023	860,273		
1099999. Total General Account - non-affiliates							1,315,113,686		7,148,023	860,273		
1199999. Total General Account							1,315,113,686		1,279,429,972	624,327,802		
1499999. Total Separate Accounts - U.S. affiliates												
1799999. Total Separate Accounts - non-U.S. affiliates												
1899999. Total Separate Accounts - affiliates												
2199999. Total Separate Accounts - non-affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							1,315,113,686		1,279,429,972	624,327,802		
2499999. Total non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							1,315,113,686		1,279,429,972	624,327,802		

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 - Totals												

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total life and annuity - U.S. affiliates						
0699999. Total life and annuity - non-U.S. affiliates						
0799999. Total life and annuity - affiliates						
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI	109,696	506,187
86258	13-2572994	05/25/2001	General Re Life Corporation	CT	674,392	2,366,666
88340	59-2859797	02/11/1998	Hannover Life Reassurance Company of America	FL	1,330,349	5,034,432
65676	35-0472300	11/01/1982	Lincoln National Life Insurance Company	IN	814,151	1,002,605
66346	58-0828824	11/01/1982	Munich American Reassurance Company	GA	1,152,024	17,996,758
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	2,139,785	1,960,095
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	543,641	2,491,498
93572	43-1235868	11/01/1982	RGA Reinsurance Company	MO	10,150,098	31,746,041
64688	75-6020048	07/01/2002	SCOR Global Life Americas Reinsurance Company	DE	141,097	481,435
87017	62-1003368	09/01/1986	SCOR Global Life Reinsurance Company of Delaware	DE	516,861	363,999
97071	13-3126819	05/25/2001	SCOR Global Life USA Reinsurance Company	DE	47,330	35,503
87572	23-2038295	05/25/2001	Scottish Re U.S. Inc	DE	6,394,571	
82627	06-0839705	01/01/1993	Swiss Re Life & Health America Inc.	MO	6,606,781	19,933,172
60186	36-2554642	02/03/2025	Everlake Life Insurance Company	IL		952,387
0899999. Life and annuity - U.S. non-affiliates					30,620,776	84,870,778
00000	AA-5420050	02/01/2016	Korean Reinsurance Company	KOR	167,432	1,254,025
00000	AA-1461000	02/01/2016	Swiss Life Ltd.	CHE	158,804	722,023
00000	AA-1580095	06/07/2008	The TOA Reinsurance Company Ltd.	JPN	881,821	3,962,175
0999999. Life and annuity - non-U.S. non-affiliates					1,208,057	5,938,223
1099999. Total life and annuity - non-affiliates					31,828,833	90,809,001
1199999. Total life and annuity					31,828,833	90,809,001
65498	23-1503749	07/01/2015	Life Insurance Company of North America	PA		7,417,915
1399999. Accident and health - U.S. affiliates - other						7,417,915
1499999. Total accident and health - U.S. affiliates						7,417,915
1799999. Total accident and health - non-U.S. affiliates						
1899999. Total accident and health - affiliates						7,417,915
2199999. Total accident and health - non-affiliates						
2299999. Total accident and health						7,417,915
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					30,620,776	92,288,693
2499999. Total non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					1,208,057	5,938,223
9999999 Totals - Life, Annuity and Accident and Health					31,828,833	98,226,916

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - authorized U.S. affiliates														
0699999. Total General Account - authorized non-U.S. affiliates														
0799999. Total General Account - authorized affiliates														
80659	82-4533188	05/25/2001 .	Canada Life Assurance Company	MI	YRT/I	OL	317,488,832	6,482,247	6,433,238	6,047,383				
80659	82-4533188	05/25/2001 .	Canada Life Assurance Company	MI	YRT/G	OL	145,809	2,000	3,144	2,798				
86258	13-2572994	05/25/2001 .	General Re Life Corporation	CT	YRT/I	OL	1,513,106,757	28,984,601	29,024,344	18,050,503				
86258	13-2572994	05/26/2003 .	General Re Life Corporation	CT	YRT/G	OL	6,088,056	69,791	63,237	64,677				
88340	59-2859797	02/11/1998 .	Hannover Life Reassurance Company of America	FL	YRT/I	OL	5,787,030,346	48,396,061	46,480,391	45,850,899				
88340	59-2859797	03/01/2012 .	Hannover Life Reassurance Company of America	FL	YRT/G	OL	133,226,885	623,455	735,611	501,949				
65676	35-0472300	11/01/1982 .	Lincoln National Life Insurance Company	IN	YRT/I	OL	963,860,599	3,752,262	3,566,074	14,452,595				
66346	58-0828824	11/01/1982 .	Munich American Reassurance Company	GA	YRT/I	OL	14,331,622,705	164,586,678	165,769,872	88,893,853				
66346	58-0828824	06/19/2001 .	Munich American Reassurance Company	GA	YRT/G	OL	786,371,776	6,010,950	6,069,564	3,746,660				
88099	75-1608507	01/01/2007 .	Optimum Re Insurance Company	TX	OTH/I	OL	2,066,185,020			13,216,173				
88099	75-1608507	01/01/2007 .	Optimum Re Insurance Company	TX	OTH/G	OL	221,098			6,074				
93572	43-1235868	11/01/1982 .	RGA Reinsurance Company	MO	YRT/I	OL	23,159,678,188	266,570,880	271,827,550	189,360,242				
93572	43-1235868	06/19/2001 .	RGA Reinsurance Company	MO	YRT/G	OL	1,006,789,260	8,211,044	8,286,811	5,026,125				
64688	75-6020048	07/01/2002 .	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	403,031,746	3,080,961	2,946,499	2,470,293				
64688	75-6020048	06/07/2008 .	SCOR Global Life Americas Reinsurance Company	DE	YRT/G	OL	27,578,606	123,195	115,730	91,182				
87017	62-1003368	09/01/1986 .	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	703,214,651	13,783,421	13,466,841	10,134,062				
87017	62-1003368	07/30/1999 .	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/G	OL	381,722	2,420	2,284	1,943				
97071	13-3126819	05/25/2001 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	658,776,048	2,272,003	2,105,954	2,244,987				
82627	06-0839705	01/01/1993 .	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	13,056,482,272	139,151,189	138,532,759	107,252,217				
82627	06-0839705	06/19/2001 .	Swiss Re Life & Health America Inc.	MO	YRT/G	OL	952,210,468	6,367,025	6,857,433	3,834,952				
93580	84-0849721	07/01/2002 .	Mlife Insurance Company	CO	MCO/G	OL	114,174,361			353,437			64,879,159	
60186	36-2554642	02/03/2025 .	Everlake Life Insurance Company	IL	COFW/I	FA		3,213,547,426		3,164,572,478				3,368,169,582
0899999. General Account - authorized U.S. non-affiliates							65,987,665,205	3,912,017,609	702,287,336	3,676,175,482			64,879,159	3,368,169,582
1099999. Total General Account - authorized non-affiliates							65,987,665,205	3,912,017,609	702,287,336	3,676,175,482			64,879,159	3,368,169,582
1199999. Total General Account authorized							65,987,665,205	3,912,017,609	702,287,336	3,676,175,482			64,879,159	3,368,169,582
1499999. Total General Account - unauthorized U.S. affiliates														
1799999. Total General Account - unauthorized non-U.S. affiliates														
1899999. Total General Account - unauthorized affiliates														
68723	86-0742727	01/01/1994 .	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	2,724,410,388			17,249,673				
1999999. General Account - unauthorized U.S. non-affiliates							2,724,410,388			17,249,673				
00000	AA-5420050	02/01/2016 .	Korean Reinsurance Company	KOR	OTH/I	OL	1,472,081,277			8,597,641				
00000	AA-1461000	02/01/2016 .	Swiss Life Ltd.	CHE	OTH/I	OL	827,469,126			5,785,545				
00000	AA-1580095	06/07/2008 .	The TOA Reinsurance Company Ltd.	JPN	OTH/I	OL	4,825,968,839			30,010,605				
00000	AA-1580095	06/07/2008 .	The TOA Reinsurance Company Ltd.	JPN	OTH/G	OL	380,999,248			1,233,684				
2099999. General Account - unauthorized non-U.S. non-affiliates							7,506,518,490			45,627,475				
2199999. Total General Account - unauthorized non-affiliates							10,230,928,878			62,877,148				
2299999. Total General Account unauthorized							10,230,928,878			62,877,148				
2599999. Total General Account - certified U.S. affiliates														
2899999. Total General Account - certified non-U.S. affiliates														
2999999. Total General Account - certified affiliates														
3299999. Total General Account - certified non-affiliates														
3399999. Total General Account certified														
3699999. Total General Account - reciprocal jurisdiction U.S. affiliates														
3999999. Total General Account - reciprocal jurisdiction non-U.S. affiliates														
4099999. Total General Account - reciprocal jurisdiction affiliates														
4399999. Total General Account - reciprocal jurisdiction non-affiliates														
4499999. Total General Account reciprocal jurisdiction														
4599999. Total General Account authorized, unauthorized, reciprocal jurisdiction and certified							76,218,594,083	3,912,017,609	702,287,336	3,739,052,630			64,879,159	3,368,169,582
4899999. Total Separate Accounts - authorized U.S. affiliates														
5199999. Total Separate Accounts - authorized non-U.S. affiliates														
5299999. Total Separate Accounts - authorized affiliates														

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
5599999. Total Separate Accounts - authorized non-affiliates														
5699999. Total Separate Accounts authorized														
5999999. Total Separate Accounts - unauthorized U.S. affiliates														
6299999. Total Separate Accounts - unauthorized non-U.S. affiliates														
6399999. Total Separate Accounts - unauthorized affiliates														
6699999. Total Separate Accounts - unauthorized non-affiliates														
6799999. Total Separate Accounts unauthorized														
7099999. Total Separate Accounts - certified U.S. affiliates														
7399999. Total Separate Accounts - certified non-U.S. affiliates														
7499999. Total Separate Accounts - certified affiliates														
7799999. Total Separate Accounts - certified non-affiliates														
7899999. Total Separate Accounts certified														
8199999. Total Separate Accounts - reciprocal jurisdiction U.S. affiliates														
8499999. Total Separate Accounts - reciprocal jurisdiction non-U.S. affiliates														
8599999. Total Separate Accounts - reciprocal jurisdiction affiliates														
8899999. Total Separate Accounts - reciprocal jurisdiction non-affiliates														
8999999. Total Separate Accounts reciprocal jurisdiction														
9099999. Total Separate Accounts authorized, unauthorized, reciprocal jurisdiction and certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							68,712,075,593	3,912,017,609	702,287,336	3,693,425,155			64,879,159	3,368,169,582
9299999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							7,506,518,490			45,627,475				
9999999 - Totals							76,218,594,083	3,912,017,609	702,287,336	3,739,052,630			64,879,159	3,368,169,582

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - authorized U.S. affiliates													
0699999. Total General Account - authorized non-U.S. affiliates													
0799999. Total General Account - authorized affiliates													
1099999. Total General Account - authorized non-affiliates													
1199999. Total General Account authorized													
65498	23-1503749	01/01/2025	Life Insurance Company of North America	PA	OTH/G	OH	47,494,120						
1399999. General Account - unauthorized U.S. affiliates - other							47,494,120						
1499999. Total General Account - unauthorized U.S. affiliates							47,494,120						
1799999. Total General Account - unauthorized non-U.S. affiliates													
1899999. Total General Account - unauthorized affiliates							47,494,120						
2199999. Total General Account - unauthorized non-affiliates													
2299999. Total General Account unauthorized							47,494,120						
2599999. Total General Account - certified U.S. affiliates													
2899999. Total General Account - certified non-U.S. affiliates													
2999999. Total General Account - certified affiliates													
3299999. Total General Account - certified non-affiliates													
3399999. Total General Account certified													
3699999. Total General Account - reciprocal jurisdiction U.S. affiliates													
3999999. Total General Account - reciprocal jurisdiction non-U.S. affiliates													
4099999. Total General Account - reciprocal jurisdiction affiliates													
4399999. Total General Account - reciprocal jurisdiction non-affiliates													
4499999. Total General Account reciprocal jurisdiction													
4599999. Total General Account authorized, unauthorized, reciprocal jurisdiction and certified							47,494,120						
4899999. Total Separate Accounts - authorized U.S. affiliates													
5199999. Total Separate Accounts - authorized non-U.S. affiliates													
5299999. Total Separate Accounts - authorized affiliates													
5599999. Total Separate Accounts - authorized non-affiliates													
5699999. Total Separate Accounts authorized													
5999999. Total Separate Accounts - unauthorized U.S. affiliates													
6299999. Total Separate Accounts - unauthorized non-U.S. affiliates													
6399999. Total Separate Accounts - unauthorized affiliates													
6699999. Total Separate Accounts - unauthorized non-affiliates													
6799999. Total Separate Accounts unauthorized													
7099999. Total Separate Accounts - certified U.S. affiliates													
7399999. Total Separate Accounts - certified non-U.S. affiliates													
7499999. Total Separate Accounts - certified affiliates													
7799999. Total Separate Accounts - certified non-affiliates													
7899999. Total Separate Accounts certified													
8199999. Total Separate Accounts - reciprocal jurisdiction U.S. affiliates													
8499999. Total Separate Accounts - reciprocal jurisdiction non-U.S. affiliates													
8599999. Total Separate Accounts - reciprocal jurisdiction affiliates													
8899999. Total Separate Accounts - reciprocal jurisdiction non-affiliates													
8999999. Total Separate Accounts reciprocal jurisdiction													
9099999. Total Separate Accounts authorized, unauthorized, reciprocal jurisdiction and certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							47,494,120						
9299999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							47,494,120						

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - life and annuity U.S. affiliates									XXX					
0699999. Total General Account - life and annuity non-U.S. affiliates									XXX					
0799999. Total General Account - life and annuity affiliates									XXX					
...68723	..86-0742727	01/01/1994	New York Life Agents Reinsurance Company		4,099,880	10,939	4,110,819					235,679	914,715	1,150,394
0899999. General Account - life and annuity U.S. non-affiliates					4,099,880	10,939	4,110,819		XXX			235,679	914,715	1,150,394
...00000	..AA-5420050	02/01/2016	Korean Reinsurance Company		1,421,457	409	1,421,866						365,409	365,409
...00000	..AA-1461000	02/01/2016	Swiss Life Ltd.		880,827	436	881,263						247,242	247,242
...00000	..AA-1580095	06/07/2008	The TOA Reinsurance Company Ltd.		4,843,996	3,901	4,847,897						1,395,995	1,395,995
0999999. General Account - life and annuity non-U.S. non-affiliates					7,146,280	4,746	7,151,026		XXX				2,008,646	2,008,646
1099999. Total General Account - life and annuity non-affiliates					11,246,160	15,685	11,261,845		XXX			235,679	2,923,361	3,159,040
1199999. Total General Account life and annuity					11,246,160	15,685	11,261,845		XXX			235,679	2,923,361	3,159,040
1499999. Total General Account - accident and health U.S. affiliates									XXX					
1799999. Total General Account - accident and health non-U.S. affiliates									XXX					
1899999. Total General Account - accident and health affiliates									XXX					
2199999. Total General Account - accident and health non-affiliates									XXX					
2299999. Total General Account accident and health									XXX					
2399999. Total General Account					11,246,160	15,685	11,261,845		XXX			235,679	2,923,361	3,159,040
2699999. Total Separate Accounts - U.S. affiliates									XXX					
2999999. Total Separate Accounts - non-U.S. affiliates									XXX					
3099999. Total Separate Accounts - affiliates									XXX					
3399999. Total Separate Accounts - non-affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)					4,099,880	10,939	4,110,819		XXX			235,679	914,715	1,150,394
3699999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)					7,146,280	4,746	7,151,026		XXX				2,008,646	2,008,646
9999999 - Totals					11,246,160	15,685	11,261,845		XXX			235,679	2,923,361	3,159,040

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
9999999 - Totals																	XXX					XXX	XXX		

NONE

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2025	2 2024	3 2023	4 2022	5 2021
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	3,786,547	554,570	553,581	531,585	538,902
2.	Commissions and reinsurance expense allowances	94,723	687	382	430	257
3.	Contract claims	614,670	588,568	646,110	600,439	727,833
4.	Surrender benefits and withdrawals for life contracts	2,027	1,517	1,969	1,035	2,439
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	(1,579)	(1,269)	(8,573)	2,704	(3,793)
7.	Increase in aggregate reserve for life and accident and health contracts	3,261,057	157,066	43,303	(37,711)	686,825
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	94,685	84,348	82,898	73,281	80,844
9.	Aggregate reserves for life and accident and health contracts	3,912,018	702,287	728,046	715,884	753,599
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	144,179	116,234	183,803	131,650	149,796
12.	Amounts recoverable on reinsurance	25,434	54,641	39,468	44,898	71,320
13.	Experience rating refunds due or unpaid					82
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	2,444	61		78	64
16.	Unauthorized reinsurance offset	8,103	6,486	9,470	10,999	9,083
17.	Offset for reinsurance with certified reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)					
20.	Trust agreements (T)					
21.	Other (O)	236	226			
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	140,289,710,066		140,289,710,066
2.	Reinsurance (Line 16)	28,784,459	(28,784,459)	
3.	Premiums and considerations (Line 15)	367,420,165	94,684,914	462,105,079
4.	Net credit for ceded reinsurance	XXX	3,981,789,345	3,981,789,345
5.	All other admitted assets (balance)	14,811,035,157		14,811,035,157
6.	Total assets excluding Separate Accounts (Line 26)	155,496,949,847	4,047,689,800	159,544,639,647
7.	Separate Account assets (Line 27)	67,972,298,451		67,972,298,451
8.	Total assets (Line 28)	223,469,248,298	4,047,689,800	227,516,938,098
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	123,721,459,211	3,912,017,613	127,633,476,824
10.	Liability for deposit-type contracts (Line 3)	2,249,995,754		2,249,995,754
11.	Claim reserves (Line 4)	1,119,143,499	144,179,430	1,263,322,929
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)			
14.	Other contract liabilities (Line 9)	404,438	(404,438)	
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	8,102,805	(8,102,805)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with certified reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	19,803,648,166		19,803,648,166
20.	Total liabilities excluding Separate Accounts (Line 26)	146,902,753,873	4,047,689,800	150,950,443,673
21.	Separate Account liabilities (Line 27)	67,954,861,279		67,954,861,279
22.	Total liabilities (Line 28)	214,857,615,152	4,047,689,800	218,905,304,952
23.	Capital & surplus (Line 38)	8,611,633,146	XXX	8,611,633,146
24.	Total liabilities, capital & surplus (Line 39)	223,469,248,298	4,047,689,800	227,516,938,098
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	3,912,017,613		
26.	Claim reserves	144,179,430		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities	(404,438)		
31.	Reinsurance ceded assets	28,784,459		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	4,084,577,064		
34.	Premiums and considerations	94,684,914		
35.	Reinsurance in unauthorized companies	8,102,805		
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with certified reinsurers			
38.	Funds held under reinsurance treaties with certified reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	102,787,719		
41.	Total net credit for ceded reinsurance	3,981,789,345		

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
LONG-TERM BONDS												
1. Exempt obligations												
2.1 NAIC Designation Category 1.A	420,909,089				420,909,089							
2.2 NAIC Designation Category 1.B	45,245,335				45,245,335							
2.3 NAIC Designation Category 1.C	167,036,592				167,036,592							
2.4 NAIC Designation Category 1.D	48,856,829				48,856,829							
2.5 NAIC Designation Category 1.E	138,861,160				138,861,160							
2.6 NAIC Designation Category 1.F	417,661,490				417,661,490							
2.7 NAIC Designation Category 1.G	381,231,281				381,231,281							
2.8 Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	1,619,801,775				1,619,801,775							
3.1 NAIC Designation Category 2.A	170,385,740				170,385,740							
3.2 NAIC Designation Category 2.B	278,457,892				278,457,892							
3.3 NAIC Designation Category 2.C	356,480,988				356,480,988							
3.4 Subtotal NAIC 2 (3.1+3.2+3.3)	805,324,620				805,324,620							
4.1 NAIC Designation Category 3.A												
4.2 NAIC Designation Category 3.B	1,076,348				1,076,348							
4.3 NAIC Designation Category 3.C	31,992,857				31,992,857							
4.4 Subtotal NAIC 3 (4.1+4.2+4.3)	33,069,205				33,069,205							
5.1 NAIC Designation Category 4.A												
5.2 NAIC Designation Category 4.B	2,363,804				2,363,804							
5.3 NAIC Designation Category 4.C	13,532,914				13,532,914							
5.4 Subtotal NAIC 4 (5.1+5.2+5.3)	15,896,718				15,896,718							
6.1 NAIC Designation Category 5.A												
6.2 NAIC Designation Category 5.B												
6.3 NAIC Designation Category 5.C												
6.4 Subtotal NAIC 5 (6.1+6.2+6.3)												
7. NAIC 6												
8. Total long-term bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4+7)	2,474,092,318				2,474,092,318							
PREFERRED STOCKS												
9. Highest quality												
10. High quality												
11. Medium quality												
12. Low quality												
13. Lower quality												
14. In or near default												
15. Affiliated life with AVR												
16. Total preferred stocks (Sum of Lines 9 through 15)												

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
SHORT-TERM BONDS												
17. Exempt obligations												
18.1 NAIC Designation Category 1.A												
18.2 NAIC Designation Category 1.B												
18.3 NAIC Designation Category 1.C												
18.4 NAIC Designation Category 1.D												
18.5 NAIC Designation Category 1.E												
18.6 NAIC Designation Category 1.F												
18.7 NAIC Designation Category 1.G												
18.8 Subtotal NAIC 1 (18.1+18.2+18.3+18.4+18.5+18.6+18.7)												
19.1 NAIC Designation Category 2.A												
19.2 NAIC Designation Category 2.B												
19.3 NAIC Designation Category 2.C												
19.4 Subtotal NAIC 2 (19.1+19.2+19.3)												
20.1 NAIC Designation Category 3.A												
20.2 NAIC Designation Category 3.B												
20.3 NAIC Designation Category 3.C												
20.4 Subtotal NAIC 3 (20.1+20.2+20.3)												
21.1 NAIC Designation Category 4.A												
21.2 NAIC Designation Category 4.B												
21.3 NAIC Designation Category 4.C												
21.4 Subtotal NAIC 4 (21.1+21.2+21.3)												
22.1 NAIC Designation Category 5.A												
22.2 NAIC Designation Category 5.B												
22.3 NAIC Designation Category 5.C												
22.4 Subtotal NAIC 5 (22.1+22.2+22.3)												
23. NAIC 6												
24. Total short-term bonds (17+18.8+19.4+20.4+21.4+22.4+23)												
DERIVATIVE INSTRUMENTS												
25. Exchange traded												
26. Highest quality												
27. High quality												
28. Medium quality												
29. Low quality												
30. Lower quality												
31. In or near default												
32. Total derivative instruments												
33. Total (Lines 8+16+24+32)	2,474,092,318				2,474,092,318							

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	MORTGAGE LOANS												
	In Good Standing:												
34.	Farm mortgages - CM1 - highest quality												
35.	Farm mortgages - CM2 - high quality												
36.	Farm mortgages - CM3 - medium quality												
37.	Farm mortgages - CM4 - low medium quality												
38.	Farm mortgages - CM5 - low quality												
39.	Residential mortgages - insured or guaranteed												
40.	Residential mortgages - all other												
41.	Commercial mortgages - insured or guaranteed												
42.	Commercial mortgages - all other - CM1 - highest quality.	28,652,347				28,652,347							
43.	Commercial mortgages - all other - CM2 - high quality	35,794,550				35,794,550							
44.	Commercial mortgages - all other - CM3 - medium quality												
45.	Commercial mortgages - all other - CM4 - low medium quality												
46.	Commercial mortgages - all other - CM5 - low quality												
	Overdue, Not in Process:												
47.	Farm mortgages												
48.	Residential mortgages - insured or guaranteed												
49.	Residential mortgages - all other												
50.	Commercial mortgages - insured or guaranteed												
51.	Commercial mortgages - all other												
	In Process of Foreclosure:												
52.	Farm mortgages												
53.	Residential mortgages - insured or guaranteed												
54.	Residential mortgages - all other												
55.	Commercial mortgages - insured or guaranteed												
56.	Commercial mortgages - all other												
57.	Total Schedule B mortgages (Sum of Lines 34 through 56)	64,446,897				64,446,897							
	COMMON STOCK												
58.	Unaffiliated public												
59.	Unaffiliated private												
60.	Federal Home Loan Bank												
61.	Affiliated life with AVR												
	Affiliated Investment Subsidiary:												
62.	Fixed income exempt obligations												
63.	Fixed income highest quality												
64.	Fixed income high quality												
65.	Fixed income medium quality												
66.	Fixed income low quality												
67.	Fixed income lower quality												
68.	Fixed income in or near default												
69.	Unaffiliated common stock public												
70.	Unaffiliated common stock private												
71.	Real estate												
72.	Affiliated-certain other (See SVO Purposes & Procedures Manual)												
73.	Affiliated - all other												
74.	Total common stock (Sum of Lines 58 through 73)												

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
REAL ESTATE												
75. Home office property (General Account only)												
76. Investment properties												
77. Properties acquired in satisfaction of debt												
78. Total real estate (Sum of Lines 75 through 77)												
OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
79. Exempt obligations												
80. Highest quality												
81. High quality												
82. Medium quality												
83. Low quality												
84. Lower quality												
85. In or near default												
86. Total with bond characteristics (Sum of Lines 79 through 85)												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
87. Highest quality												
88. High quality												
89. Medium quality												
90. Low quality												
91. Lower quality												
92. In or near default												
93. Affiliated life with AVR												
94. Total with preferred stock characteristics (Sum of Lines 87 through 93)												

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
95. Mortgages - CM1 - highest quality												
96. Mortgages - CM2 - high quality												
97. Mortgages - CM3 - medium quality												
98. Mortgages - CM4 - low medium quality												
99. Mortgages - CM5 - low quality												
100. Residential mortgages - insured or guaranteed												
101. Residential mortgages - all other												
102. Commercial mortgages - insured or guaranteed												
Overdue, Not in Process Affiliated:												
103. Farm mortgages												
104. Residential mortgages - insured or guaranteed												
105. Residential mortgages - all other												
106. Commercial mortgages - insured or guaranteed												
107. Commercial mortgages - all other												
In Process of Foreclosure Affiliated:												
108. Farm mortgages												
109. Residential mortgages - insured or guaranteed												
110. Residential mortgages - all other												
111. Commercial mortgages - insured or guaranteed												
112. Commercial mortgages - all other												
113. Total affiliated (Sum of Lines 95 through 112)												
114. Unaffiliated - in good standing with covenants												
115. Unaffiliated - in good standing defeased with government securities												
116. Unaffiliated - in good standing primarily senior	312,993,089				312,993,089							
117. Unaffiliated - in good standing all other												
118. Unaffiliated - overdue, not in process												
119. Unaffiliated - in process of foreclosure												
120. Total unaffiliated (Sum of Lines 114 through 119)	312,993,089				312,993,089							
121. Total with mortgage loan characteristics (Lines 113 + 120)	312,993,089				312,993,089							
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
122. Unaffiliated public												
123. Unaffiliated private												
124. Affiliated life with AVR												
125. Affiliated certain other (See SVO Purposes & Procedures Manual)												
126. Affiliated other - all other												
127. Total with common stock characteristics (Sum of Lines 122 through 126)												

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
128. Home office property (General Account only)												
129. Investment properties												
130. Properties acquired in satisfaction of debt												
131. Total with real estate characteristics (Sum of Lines 128 through 130)												
INVESTMENTS IN TAX CREDIT STRUCTURES												
132. Yield guaranteed state tax credit investments												
133. Qualifying federal tax credit investments												
134. Qualifying state tax credit investments												
135. Other tax credit investments												
136. Total tax credit investments (Sum of Lines 132 through 135)												
RESIDUAL TRANCHES OR INTERESTS												
137. Bonds - unaffiliated												
138. Bonds - affiliated												
139. Common stock - unaffiliated												
140. Common stock - affiliated												
141. Preferred stock - unaffiliated												
142. Preferred stock - affiliated												
143. Real estate - unaffiliated												
144. Real estate - affiliated												
145. Mortgage loans - unaffiliated												
146. Mortgage loans - affiliated												
147. Other - unaffiliated	199,319,051				199,319,051							
148. Other - affiliated												
149. Total residual tranches or interests (Sum of Lines 137 through 148)	199,319,051				199,319,051							
SURPLUS NOTES AND CAPITAL NOTES												
150. Highest quality												
151. High quality												
152. Medium quality												
153. Low quality												
154. Lower quality												
155. In or near default												
156. Total with bond characteristics (Sum of Lines 150 through 155)												
ALL OTHER INVESTMENTS												
157. NAIC 1 working capital finance investments												
158. NAIC 2 working capital finance investments												
159. Other invested assets - Schedule BA	121,474,249				121,474,249							
160. Other short-term invested assets - Schedule DA												
161. Cash and Cash Equivalents	42,179,924				42,179,924							
162. Total all other (Sum of Lines 157 through 161)	163,654,173				163,654,173							
163. Total assets excluding non-guaranteed Separate Account assets (Sum of Lines 33, 57, 74, 78, 86, 94, 121, 127, 131, 136, 149, 156 and 162)	3,214,505,527				3,214,505,527							
164. Total non-guaranteed Separate Account assets	XXX	XXX	XXX	XXX		64,879,159	XXX	XXX	XXX	XXX		
165. Total assets including non-guaranteed Separate Account assets (Sum of 163 and 164)	XXX	XXX	XXX	XXX	3,214,505,527	64,879,159	XXX	XXX	XXX	XXX		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama AL	L	27,814,245	253,236,001	367,201		281,417,447	9,942,110
2. Alaska AK	L	7,331,473	102,280,190	182,999		109,794,662	833,989
3. Arizona AZ	L	48,383,001	584,320,823	591,611		633,295,435	11,132,965
4. Arkansas AR	L	8,509,459	113,494,218	1,247,992		123,251,669	2,518,647
5. California CA	L	418,948,841	3,403,918,844	3,149,854		3,826,017,539	51,822,120
6. Colorado CO	L	70,575,319	495,747,945	726,930		567,050,194	16,140,263
7. Connecticut CT	L	110,401,523	369,254,612	160,212		479,816,347	13,722,486
8. Delaware DE	L	13,240,581	92,767,733	70,042		106,078,356	2,676,872
9. District of Columbia DC	L	8,524,634	43,439,570	16,292		51,980,496	299,047
10. Florida FL	L	148,399,664	1,644,134,445	2,289,849		1,794,823,958	61,054,766
11. Georgia GA	L	70,150,718	461,362,819	1,558,977		533,072,514	16,930,049
12. Hawaii HI	L	9,693,255	194,256,882	117,148		204,067,285	3,286,680
13. Idaho ID	L	4,914,983	143,429,781	88,938		148,433,702	2,060,668
14. Illinois IL	L	146,105,682	784,803,889	1,737,264		932,646,835	8,191,514
15. Indiana IN	L	44,334,013	202,856,919	1,030,583		248,221,515	4,748,148
16. Iowa IA	L	21,324,205	230,012,632	310,454		251,647,291	6,040,200
17. Kansas KS	L	65,759,853	158,586,092	364,828		224,710,773	3,308,196
18. Kentucky KY	L	10,643,809	167,162,938	1,154,384		178,961,131	3,459,867
19. Louisiana LA	L	37,155,262	454,260,944	889,032		492,305,238	11,963,401
20. Maine ME	L	3,710,799	121,252,611	126,079		125,089,489	4,035,834
21. Maryland MD	L	50,206,113	428,852,520	387,924		479,446,557	8,000,788
22. Massachusetts MA	L	111,741,215	1,363,207,887	703,454		1,475,652,556	37,705,368
23. Michigan MI	L	42,132,906	465,333,909	900,826		508,367,641	7,634,692
24. Minnesota MN	L	87,189,609	374,065,211	1,237,436		462,492,256	11,565,701
25. Mississippi MS	L	14,345,063	121,819,912	416,215		136,581,190	4,514,993
26. Missouri MO	L	70,355,889	453,776,950	5,314,446		529,447,285	12,871,281
27. Montana MT	L	5,036,302	88,088,737	136,266		93,261,305	1,164,591
28. Nebraska NE	L	15,591,891	101,363,942	97,294		117,053,127	2,441,316
29. Nevada NV	L	18,947,249	164,144,384	139,459		183,231,092	1,888,520
30. New Hampshire NH	L	12,797,031	250,087,991	225,229		263,110,251	7,843,812
31. New Jersey NJ	L	125,657,486	1,056,979,122	488,531		1,183,125,139	31,375,994
32. New Mexico NM	L	9,731,196	187,749,503	125,840		197,606,539	6,229,249
33. New York NY	L	325,812,332	3,585,667,928	390,074		3,911,870,334	68,280,185
34. North Carolina NC	L	61,485,886	639,521,895	1,149,037		702,156,818	21,012,323
35. North Dakota ND	L	4,404,116	60,550,336	104,240		65,058,692	127,832
36. Ohio OH	L	55,538,155	674,818,099	869,515		731,225,769	17,026,704
37. Oklahoma OK	L	14,685,418	213,190,708	1,294,392		229,170,518	7,719,844
38. Oregon OR	L	18,143,119	321,631,015	1,126,759		340,900,893	7,135,138
39. Pennsylvania PA	L	110,205,410	904,998,450	1,223,176		1,016,427,036	19,512,557
40. Rhode Island RI	L	11,191,558	96,180,039	75,023		107,446,620	1,630,986
41. South Carolina SC	L	38,770,924	389,308,814	491,020		428,570,758	8,732,948
42. South Dakota SD	L	17,683,473	137,121,956	340,419		155,145,848	1,970,923
43. Tennessee TN	L	88,792,074	299,000,796	980,625		388,773,495	5,755,500
44. Texas TX	L	208,173,487	1,864,346,031	3,489,226		2,076,008,744	58,348,033
45. Utah UT	L	16,552,591	217,903,816	398,635		234,855,042	3,682,908
46. Vermont VT	L	6,633,465	91,846,173	28,917		98,508,555	1,023,728
47. Virginia VA	L	147,969,574	726,979,747	748,590		875,697,911	24,095,789
48. Washington WA	L	62,562,876	810,942,091	442,829		873,947,796	9,841,051
49. West Virginia WV	L	2,977,285	61,532,875	92,451		64,602,611	577,947
50. Wisconsin WI	L	1,332,147,724	299,877,575	881,761		1,632,907,060	7,863,992
51. Wyoming WY	L	4,471,044	82,563,759	123,117		87,157,920	834,167
52. American Samoa AS	N						
53. Guam GU	L	11,508	8,933,330			8,944,838	
54. Puerto Rico PR	N	91,953	500	2,920		95,373	
55. U.S. Virgin Islands VI	L	24,249		805		25,054	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	347,248	40,726			387,974	
58. Aggregate other alien OT	XXX	55,046,302	468,191			55,514,493	
59. Subtotal	XXX	4,423,375,040	26,563,474,806	40,607,120		31,027,456,966	632,576,682
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	42,404				42,404	
94. Aggregate or other amounts not allocable by State	XXX	690,122				690,122	
95. Totals (direct business)	XXX	4,424,107,566	26,563,474,806	40,607,120		31,028,189,492	632,576,682
96. Plus reinsurance assumed	XXX	1,252,796,628				1,252,796,628	
97 Totals (all business)	XXX	5,676,904,194	26,563,474,806	40,607,120		32,280,986,120	632,576,682
98. Less reinsurance ceded	XXX	571,030,285	3,164,572,478	40,607,120		3,776,209,883	
99. Totals (all business) less reinsurance ceded	XXX	5,105,873,909	23,398,902,328	(c)		28,504,776,237	632,576,682
DETAILS OF WRITE-INS							
58001. ZZZ other alien	XXX	55,046,302	468,191			55,514,493	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	55,046,302	468,191			55,514,493	
9401. Parent company contribution for employee benefit plans	XXX	690,122				690,122	
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	690,122				690,122	

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 53
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. N - None of the above - Not allowed to write business in the state..... 4

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Direct Ordinary premiums and annuity considerations are allocated by states on the basis of the address to which the premium notice is sent. Corporate Owned Life Insurance and Single premiums are allocated to the residence of the insured, owner, or annuitant or the address designated as the one to which business communication should be sent.

*Premium or annuities considerations waived under disability or other contract provisions are shown in one sum on Line 93, Columns 2, 3, 4, 5, 6, and 7. **All US business must be allocated by state regardless of license status. Life Insurance and Multi Funded Annuity considerations included above are actual amounts received by the Company whereas in the Separate Account the amounts may differ because of fluctuations in unit values between the record date and processing date. NOTE: Schedule T should not be used as the basis for state guaranty association assessments.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.....

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	27,814,245	253,236,001			9,942,110	290,992,356
2. Alaska	AK	7,331,473	102,280,190			833,989	110,445,652
3. Arizona	AZ	48,383,001	584,320,823			11,132,965	643,836,789
4. Arkansas	AR	8,509,459	113,494,218			2,518,647	124,522,324
5. California	CA	418,948,841	3,403,918,844			51,822,120	3,874,689,805
6. Colorado	CO	70,575,319	495,747,945			16,140,263	582,463,527
7. Connecticut	CT	110,401,523	369,254,612			13,722,486	493,378,621
8. Delaware	DE	13,240,581	92,767,733			2,676,872	108,685,186
9. District of Columbia	DC	8,524,634	43,439,570			299,047	52,263,251
10. Florida	FL	148,399,664	1,644,134,445			61,054,766	1,853,588,875
11. Georgia	GA	70,150,718	461,362,819			16,930,049	548,443,586
12. Hawaii	HI	9,693,255	194,256,882			3,286,680	207,236,817
13. Idaho	ID	4,914,983	143,429,781			2,060,668	150,405,432
14. Illinois	IL	146,105,682	784,803,889			8,191,514	939,101,085
15. Indiana	IN	44,334,013	202,856,919			4,748,148	251,939,080
16. Iowa	IA	21,324,205	230,012,632			6,040,200	257,377,037
17. Kansas	KS	65,759,853	158,586,092			3,308,196	227,654,141
18. Kentucky	KY	10,643,809	167,162,938			3,459,867	181,266,614
19. Louisiana	LA	37,155,262	454,260,944			11,963,401	503,379,607
20. Maine	ME	3,710,799	121,252,611			4,035,834	128,999,244
21. Maryland	MD	50,206,113	428,852,520			8,000,788	487,059,421
22. Massachusetts	MA	111,741,215	1,363,207,887			37,705,368	1,512,654,470
23. Michigan	MI	42,132,906	465,333,909			7,634,692	515,101,507
24. Minnesota	MN	87,189,609	374,065,211			11,565,701	472,820,521
25. Mississippi	MS	14,345,063	121,819,912			4,514,993	140,679,968
26. Missouri	MO	70,355,889	453,776,950			12,871,281	537,004,120
27. Montana	MT	5,036,302	88,088,737			1,164,591	94,289,630
28. Nebraska	NE	15,591,891	101,363,942			2,441,316	119,397,149
29. Nevada	NV	18,947,249	164,144,384			1,888,520	184,980,153
30. New Hampshire	NH	12,797,031	250,087,991			7,843,812	270,728,834
31. New Jersey	NJ	125,657,486	1,056,979,122			31,375,994	1,214,012,602
32. New Mexico	NM	9,731,196	187,749,503			6,229,249	203,709,948
33. New York	NY	325,812,332	3,585,667,928			68,280,185	3,979,760,445
34. North Carolina	NC	61,485,886	639,521,895			21,012,323	722,020,104
35. North Dakota	ND	4,404,116	60,550,336			127,832	65,082,284
36. Ohio	OH	55,538,155	674,818,099			17,026,704	747,382,958
37. Oklahoma	OK	14,685,418	213,190,708			7,719,844	235,595,970
38. Oregon	OR	18,143,119	321,631,015			7,135,138	346,909,272
39. Pennsylvania	PA	110,205,410	904,998,450			19,512,557	1,034,716,417
40. Rhode Island	RI	11,191,558	96,180,039			1,630,986	109,002,583
41. South Carolina	SC	38,770,924	389,308,814			8,732,948	436,812,686
42. South Dakota	SD	17,683,473	137,121,956			1,970,923	156,776,352
43. Tennessee	TN	88,792,074	299,000,796			5,755,500	393,548,370
44. Texas	TX	208,173,487	1,864,346,031			58,348,033	2,130,867,551
45. Utah	UT	16,552,591	217,903,816			3,682,908	238,139,315
46. Vermont	VT	6,633,465	91,846,173			1,023,728	99,503,366
47. Virginia	VA	147,969,574	726,979,747			24,095,789	899,045,110
48. Washington	WA	62,562,876	810,942,091			9,841,051	883,346,018
49. West Virginia	WV	2,977,285	61,532,875			577,947	65,088,107
50. Wisconsin	WI	1,332,147,724	299,877,575			7,863,992	1,639,889,291
51. Wyoming	WY	4,471,044	82,563,759			834,167	87,868,970
52. American Samoa	AS						
53. Guam	GU	11,508	8,933,330				8,944,838
54. Puerto Rico	PR	91,953	500				92,453
55. U.S. Virgin Islands	VI	24,249					24,249
56. Northern Mariana Islands	MP						
57. Canada	CAN	347,248	40,726				387,974
58. Aggregate other alien	OT	55,046,302	468,191				55,514,493
59. Total		4,423,375,040	26,563,474,806			632,576,682	31,619,426,528

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

The following entities are directly controlled by **New York Life Insurance Company (Parent)** (entities that are indented are directly controlled by the preceding entity).

New York Life Insurance and Annuity Corporation (91596) (DE)
- NYLIAC RLP II, LLC (DE)
- Development Funding Backed Pass-Through Trust Series – 2025 A (DE)

NYLIFE Insurance Company of Arizona (81353) (AZ)
New York Life Enterprises LLC (See page 12.2 for entity's org chart) (DE)
NYLIFE LLC (See page 12.2 for entity's org chart) (DE)
NYL Investors LLC (See page 12.3 for entity's org chart) (DE)
New York Life Investment Management Holdings LLC (See page 12.4 for entity's org chart) (DE)
NYLife Real Estate Holdings LLC (See page 12.10 for entity's org chart) (DE)
New York Life Group Insurance Company of NY (NY)
Life Insurance Company of North America (PA)
- LINA Benefit Payments, Inc. (DE)

New York Life Benefit Payments LLC (DE)
NYL Real Assets LLC (DE)
NYL Emerging Manager LLC (DE)
NYL Wind Investments LLC (DE)
NYLIC HKP Member LLC (DE)
- NYLIC HKP VENTURE LLC (DE)
  - NYLIC HKP REIT LLC (DE)

NYLIM Jacob Ballas India Holdings IV (MUS)
Flatiron RR LLC (DE)
Flatiron RR II LLC (DE) (NYLInvestors Series A: 100%, Tetragon Credit Income V L.P. Series B: 100%)
- Flatiron RR CLO 30 LLC (DE)

Flatiron CLO 2013-1 -Ltd. (CYM)
Flatiron CLO 2015-1 Ltd (CYM)
Flatiron CLO 17 Ltd. (CYM)
Flatiron CLO 18 Ltd. (CYM)
Flatiron CLO 19 Ltd (CYM)
Flatiron CLO 20 Ltd. (CYM)
Flatiron CLO 21 Ltd. (CYM)
Flatiron RR CLO 22 LLC (CYM)
Flatiron CLO 24 Ltd. (CYM)
Flatiron CLO 25 Ltd. (CYM)
Flatiron CLO 26 Ltd. (NJ)
Flatiron CLO 23 LLC. (DE)
Flatiron RR CLO 27 Ltd. (CYM)
Flatiron CLO 28 Ltd. (CYM)
Flatiron RR LLC, Manager Series (DE Series LLC) (DE)
Flatiron RR LLC, Retention Series (DE Series LLC) (DE)
Flatiron CLO 29 Ltd.
Flatiron RR CLO 30 Ltd. (CYM) NYL
Flatiron CLO 31 Ltd.
Flatiron CLO 32 Ltd.
Flatiron CLO 33 Ltd.
Flatiron CLO 34 Ltd. NYL Investors
Stratford CDO 2001-1 Ltd. (CYM)
Silver Spring, LLC (DE)
- Silver Spring Associates, L.P. (PA)

SCP 2005-C21-002 LLC (DE)
SCP 2005-C21-003 LLC (DE)
SCP 2005-C21-006 LLC (DE)
SCP 2005-C21-007-LLC (DE)
SCP 2005-C21-008 LLC (DE)
SCP 2005-C21-009 LLC (DE)
SCP 2005-C21-017 LLC (DE)
SCP 2005-C21-018 LLC (DE)
SCP 2005-C21-021 LLC (DE)
SCP 2005-C21-025 LLC (DE)
SCP 2005-C21-031 LLC (DE)
SCP 2005-C21-036 LLC (DE)
SCP 2005-C21-041 LLC (DE)
SCP 2005-C21-043 LLC (DE)
SCP 2005-C21-044 LLC (DE)
SCP 2005-C21-048 LLC (DE)
SCP 2005-C21-061 LLC (DE)
SCP 2005-C21-063 LLC (DE)
SCP 2005-C21-067 LLC (DE)
SCP 2005-C21-069 LLC (DE)
SCP 2005-C21-070 LLC (DE)
NYMH-Ennis GP, LLC (DE)
- NYMH-Ennis, L.P. (TX)

NYMH-Freeport GP, LLC (DE)
- NYMH-Freeport, L.P. (TX)

NYMH-Houston GP, LLC (DE)
- NYMH-Houston, L.P. (TX)

NYMH-Plano GP, LLC (DE)
- NYMH-Plano, L.P. (TX)

NYMH-San Antonio GP, LLC (DE)
- NYMH-San Antonio, L.P. (TX)

NYMH-Stephenville GP, LLC (DE)
- NYMH-Stephenville, L.P. (TX)

NYMH-Taylor GP, LLC (DE)
- NYMH-Taylor, L.P. (TX)

NYMH-Attleboro MA, LLC (DE)
NYMH-Farmingdale, NY, LLC (DE)
NYLMDC-King of Prussia GP, LLC (DE)
- NYLMDC-King of Prussia Realty, LP (DE)

Country Place LP (DE)
- Country Place JV LLC (DE)

REEP-MF Salisbury Square Tower One TAF LLC (DE)
- REEP-DRP Salisbury Square Tower One TAB JV LLC (DE)
  - Salisbury Square Tower One LLC (DE)

Cumberland Properties LLC
2015 DIL PORTFOLIO HOLDINGS LLC (DE)
- PA 180 KOST RD LLC (DE)

Cortlandt Town Center LLC (DE)
REEP-ADC GA LLC (DE)
REEP-WP ART TOWER JV LLC (DE)
REEP-1250 Forest LLC
REEP-HZ SPENCER LLC (DE)
REEP-IND MCP WEST NC LLC
REEP-IND 10 WEST AZ LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

REEP-IND 4700 Nall TX LLC (DE)
REEP-IND Aegean MA LLC (DE)
REEP-IND Alpha TX LLC (DE)
REEP-IND MCP VIII NC LLC (DE)
REEP-IND CHINO CA LLC (DE)
REEP-IND FRANKLIN MA HOLDER LLC (DE)
REEP-IND FREEDOM MA LLC (DE)
REEP-IND Fridley MN LLC (MN)
REEP-IND Kent LLC (DE)
REEP-IND LYMAN MA LLC (DE)
REEP-IND MCP II NC LLC (DE)
REEP-IND MCP IV NC LLC (DE)
REEP-IND MCP V NC LLC (DE)
REEP-IND MCP VII NC LLC (DE)
REEP-IND MCP III OWNER NC LLC (DE)
REEP-IND MCP West NC LLC (DE)
REEP-IND STANFORD COURT LLC (DE)
    REEP-IND STANFORD COURT CA LLC (DE)
REEP-IND Valley View TX LLC (DE)
REEP-IND Valwood TX LLC (DE)
REEP-MF 960 East Paces Ferry GA LLC (DE)
REEP-MF 960 EPF Opco GA LLC (DE)
REEP-MF Emblem DE LLC (DE)
REEP-MF Gateway TAF UT LLC (DE)
    REEP-WP Gateway TAB JV LLC (DE)
REEP-MF Mount Laurel NJ LLC (DE)
    REEP 220 NW Owner LLC (DE)
REEP-MF NORTH PARK CA LLC (DE)
REEP-AVERY OWNER LLC (DE)
REEP-MF One City Center NC LLC (DE)
REEP-MF Wallingford WA LLC (DE)
REEP-MF STEWART AZ OLDER LLC (DE)
REEP-MF STEWART AZ (DE)
REEP-OFC Aspect OR LLC (DE)
REEP-OFC Bellevue WA LLC (DE)
REEP-OFC Financial Center FL LLC (DE)
REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)
REEP-OFC ONE WATER RIDGE NC LLC (DE)
REEP-OFC TWO WATER RIDGE NC LLC (DE)
REEP-OFC FOUR WATER RIDGE NC LLC (DE)
REEP-OFC FIVE WATER RIDGE NC LLC (DE)
REEP-OFC SIX WATER RIDGE NC LLC (DE)
REEP-OFC SEVEN WATER RIDGE NC LLC (DE)
REEP-OFC EIGHT WATER RIDGE NC LLC (DE)
REEP-OFC NINE WATER RIDGE NC LLC (DE)
REEP-OFC TEN WATER RIDGE NC LLC (DE)
REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)
REEP-MF FOUNTAIN PLACE MN LLC (DE)
    REEP-MF FOUNTAIN PLACE LLC (DE)
REEP-MF Park-Line FL LLC (DE)
REEP-OFC 2300 Empire CA LLC (DE)
REEP-IND 10 WEST II AZ LLC (DE)
REEP-RTL Flemington NJ LLC (DE)
REEP-RTL Mill Creek NJ LLC (DE)
REEP-RTL NPM GA LLC (DE)
REEP OFC 515 Post Oak TX LLC (DE)
REEP-RTL DTC VA LLC (DE)
REEP-RTL DTC-S VA LLC (DE)
REEP-OFC 410 TOWNSEND CA LLC (DE)
REEP-OFC 410 TOWNSEND (DE)
Madison-LPP Kernersville GP LLC
Madison-LPP Kernersville LP
Madison-LPP Kernersville JV LP
Madison-SS Kernersville QRS, Inc
REEP-OFC 600 TOWNSEND CA LLC (DE)
REEP-OFC 600 TOWNSEND LLC (DE)
REEP-OFC 1341 G DC LLC (DE)
REEP-OFC 1030 15NW DC LLC (DE)
REEP-OFC 1111 19NW DC LLC (DE)
REEP -OFC 30 WM IL LLC (DE)
REEP-SS Marshfield LLC (DE)
    REEP-LLC Marshfield JV LLC (DE)
REEP-SS Vallejo LLC (DE)
REEP-OFC 353 Sacramento LLC (DE)
    REEP-Royal 353 Sacramento JV LLC (DE)
REEP-MF Reno LLC (DE)
REEP-NPD Romulus II AND III JV LLC (DE)
REEP-NPD Romulus II AND III JV B4 OWNER LLC (DE)
REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC) (DE)
REEP-OFC 757 Third Avenue NY LLC (DE)
REEP-OFC 260 Sheridan JV CA LLC (DE)
        REEP-OFC 260 Sheridan JV Owner CA LLC (DE)
REKA 51M HOLDINGS, LLC (DE)
NJIND Raritan Center LLC (DE)
NJIND Talmadge Road LLC (DE)
NJIND Melrich Road LLC (DE)
FP Building 18, LLC (DE)
FP Building 19, LLC (DE)
Summitt Ridge Apartments, LLC (DE)
PTC Acquisitions, LLC (DE)
Martingale Road LLC (DE)
New York Life Funding (CYM)
New York Life Global Funding (DE)
Government Energy Savings Trust 2003-A (NY)
UFI-NOR Federal Receivables Trust, Series 2009B (NY)
JREP Fund Holdings I, L.P. (CYM)
Jaguar Real Estate Partners L.P. (CYM)
REEP-NYL JAG ACQUISITION CO MEMBER LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

NYLIFE Office Holdings Member LLC (DE)
- NYLIFE Office Holdings LLC (DE)
  - NYLIFE Office Holdings REIT LLC (DE)
    - REEP-OFC DRAKES LANDING CA LLC (DE)
    - REEP-OFC CORPORATE POINTE CA LLC (DE)
    - REEP-OFC VON KARMAN CA LLC (DE)
    - REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)
    - REEP-OFC 525 N Tryon NC LLC (DE)
      - 525 Charlotte Office LLC (DE)
    - REEP-IMPIC OFC PROMINENCE ATLANTA LLC (DE)

Sol Invictus Note Issuer 2021-1 LLC (DE)
Veritas Doctrina Note Issuer SPV LLC (DE)
Fairview Capital Partners, LLC (DE)
AC 2023 NMTC Investor, LLC (LA)
- USB NMTC FUND 20223-6, LLC (DE)

NYLIC RLP II, LLC (DE)
Phalanx Mortgage Opportunities Trust (DE)
MSSIV NYL Investor Member LLC (DE)
MSVEF II Investor LLC (DE)
MSVEF Investor LLC (DE)
- MSVEF Feeder LP (DE)
  - MSVEF REIT LLC (DE)
    - Madison Square Value Enhancement Fund LP (DE)
      - MSVEF-MF Evanston GP LLC (DE)
        - MSVEF-MF Evanston IL LP (DE)
      - MSVEF-IND Commerce 303 GP LLC (DE)
        - MSVEF-IND Commerce 303 AZ LP (DE)
          - MSVEF-SW Commerce 303 JV LP (DE)
      - MSVEF-MF Pennbrook Station GP LLC (DE)
        - MSVEF- Pennbrook Station PA LP (DE)
      - MSVEF-MF Burrough’s Mill GP LLC (DE)
        - MSVEF-MF Burrough’s Mill NJ LP (DE)
      - MSVEF-MF Gramercy JV GP LLC (DE)
        - MSVEF-MF Gramercy OH LP (DE)
          - MSVEF-CR Gramercy JV LP (DE)
            - MSVEF-CR Gramercy Owner GP LLC (DE)
              - MSVEF-CR Gramercy Owner LP (DE)

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

New York Life Enterprises LLC and NYLIFE LLC

New York Life Enterprises LLC

SEAF Sichuan SME Investment Fund LLC (DE)
New York Life International Holdings Limited (MUS)
- Max Estates Limited. (IND)

1 NYL Cayman Holdings Ltd.
- Max I Limited (IND)
- Max Assets Services Limited. (IND)
- Max Square Limited (IND)
- Pharmax Corporation Limited. (IND)
- Max Towers Private. Limited. (IND)
- Max Estates 128 Private. Limited. (IND)
- Max Estates Gurgaon Limited. (IND)
- Acreage Builders Private. Limited. (IND)
- Astiki Realty Private Limited (IND)
- Max Estates Guragon Two Limited (IND)

NYL Cayman Holdings Ltd. (CYM)
- NYL Worldwide Capital Investments LLC (DE)

Seguros Monterrey New York Life, S.A. de C.V. (MEX)
- Administradora de Conductos SMNYL, S.A. de C.V. (MEX)
- Agencias de Distribucion SMNYL, S.A. de C.V. (MEX)
- Inmobiliaria SMNYL, S.A. de C.V. (MEX)

NYLIFE LLC

Eagle Strategies LLC (DE)
New York Life Capital Corporation (DE)
New York Life Trust Company (NY)
NYLIFE Securities LLC (DE)
NYLINK Insurance Agency Incorporated (DE)

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

NYL Investors LLC

NYL Investors U.K. Limited (GBR)
NYL Investors REIT Manager LLC (DE)
MSVEF II GP LLC (DE)
- MSVEF RT Feeder II LP (DE)
  - MSVEF II RT LLC (DE)
- Madison Square Value Enhancement Fund II LP (DE)
  - MSVEF II – MF Innsbrook VA LLC (DE)
  - MSVEF II-IND Turner West KS LLC (DE) (formed 1/22/2026)
  - MSVEF II-IND Turner West KS JV LLC (DE) (formed 1/22/2026)
  - MSVEF II-IND Turner West KS Owner 6 LLC (DE) (formed 1/26/2026)
  - MSVEF II-IND Turner West KS Owner 7 LLC (DE) (formed 1/26/2026)
  - MSVEF II-IND Turner West KS Owner 8 LLC (DE) (formed 1/26/2026)
- MSVEF II – MF Graces Reserve Member NC LLC (DE)
  - Graces Reserve JV LLC (DE)
    - Graces Reserve NC Owner LLC (DE)

NYL Investors NCVAD II GP, LLC (DE)
- McMorgan Northern California Value Add/Development Fund II, LP (DE)
  - MNCVAD II-OFC 770 L Street CA LLC (DE)
  - MNCVAD II-MF UNION CA LLC (DE)
    - MNCVAD II- HOLLIDAY UNION JV LLC (DE)
  - MNCVAD II-OFC HARBORS CA LLC (DE)
    - MNCVAD II-SEAGATE HARBORS LLC (DE)
  - MNCVAD II-OFC 630 K Street CA LLC (DE)
  - MNCVAD II-IND SHILOH CA LLC (DE)
    - MNCVAD II-BIG SHILOH JV LLC (DE)

MSSDF GP LLC (DE)
MSSDF II LLC (DE)
MSSDF II Member LLC (DE)
- Madison Square Structured Debt Fund II LP (DE)
  - MSSDF REIT II (DE)

MSSDF Member LLC (DE)
- Madison Square Structured Debt Fund LP (DE)
  - MSSDF REIT LLC (DE)
    - MSSDF REIT Funding Sub I LLC (DE)
    - MSSDF REIT Funding Sub II LLC (DE)
    - MSSDF REIT Funding Sub III LLC (DE)
    - MSSDF REIT Funding Sub IV LLC (DE)
    - MSSDF REIT Funding Sub V LLC (DE)
    - MSSDF REIT Funding Sub VI LLC (DE)
    - MSSDF REIT Funding Sub VII LLC (DE)
  - MSSDF-OFCB Voss San Felipe LLC (DE)
  - MSSDF-OFCB Woodway LLC (DE)
  - MSSDF -OFCB Hanover LLC (DE)
  - MSSDF_OFCB El Segundo LLC (DE)

NYL 717 Texas Member LLC (DE) fka MSSDF 727 Texas Member LLC
- NYL 717 Texas Holdings LLC (DE) fka NYLife 717 Texas Holdings LLC

MSSIV GP LLC (DE)
- Madison Square Strategic Investments Venture LP (DE)
  - MSSIV REIT Manager LLC (DE)
  - Madison Square Strategic Investments Venture REIT LLC (DE)
  - MSSIV – MF Country Place MD LLC (DE)
  - MSSIV – IND Speedway SC LLC (DE)
    - NRL Speedway Venture LLC (DE)
      - SC Speedway Hwy 124, LLC (DE)
  - MSSIV-IND Speedway Phase II JV SC LLC (DE)
    - MSSIV-IND Speedway Phase II Member SC LLC (DE)
      - SC Speedway Grand National, LLC (DE)

MSVEF GP LLC (DE)
MCPF GP LLC (DE)
NYL Investors Madison Core Property Fund LP (DE)
- MCPF Holdings Manager LLC (DE)
- MCPF MA Holdings LLC (DE)
- MCPF Holdings LLC (DE)
  - MADISON-IND TAMARAC FL LLC (DE)
  - MADISON-OFC BRICKELL FL LLC (DE)
  - MADISION-IND POWAY CA LLC (DE)
    - MADISON-LPC POWAY JV LLC (DE)
  - MADISON-MF GRANARY FLATS TX LLC (DE)
    - MADISON-AO GRANARY FLATS JV LLC (DE)
      - MADISON-AO GRANARY FLATS OWNER LLC (DE)
  - MADISON-MF THE MEADOWS WA LLC (DE)
    - MADISON-ACG THE MEADOWS OWNER LLC (DE)
      - MADISON-ACG THE MEADOWS JV LLC (DE)
  - MADISON-MOB Lee Highway VA LLC (DE)
  - Madison-OFC 5161 CA LLC (DE)
  - MADISON – SS Kernersville QRS, Inc. (DE)
    - MADISON – LPP Kernersville JV GP LLC (DE)
    - MADISON – LPP Kernersville JV LP (DE)
      - MADISON- LPP Kernersville GP LLC (DE)
      - MADISON – LPP Kernersville LP (DE)
  - MADISON-MF Apex Newbury PA LLC (DE)
  - MCPF-MOB PEMBROKE PINES FL LLC (DE)
  - MCPF-MF Perimeter Gardens GA LLC (DE)MADISON-IND 2080 ENTERPRISE CA LLC (DE)
  - MADISON-IND CLAWITER CA LLC (DE)
    - MADISON-REDCO CLAWITER JV LLC (DE)
  - MADISON-IND ENTERPRISE RIALTO CA LLC (DE)
  - MIREF Mill Creek, LLC (DE)
  - MIREF Gateway, LLC (DE)
  - MIREF Gateway Phases II and III, LLC (DE)
  - MIREF Delta Court, LLC (DE)
  - MIREF Fremont Distribution Center, LLC (DE)
  - MIREF Century, LLC (DE)
  - MIREF Newpoint Commons, LLC (DE)
  - MIREF Northsight, LLC (DE)
  - MIREF Riverside, LLC (DE)

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

NYL Investors LLC (continued)

MIREF 101 East Crossroads, LLC (DE)
101 East Crossroads, LLC (DE)
MIREF Hawthorne, LLC (DE)
MIREF Auburn 277, LLC (DE)
MIREF Sumner North, LLC (DE)
MIREF Wellington, LLC (DE)
MIREF Warner Center, LLC (DE)
MADISON-MF Duluth GA LLC (DE)
MADISON-OFC Centerstone I CA LLC (DE)
MADISON-OFC Centerstone III CA LLC (DE)
MADISON-MOB Centerstone IV CA LLC (DE)
MADISON-OFC Centerpoint Plaza CA LLC (DE)
MADISON-OFC One Main Place OR LLC (DE)
MADISON-MF Hoyt OR LLC (DE)
MADISON-RTL Clifton Heights PA LLC (DE)
MADISON-IND Locust CA LLC (DE)
MADISON-OFC Weston Pointe FL LLC (DE)
MADISON-MF MCCADDEN CA LLC (DE)
MADISON-OFC 1201 WEST IL LLC (DE)
MADISON-MCCAFFERY 1201 WEST IL LLC (DE)
MADISON-MF TECH RIDGE TX LLC (DE)
MADISON-RTL SARASOTA FL, LLC (DE)
MADISON-MOB CITRACADO CA LLC (DE)
Madison-MF Osprey QRS Inc. (DE)
Madison-MF Osprey NC GP LLC (DE)
Madison-MF Osprey NC LP (DE)
Madison -IND LNDR Tabor Road NJ LLC (DE)
MADISON -SS Crozet VA LLC (DE)
MADISON-LPP Crozet JV LLC (DE)

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

New York Life Investment Management Holdings LLC

NYLIM Capital LLC (DE)
Bow River Advisers, LLC (DE)
NYL Investments Europe Limited (IRL)
NYL Investments (International) Ltd. (UK)
NYL Investments (Services) Ltd. (UK)
NYL Investments UK LLP (UK)
New York Life Investment Management Asia Limited (Cayman Islands)
Japan Branch
MacKay Shields LLC (DE)
MacKay Shields Emerging Markets Debt Portfolio (DE)

MacKay Municipal Managers Opportunities GP LLC (DE)
MacKay Municipal Opportunities Master Fund, L.P. (DE)
MacKay Municipal Opportunities Fund, L.P. (DE)
MacKay Municipal Managers Credit Opportunities GP, LLC (DE)
MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)
MacKay Municipal Credit Opportunities Fund, L.P. (DE)
MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)
MacKay Municipal Short Term Opportunities Fund GP LLC (DE)
MacKay Municipal Short Term Opportunities Fund LP (DE)
Plainview Funds plc (IRL)
Plainview Funds plc – MacKay Shields Strategic Bonds Portfolio (IRL)
Plainview Funds plc-MacKay Shields Structured Products Opportunities Portfolio (IRL)
Plainview Funds plc – MacKay Shields Emerging Markets Debt Portfolio (IRL)
MacKay Shields High Yield Active Core Fund GP LLC (DE)
MacKay Shields High Yield Active Core Fund LP (DE)
Mackay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)
2 NYL Worldwide Capital Investment LLC.
3 NYLIC, NYLIAC, and MacKay.
MacKay Shields Core Fixed Income Fund GP LLC (DE)
MacKay Shields Core Fixed Income Fund LP (DE)
MacKay Shields Select Credit Opportunities Fund GP LLC (DE)
MacKay Shields Select Credit Opportunities Fund LP (DE)
MacKay Municipal Managers California Opportunities GP LLC (DE)
MacKay Municipal California Opportunities Fund, L.P. (DE)
MacKay Municipal New York Opportunities GP LLC (DE)
MacKay Municipal New York Opportunities Fund, L.P. (DE)
MacKay Municipal Opportunity HL Fund, L.P. (DE)
MacKay Municipal Capital Trading GP LLC (DE)
MacKay Municipal Capital Trading Master Fund, L.P (DE)
MacKay Municipal Capital Trading Fund, L.P. (DE)

MacKay Shields Intermediate Bond Fund GP LLC (DE)
MacKay Shields Intermediate Bond Fund LP (DE)
MacKay Municipal Managers Opportunities Allocation GP LLC (DE)
MacKay Municipal Opportunities Allocation Master Fund LP (DE)
MacKay Municipal Opportunities Allocation Fund A LP (DE)
MacKay Municipal Opportunities Allocation Fund B LP (DE)
MacKay Municipal Managers High Yield Select GP LLC (DE)
MacKay Municipal High Yield Select Fund LP (DE)
MacKay Municipal Managers High Income Opportunities GP LLC (DE)
MacKay Municipal High Income Opportunities Fund LP (DE)

MKS Global Emerging Markets Equities Fund GP LLC (DE)
Candriam Global Emerging Markets Equities Fund LP (DE)
MacKay Shields Series Fund Managing Member LLC (DE)
Mackay Shield Series Fund (DE)
Securities Credit Opportunities Series (DE)
High Yield Corporate Bond Series
MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)
MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)
Apogem Capital LLC fka New York Life Investments Alternatives LLC (DE)
Apogem SRL 2 LLC (DE)
Apogem SRL 3 LLC (DE)
Madison Capital Funding LLC (DE)
MCF Co-Investment GP LLC (DE)
MCF Co-Investment GP LP (DE)
Madison Capital Funding Co-Investment Fund LP (DE)
Madison Avenue Loan Fund GP LLC (DE)
Madison Avenue Loan Fund LP (DE)
MCF Fund I LLC (DE)
MCF Hanwha Fund LLC (DE)
Ironshore Investment BL I Ltd. (BMU)
MCF CLO IV LLC (DE)
MCF CLO V LLC (DE)
MCF CLO VI LLC (DE)
MCF CLO VII LLC (DE) (f/k/a LMF WF Portfolio III, LLC)
MCF CLO VIII Ltd. (DE)
MCF CLO VIII LLC (DE)
MCF CLO VIII Blocker LLC (DE)
MCF CLO IX Ltd. (CYM)
MCF CLO IX LLC (DE)
MCF CLO 10 Ltd. (NJ)
MCF CLO 10 LLC (DE)
MCF CLO IX Blocker LLC (DE)
MCF CLO 10 Blocker LLC (DE)
MCF KB Fund LLC (DE)
MCF KB Fund II LLC (DE)
MC KB Fund III LLC (DE)
MCF Hyundai Fund LLC (DE)
Apogem Direct Lending Hyundai Fund 2 LLC (DE)
Apogem Direct Lending Levered Fund 2023-1 LLC (DE)
Apogem Direct Lending Loan Portfolio 2023 LLC (DE)
Apogem DL Levered Fund 2023-1 LLC (DE)
Apogem DL Levered Fund SPV 2023-1 LLC (DE)
Apogem Umbrella (CYM)
Apogem US Direct Lending Limited I (CYM)
MCF Senior Debt Fund 2020 GP LLC (DE)

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

New York Life Investment Management Holdings LLC (continued)

MCF Senior Debt Fund – 2020 LP (CYM)
MCF Mezzanine Carry I LLC (DE)
MCF Mezzanine Fund I LLC (DE)
MCF PD Fund GP LLC (DE)
MCF PD Fund LP (DE)
MCF Senior Debt Funds 2019-I GP LLC (DE)
MCF Senior Debt Fund 2019-I LP (DE)
Apogem Direct Lending Nighthawk Fund (CYM)
New York Life Capital Partners III GenPar GP, LLC (DE)
New York Life Capital Partners IV GenPar GP, LLC (DE)
New York Life Capital Partners IV GenPar, L.P. (DE)
GoldPoint Core Opportunities Fund, L.P. (DE)
GoldPoint Core Opportunities Fund II L.P. (DE)
GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE)
GoldPoint Mezzanine Partners IV GenPar, LP (DE)
GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE)
GoldPoint Mezzanine Partners IV, LP (DE) (“GPPIVLP”)
GPP Mezz IV A Blocker LP (DE) (“GPPMBA”)
GPP Mezz IV A Preferred Blocker LP (DE)
GPP Mezz IV C Blocker LP
(DE) (“GPPMBC”)
GPP Mezz IV D Blocker LP
(DE) (“GPPMBD”)
GPP Mezz IV ECI
Aggregator, LP (DE)
GPP Mezz IV F Blocker LP (DE)
GPP Mezz IV G Blocker LP (DE)
GPP Mezz IV H Blocker LP (DE)
GPP Mezz IV I Blocker LP (DE)
GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM)
GoldPoint Partners Co-Investment V GenPar GP LLC (DE)
GoldPoint Partners Co-Investment V GenPar, L.P. (DE)
GoldPoint Partners Co-Investment Fund A, LP (DE)
GPP V - ECI Aggregator LP (DE)
GPP V G Blocker Holdco LP (DE)
GoldPoint Partners Private Debt V GenPar GP, LLC (DE)
GoldPoint Partners Private Debt Partners Offshore V, LP (CYM)
GPP Private Debt V RS LP (DE)
GoldPoint Partners Private Debt V GenPar, LP (DE)
GoldPoint Partners Private Debt V, LP (DE)
GPP PD V A Blocker LLC (DE)
GPP Private Debt V-ECI Aggregator LP (DE)
GPP PD V B Blocker LLC (DE)
GPP PD V D Blocker LLC (DE)
GPP LuxCo V GP Sarl (LUX)
GoldPoint Partners Select Manager III GenPar GP, LLC (DE)
GoldPoint Partners Select Manager III GenPar, L.P. (CYM)
GoldPoint Partners Select Manager Fund III, L.P. (CYM)
GoldPoint Partners Select Manager Fund III AIV, L.P. (DE)
GoldPoint Partners Select Manager IV GenPar GP, LLC (DE)
GoldPoint Partners Select Manager IV GenPar, L.P. (DE)
GoldPoint Partners Select Manager Fund IV, L.P. (DE)
GoldPoint Partners Select Manager V GenPar GP, LLC (DE)
GoldPoint Partners Select Manager V GenPar, L.P. (DE)
GoldPoint Partners Select Manager Fund V, L.P. (DE)
GoldPoint Partners Canada V GenPar Inc. (CAN)
GoldPoint Partners Select Manager Canada Fund V, L.P. (CAN)
GoldPoint Partners Canada III GenPar Inc (CAN)
GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN)
GoldPoint Partners Canada IV GenPar Inc. (CAN)
GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN)
GPP VI – ECI Aggregator LP (DE)
GPP VI Blocker A LLC (DE)
GPP VI Blocker B LLC (DE)
GPP VI Blocker C LLC (DE)
GPP VI Blocker D LLC (DE)
GPP VI Blocker E LLC (DE)
GPP VI Blocker F LLC (DE)
GPP VI Blocker H LLC (DE)
GPP VI Blocker I LLC (DE)
Apogem Co-Invest VII GenPar, GP LLC (DE)
Apogem Co-Invest VII GenPar, LP (DE)
Apogem Co-Investment VII, LP (DE)
GoldPoint Partners Canada GenPar, Inc. (CAN)
NYLCAP Canada II GenPar, Inc. (CAN)
NYLCAP Select Manager Canada Fund II, L.P. (CAN)
NYLIM Mezzanine Partners II GenPar GP, LLC (DE)
NYLIM Mezzanine Partners II GenPar, LP (DE)
NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)
NYLCAP Mezzanine Partners III GenPar, LP (DE)
NYLCAP Mezzanine Partners III, LP (DE)
NYLCAP Mezzanine Offshore Partners III, L.P. (CYM)
NYLCAP Select Manager GenPar, LP (DE)
NYLCAP Select Manager II GenPar GP, LLC (DE)
NYLCAP Select Manager II GenPar, L.P. (CYM)
NYLCAP Select Manager Fund II, L.P. (CYM)
NYLCAP India Funding LLC (DE)
NYLIM-JB Asset Management Co. (Mauritius) LLC (MUS)
New York Life Investment Management India Fund II, LLC (MUS)
New York Life Investment Management India Fund (FVCI) II, LLC (MUS)
NYLCAP India Funding III LLC (DE)
NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)
NYLIM Jacob Ballas India Fund III, LLC (MUS)
NYLIM Jacob Ballas I India (FVCI) III, LLC (MUS)
NYLIM Jacob Ballas India (FII) III, LLC (MUS)
Evolvence Asset Management, Ltd. (CYM)
EIF Managers Limited (MUS)
EIF Managers II Limited (MUS)
AHF V ECI Aggregator LP (DE)
AHF V GenPar GP LLC (DE)

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

New York Life Investment Management Holdings LLC (continued)

AHF V GenPar LP (DE)
AHF VI ECI Aggregator LP (DE)
AHF VI GenPar GP LLC (DE)
AHF VI GenPar LP (DE)
Apogem Heritage Fund VI LP (DE)
Apogem Cardinal Co-Investment GP LLC (DE)
    Apogem Cardinal Co-Investment Fund, LP (DE)
AFRA IV GP, LLC (DE)
    Apogem Real Assets Fund IV, LP (DE)
ASF VII GP, LLC (DE)
    Apogem Secondary Fund VII, LP (DE)
    Apogem Secondary Fund VII Coinvestments, LP (DE)
    Apogem Secondary Fund VII (Cayman), LP (CYM)
BFO GP, LLC (DE)
    BFO Apogem Private Markets (DE) LP
Tetra Opportunities Partners (DE)
BMG PAPM GP, LLC (DE)
    BMG PA Private Markets (DE) LP (DE)
    BMG Private Markets (Cayman) LP (CYM)
Private Advisors Special Situations LLC (DE)
PACD MM, LLC (DE)
    PA Capital Direct, LLC (DE)
    ApCap Strategic Partnership I LLC (DE)
PA Credit Program Carry Parent, LLC (DE)
    PA Credit Program Carry, LLC (DE)
PACIF GP, LLC (DE)
    Private Advisors Coinvestment Fund, LP (DE)
PACIF II GP, LLC (DE)
    Private Advisors Coinvestment Fund II, LP (DE)
PACIF II Carry Parent, LLC (DE)
    PACIF II Carry, LLC (DE)
PACIF III GP, LLC (DE)
    Private Advisors Coinvestment Fund III, LP (DE)
PACIF III Carry Parent, LLC (DE)
    PACIF III Carry, LLC (DE)
PACIF IV GP, LLC (DE)
    Private Advisors Coinvestment Fund IV, LP (DE)
PACIF IV Carry Parent, LLC (DE)
    PACIF IV Carry, LLC (DE)
PAMMF GP, LLC (DE)
    PA Middle Market Fund, LP (DE)
PASCBF IV GP, LLC (DE)
PASCBF V GP, LLC (DE)
    Private Advisors Small Company Buyout Fund V, LP (DE)

PASCPEF VI Carry Parent, LLC (DE)
    PASCPEF VI Carry, LLC (DE)
PASCPEF VI GP, LLC (DE)
    Private Advisors Small Company Private Equity Fund VI, LP (DE)
    Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)
PASCPEF VII GP, LLC (DE)
    Private Advisors Small Company Private Equity Fund VII, LP (DE)
    Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)
PASCPEF VII Carry Parent, LLC (DE)
    PASCPEF VII Carry, LLC (DE)
PASCPEF VIII GP, LLC (DE)
    Private Advisors Small Company Private Equity Fund VIII, LP (DE)
    Private Advisors Small Company Private Equity Fund VIII (Cayman), LP (CYM)
PASCPEF IX GP, LLC (DE)
    PA Small Company Private Equity Fund IX, LP (DE)
    PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)
APEF X GP, LLC (DE)
    Apogem Private Equity Fund X, LP (DE)
    Apogem Private Equity Fund X (Cayman), LP (CYM)
APEF XI GP, LLC (DE)
    Apogem Private Equity Fund XI, (Cayman) LP (CYM)
    Apogem Private Equity Fund XI, LP (DE)
        APEF XI Multi-Asset, LP (DE)
        APEF XI Directs, LP (DE)
Cuyahoga Capital Partners IV Management Group LLC (DE)
    Cuyahoga Capital Partners IV LP(DE)
Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)
    Cuyahoga Capital Emerging Buyout Partners LP (DE)
PA Real Assets Carry Parent, LLC (DE)
    PA Real Assets Carry, LLC (DE)
PA Real Assets Carry Parent II, LLC (DE)
    PA Real Assets Carry II, LLC (DE)
PA Emerging Manager Carry Parent, LLC (DE)
    PA Emerging Manager Carry, LLC (DE)
PA Emerging Manager Carry Parent II, LLC (DE)
    PA Emerging Manager Carry II, LLC (DE)
RIC I GP, LLC (DE)
    Richmond Coinvestment Partners I, LP (DE)
RIC I Carry Parent, LLC (DE)
    RIC I Carry, LLC (DE)
PASF V GP, LLC (DE)
    Private Advisors Secondary Fund V, LP (DE)
        ABC Burgers LLC (DE)
    PASF V Carry, LLC (DE)
PASF V Carry Parent, LLC (DE)
PASF VI GP, LLC (DE)
    PA Secondary Fund VI, LP (DE)
    PA Secondary Fund VI Coinvestments, LP (DE)
    PA Secondary Fund VI (Cayman), LP (CYM)
PARAF GP, LLC (DE)
    Private Advisors Real Assets Fund, LP (DE)
PARAF Carry Parent, LLC (DE)
    PARAF Carry, LLC (DE)

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

New York Life Investment Management Holdings LLC (continued)

- PASCCIF GP, LLC (DE)
  - Private Advisors Small Company Coinvestment Fund, LP (DE)
  - Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)
- PASCCIF II GP, LLC (DE)
  - PA Small Company Coinvestment Fund II, LP (DE)
  - PA Small Company Coinvestment Fund II (Cayman), LP (CYM)
- PASCCIF Carry Parent, LLC (DE)
  - PASCCIF Carry, LLC (DE)
- PARAF II GP LLC (DE)
  - Private Advisors Real Assets Fund II, LP (DE)
    - PA Contract Resources, LLC (DE)
- PARAF III GP, LLC (DE)
  - PA Real Assets Fund III, LP (DE)
- SAF GP LLC (DE)
  - Social Advancement Fund, LP (DE)
- Washington Pike GP, LLC (DE)
  - Washington Pike LP (DE)
- RLP Fund GP, LLC (DE)
  - RLP Fund, LP (“RLPLP”) (DE)
  - RidgeLake Co-Investment Partners, LP (“RLPCOLP”)(DE)
    - RLP Glacier Manager Investor LLC (DE)
    - RLP Glacier GP Investor LLC (DE)
    - RLP Evergreen LLC (DE)
    - RLP Gemini LLC (DE)
    - RLP Navigator LLC (DE)
    - RLP Sigma LLC (DE)
    - RLP Sunrise GP Investor LLC (DE)
    - RLP Sunrise Manager Investor LLC (DE)
    - RLP Triple GP Investor LLC (DE)
    - RLP Triple Manager Investor LLC (DE)
    - RLP Fund II GP LLC (DE)
      - RLP Fund II LP (DE)
- RLP Profit Share (PA), LLC (DE)
- RLP Profit Share (OAPC), LLC (DE)
- The Hedged Strategies Fund LLC (DE)

NYLCAP Holdings (Mauritius) (MUS)
- Jacob Ballas India Private Limited (MUS)
- Industrial Assets Holdings Limited (MUS)
- JB Cerestra Investment Management LLP (MUS)

NYLIM Service Company LLC (DE)

NYL Workforce GP LLC (DE)

New York Life Investment Management LLC (DE)
- NYLIM Fund II GP, LLC (DE)
  - NYLIM-TND, LLC (DE)
- WFHG, GP LLC (DE)
  - Workforce Housing Fund I-2007, LP (DE)

Index IQ Holdings LLC. (DE)

IndexIQ LLC (DE)
- IndexIQ Trust (DE)
- IndexIQ Advisors LLC (DE)
- New York Life Investments Active ETF Trust (DE)
  - NYLI CBRE Real Assets ETF
  - NYLI MacKay Muni Insured ETF
  - NYLI MacKay Core Plus Bond ETF (DE)
  - NYLI MacKay California Muni Intermediate ETF (DE)
  - NYLI MacKayHigh Income ETF
  - NYLI Winslow Focused Large Cap Growth ETF
  - NYLI Winslow Large Cap Growth ETF
  - NYLI MacKay Securitized Income ETF
  - NYLI MacKay Muni Short Duration ETF
  - NYLI MacKay Muni Allocation ETF
- New York Life Investments ETF Trust (DE)
  - NYLI 500 International ETF (DE)
  - NYLI Engender Equality ETF (DE)
  - NYLI FTSE International Equity Currency Neutral ETF
  - NYLI Global Equity R&D Leaders ETF (DE)
  - NYLI Healthy Hearts ETF (DE)
  - NYLI Hedge Multi-Strategy Tracker ETF
  - NYLI Merger Arbitrage ETF
  - NYLI CRBE NexGen Real Estate ETF
  - NYLI Candriam International Equity ETF (DE)
  - NYLI Candriam U.S. Mid Cap Equity ETF
  - NYLI Candriam US Large Cap Equity ETF (DE)
  - NYLI U.S. Large Cap R&D Leaders ETF (DE)

New York Life Investment Management Holdings International (LUX)
- New York Life Investment Management Holdings II International (LUX)
  - Candriam Group (LUX)
    - KTA Holdco (LUX)
      - Kartesia Management S.a.r.l. (LUX)
        - Kartesia Italy Branch
        - Kartesia Spain Branch
        - Kartesia Netherlands Branch
        - Kartesia Germany Branch
        - Kartesia France (FRA)
      - Kartesia UK Ltd. (GBR)
      - Kartesia Belgium (BEL)
      - Kartesia Credit FFS (FRA)
      - Kartesia GP III (LUX)
        - Kartesia Credit Opportunities III S.C.A., SICAV-SIF (LUX)
          - Kartesia Securities (LUX)
          - Kartesia III Topco S.à.r.l. (LUX)
      - Kartesia GP IV (LUX)
        - Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX)
          - Kartesia Securities IV (LUX)
          - Kartesia IV Topco S.à.r.l. (LUX)
      - Kartesia Master GP (LUX)
        - Kartesia Credit Opportunities V Feeder SCS (LUX)

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

New York Life Investment Management Holdings LLC (continued)

Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX)
KASS Unleveled S.à.r.l. (LUX)
KSO I Topco S.à.r.l. (LUX)
Kartesia Credit Opportunities V SCS (LUX)
Kartesia Securities V S.à.r.l. (LUX)
Kartesia Credit Opportunities VI Feeder SCS (LUX)
Kartesia Credit Opportunities VI SCS (LUX)
Kartesia Securities VI SCS S.à.r.l. (LUX)
Kartesia VI Topco S.à.r.l. (LUX)
Flexam Invest Asset Management (FRA)
FIAM HLD SAS (FRA)
Flexam Invest France Management SAS (FRA)
Flexam Tangible Asset Income Fund II SLP (FRA)
Flexam Invest Lux Management S.à.r.l. (LUX)
Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF (LUX)
Flexam Invest Operations S.à.r.l. (LUX)
Candriam Luxco S.á.r.l. (LUX)
Candriam Luxembourg (LUX)
Candriam Belgian (BEL)
Candriam France (FRA)
Candriam Italy Branch
Candriam UK Establishment
Candriam Germany Branch
Candriam US Branch
Candriam Spain Branch
Candriam Netherlands Branch
Candriam MENA Branch (Dubai, UAE)
Candriam Nordic Branch (Sweden)
Candriam Monétaire SICAV (FRA)
Candriam Switzerland LLC (CHE)
Candriam GP (LUX)
Candriam Tristan Real Estate Fund (RAIF) (LUX)
Candriam GP PA (LUX)
Candriam Private Assets (LUX)
ATA Holdco Luxembourg S.à.r.l. (LUX) (Candriam, Apogem Capital LLC)
Andera Partners (FRA) (ATA)
Andera Expansion GP (FRA) (GP)
Andera Expansion 3 S.L.P. (FRA)
ANDERA EXPANSION 4 S.L.P (FRA)
Andera Smart Infra GP (FRA) (GP)
ANDERA SMART INFRA 1 S.L.P (FRA)
ANDERA SMART INFRA 2 S.L.P (FRA)
ANDERA SMART INFRA REMPLOI S.L.P (FRA)
Terra Nea 1 GP (FRA) (GP)
TERRA NEA 1 SLP (FRA)
Andera MidCap GP (FRA) (GP)
ANDERA MIDCAP 5 S.L.P. (FRA)
Andera MidCap 6 S.L.P.S (FRA)
Acto V GP (FRA) (GP)
ACTO V S.L.P. (FRA)
ACI GP (FRA) (GP)
ACI II S.L.P. (FRA)
ACI Vintage II S.L.P. (FRA)
ACI Vintage III S.L.P. (FRA)
ACI I, SCA SICAV-FIAR (LUX)
Rio Holding Secondary (FRA)
Andera Partners España SL (Spain)

Belfius Fund (Luxembourg) (SICAV with Board controlled by Candriam)
Belfius Fund Target Income 2032
Belfius Equities (BEL)
IZNES SAS (LUX)
Belfius Investment Partners (LUX)
S.W.I.F.T. SCRL (LUX)
Cordius (LUX)
Cordius CIG (LUX)
Candriam Absolute Return (LUX)
Candriam Absolute Return Equity Market Neutral (LUX)
Candriam Bonds (LUX)
Candriam Bonds Capital Securities (CIG)
Candriam Bonds Convertible Defensive
Candriam Bonds Convertible Opportunities
Candriam Bonds Credit Alpha
Candriam Bonds Credit Opportunities
Candriam Bonds Emerging Debt Local Currencies
Candriam Bonds Emerging Markets
Candriam Bonds Emerging Markets Corporate
Candriam Bonds Emerging Markets Total Return
Candriam Bonds Euro
Candriam Bonds Euro Corporate
Candriam Bonds Euro Corporate Financials
Candriam Bonds Euro Diversified
Candriam Bonds Euro Government
Candriam Bonds Euro High Yield
Candriam Bonds Euro Short Term
Candriam Bonds Euro Long Term
Candriam Bonds Floating Rate Notes
Candriam Bonds Global Government
Candriam Bonds Global High Yield
Candriam Bonds Global Inflation Short Duration
Candriam Bonds Global Sovereign Quality
Candriam Bonds International
Candriam Bonds Total Return
Candriam Bonds U.S Corporate
Candriam Business Equities (Belgium)
Candriam Business Equities EMU
Candriam Business Equities Global Income
Candriam Diversified Futures (BEL)

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

New York Life Investment Management Holdings LLC (continued)

Candriam Equities L (LUX) (CIG)
- Candriam Equities L Australia
- Candriam Equities L Biotechnology
- Candriam Equities L Emerging Markets
- Candriam Equities L EMU
- Candriam Equities L ESG Market Neutral
- Candriam Equities L Europe
- Candriam Equities L Europe Edge
- Candriam Equities L Europe Innovation (CIG)
- Candriam Equities L Europe Optimum Quality
- Candriam Equities L European Autonomy (CIG)
- Candriam Equities L Global Demography
- Candriam Equities L Global Income
- Candriam Equities L L Japan Edge (CIG)
- Candriam Equities L Life Care
- Candriam Equities Merger Arbitrage (CIG)
- Candriam Equities L Oncology Impact
- Candriam Equities L Risk Arbitrage Opportunities
- Candriam Equities L Robotics & Innovation Technology
- Candriam Equities L US Edge
- Candriam Equities L World Edge

Candriam Fund (LUX)
- Candriam Fund Sustainable Euro Corporate Bonds Fossil Free (CIG)
- Candriam Fund Sustainable European Equities Fossil Free

Candriam Impact One (LUX)
Candriam Index Arbitrage (LUX)
Candriam L (LUX)
Candriam L Alternative Multi-Strategies (CIG)
- Candriam L Balanced Asset Allocation
- Candriam L Conservative Asset Allocation
- Candriam L Dynamic Asset Allocation
- Candriam L Multi-Asset Income
- Candriam L Multi-Asset Income & Growth

Candriam Long Short Credit
Candriam M (LUX)
- Candriam M Impact Finance

Candriam Money Market (LUX)
- Candriam Money Market Euro
- Candriam Money Market Euro AAA
- Candriam Money Market Usd Sustainable

Candriam Patrimoine Obli-Inter (FRA)
Candriam Private Assets

Candriam Private Assets – Kartesia Credit

Candriam Risk Arbitrage (LUX)
Candriam Sustainable (LUX)
- Candriam Sustainable Bond Emerging Markets
- Candriam Sustainable Bond Euro
- Candriam Sustainable Bond Euro Corporate
- Candriam Sustainable Bond Euro Short Term
- Candriam Sustainable Bond Global
- Candriam Sustainable Bond Global High Yield
- Candriam Sustainable Defensive Asset Allocation
- Candriam Sustainable Equity Children
- Candriam Sustainable Equity Circular Economy
- Candriam Sustainable Equity Climate Action
- Candriam Sustainable Equity Emerging Markets
- Candriam Sustainable Equity Emerging Markets Ex-China
- Candriam Sustainable Equity EMU
- Candriam Sustainable Equity Europe
- Candriam Sustainable Equity Europe Small & Mid Caps
- Candriam Sustainable Equity Future Mobility
- Candriam Sustainable Equity Japan
- Candriam Sustainable Equity Quant Europe
- Candriam Sustainable Equity US (CIG)
- Candriam Sustainable Equity Water
- Candriam Sustainable Equity World
- Candriam Sustainable Money Market Euro

Candriam World Alternative (LUX)
- Candriam World Alternative Alphamax (LUX)

Cleome Index (LUX)
- Cleome Index EMU Equities
- Cleome Index Euro Corporate Bonds
- Cleome Index Euro Government Bonds
- Cleome Index Euro Long Term Bonds
- Cleome Index Euro Short Term Bonds
- Cleome Index Europe Equities
- Cleome Index USA Equities
- Cleome Index World Equities

NYLI GF (Luxembourg)
- NYLI GF AUSBIL Global Essential Infrastructure
- NYLI GF AUSBIL Global Small Cap
- NYLI GF US High Yield Corporate Bonds

Paricor (BEL)
- Paricor Patrimonium (BEL)

IndexIQ (LUX)
- IndexIQ Factors Sustainable Corporate Euro Bond (LUX)
- IndexIQ Factors Sustainable Europe Equity (LUX)
- IndexIQ Factors Sustainable Japan Equity (LUX)
- IndexIQ Factors Sustainable Sovereign Euro Bond (LUX)

CGH UK Acquisition Company Limited (GBR)
Tristan (Holdings) Limited (UK)
EPISO 3 Feeder (GP) Limited (SCOT)
EPISO 3 Feeder LP (SCOT)
- Tristan Equity Partners (GP) Limited (UK)

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

New York Life Investment Management Holdings LLC (continued)

Tristan Equity Partners LP (UK)

Tristan Capital Partners Holdings Limited ("TCPH") (GBR)
- EPISO 3 Co- Investment (GP) Limited (SCOT)
  - EPISO 3 Co-Investments LP (SCOT)
- TIPS One Co-Investment GP Sarl (LUX)
  - TIPS Co-Investment SCSp (LUX)
- TCP Incentive Partners (GP) Sarl (LUX)
  - TCP Incentive Partners SCSp (LUX)
- TCP Co-Investment GP Sarl (LUX)
  - TCP Co-Investment SCSp (LUX)
    - CCP III Co-Investment (GP) Limited (SCOT)
      - CCP IV Co-Investment LP (SCOT)
      - EPISO 4 Co-Investment LLP (GBR)
        - EPISO 4 (GP) LLP (UK)
- EPISO 4 Incentive Partners LLP (GBR)
- CCP 5 Co-Investment LLP (GBR) (TCPH and TCP Co-Investment SCSp – Designated Members)

Tristan Capital Limited (GBR)
- Tristan Capital Partners LLP (GBR)
  - CCP III (GP) LLP (GBR)
  - CCP III Incentive Partners (GP) Limited (SCOT)
    - CCP III Incentive Partners LP (SCOT)
  - Curzon Capital Partners III (GP) Limited (GBR)
    - CCP III (GP) LLP (GBR)
      - Curzon Capital Partners III LP (LUX
  - Curzon Capital Partners IV GP (GBR)
    - CCP IV (GP) LLP (GBR)
      - Curzon Capital Partners IV LP (GBR)
        - Curzon Capital Partners IV S.a.rl. (LUX)
          - CCP IV Bolt Finco S.a.r.l (LUX)
        - CCP IV IREF 1 Holding Sarl (LUX)
          - CCP IV IREF 1 (ITA)
        - CCP IV Bolt 1 Sarl (LUX)
          - Stratford City Offices Jersey Unit (JE)
            - Bolt Nominee 1 Limited (UK)
            - Bolt Nominee 2 Limited (UK)
        - CCP IV Bolt 2 Sarl (LUX)
        - CCP IV Erneside Holding Sarl (ITA)
        - CCP IV France Investments Sarl (LUX)
          - OPPCI CCP IV France Investments (FRA)
            - SCI Escape Cordeliers (FRA)
          - The Forum, Solent, Management Company Limited (UK)
          - SBP Management Limited (UK)
        - CCP IB (GP) Sarl
        - CCP IV Keirin Luxembourg Sarl (LUX)
          - CCP IV SCSp (LUX)
            - Kerin Holding Sarl (LUX)
              - CCP IV UK Holding Sarl (Lux)

Cardiff Gate RP Limited Sarl (LUX)
Rotherham Foundry RP Limited Sarl (LUX)
Warrrington Riverside RP Limited Sarl (LUX)
Birmingham Ravenside RP Limited RP Limited Sarl (LUX)
Walsall Bescot RP Limited Sarl (LUX)
RW Sofas Limited Sarl (LUX)
Bangor Springhill RP Limited Sar l (LUX)

- EPISO 3 Incentive Partners (GP) Limited (GBR)
  - EPISO 3 Incentive Partners LP (GBR)
- EPISO 3 (GP) LLP (GBR)
  - European Property Investors Special Opportunities 3 LP (GBR)
    - EPISO 3 LP (UK)
      - EPISO 3 Luxembourg Holding S.a.r.l (LUX)
        - EPISO 3 Wave Holding S.a.r.l (LUX)
- EPISO 4 (GP) II Sarl (LUX)
  - EPISO 4 Student Housing SCSp (LUX)
- EPISO 4 (GP) LLP (GBR)
  - European Property Investors Special Opportunities 4 LP (UK)
    - EPISO 4 Caeser Holding Sarl (LUX)
      - Trophy Value Added Fund
    - EPISO 4 Luxembourg Holding Sarl (LUX)
      - EP Office 1 Spzoo (POL)
      - EP Office 2 Spzoo (POL
      - EP Retail Spzoo (POL)
      - EP Apartments Spzoo (POL)
      - EP Hotel Spzoo (POL)
    - EPISO 4 Twilight GP Limited (UK)
      - EPISO 4 Twilight LP (UK)
        - Twilight Ireland PRS Properties Eclipse DAC (IRL)
      - EPISO 4 West Holding Sarl (LUX)
        - EPISO 4 Antrim Sarl (LUX)
        - EPISO 4 Banbridge Sarl (LUX)
      - EPISO 4 France Investments Sarl (LUX)
        - OPPCI EPISO 4 France Investments (FRA)
          - SAS VDF (FRA)
            - SCI VDF (FRA)
      - EPISO 4 Switch Holding S.a.r.l
        - E4 Switch Norway AS (NO)
      - EPISO 4 Pilgrim Holding S.a.r.l. (LUX)
        - TP Property S,a,r,l. (LUX)
          - TB Property (Plymouth) Limited (UK)
          - TB Property Developments (Plymouth) Limited (UK)
      - EPISO 4 Lynx Holding S.a.r.l. (LUX)
        - EPISO 4 Lynx S.a.r.l (LUX)
        - EPISO 4 Lynx Marketing S.a.r.l (LUX)

CCP 5 Pool Partnership GP Limited (JE)
- CCP 5 Pool Partnership SLP (JE)

CCP 5 GP LLP (GBR)
- Curzon Capital Partners 5 Long-Life LP (GBR)
  - CCP 5 (GP) S.a.r.l (LUX)
    - Curzon Capital Partners 5 Long-Life SCA SICAV-SIF (GBR)

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

New York Life Investment Management Holdings LLC (continued)

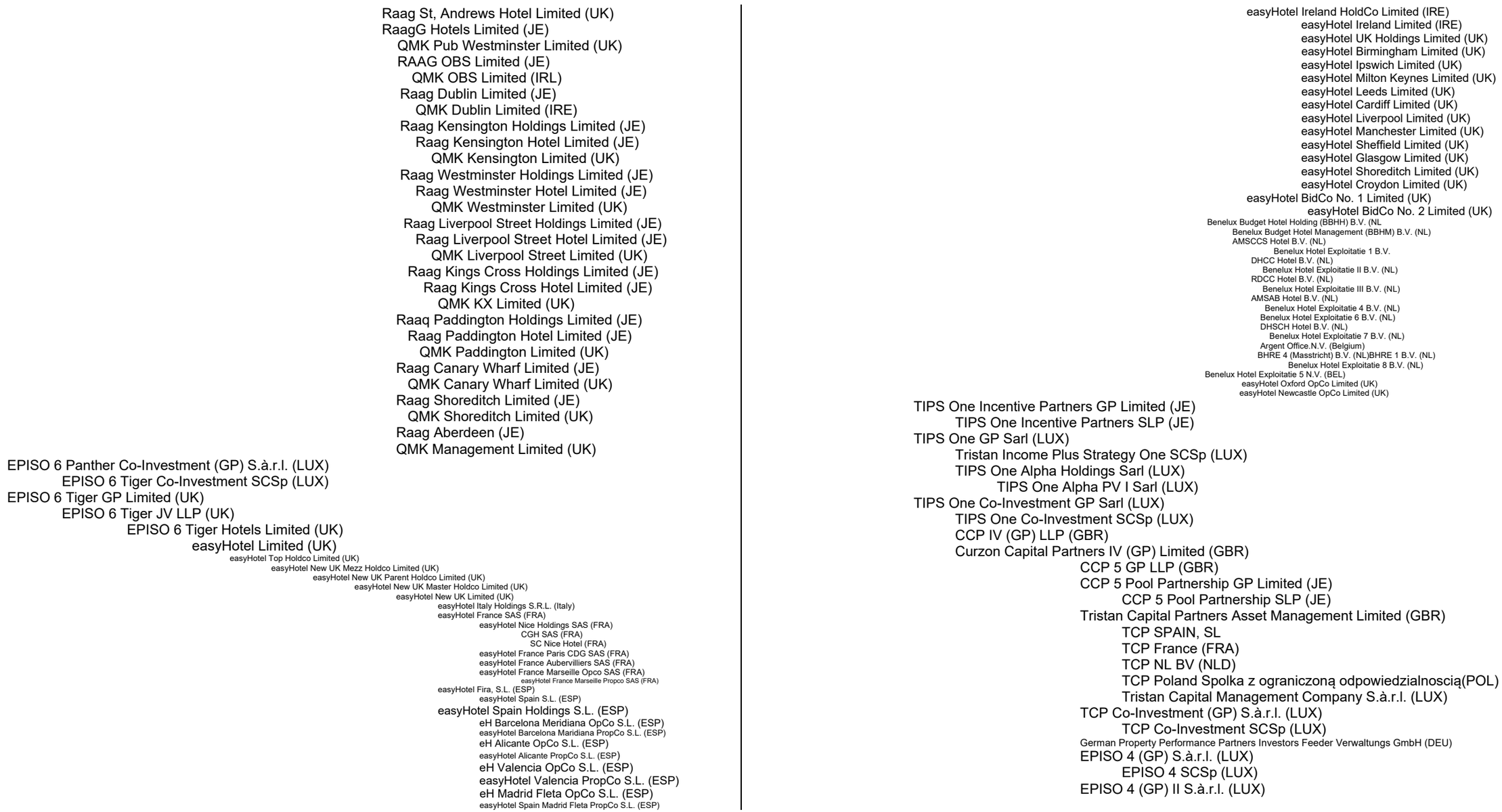
CCP 5 Jersey Fragco 1 Limited (JE)
CCP 5 Jersey Fragco 2 Limited (JE)
CCP 5 Jersey Fragco 3 Limited (JE)
CCP 5 Jersey Fragco 4 Limited (JE)
CCP 5 Jersey Fragco 5 Limited (JE)
CCP 5 Jersey Fragco 6 Limited (JE)
CCP 5 Jersey Fragcp 7 Limited (JE)
CCP 5 Jersey Fragco 8 Limited (JE)
CCP 5 Jersey Fragco 9 Limited (JE)
CCP 5 Jersey Fragco 10 Limited (JE)
CCP 5 Jersey Fragco 11 Limited (JE)
CCP 5 Long-Life Luxembourg S.á.r.l (LUX)
CCP 5 LL GP Sarl (LUX)
Curzon Capital Partners 5 Long Life SCSp (LUX)
EPISO 5 Incentive Partners GP Limited (JE)
EPISO 5 Incentive Partners SLP (JE)
EPISO 5 (GP) Sarl (LUX)
European Property Investors Special Opportunities 5 LP (LUX)
EPISO 5 Luxembourg Holding S.a.r.l. (LUX)
EPISO 5 Portfolio GP S.a.r.l. (LUX)
EPISO 5 Silver JV SCSp (LUX)
Sterling Square Holdings S.a.r.l. (LUX)
European Property Investors Special Opportunities 5 SCSp-SICAV-SIF (LUX)
EPISO 5 Co-Investment SCSp (LUX)
EPISO 6 (GP) S.a.r.l. (LUX)
EPISO 6 Co-Investment SCSp (LUX)
European Property Investors Special Opportunities 6 SCSP SICAV-SIF (LUX)
E6 France Investments FPS-SICAV (FRA)
EPISO 6 UK Investment Holding Limited (UK)
EPISO 6 Pegasus Holding Limited (UK)
Pegasus Investment Partners LLP (formerly Pegasus Affordable Housing LLP) (UK)
Pegasus Affordable Limited (UK)
Zen Housing Limited (UK)
Zen Housing 2 Ltd. (UK)
Zen Rented Ltd. (UK)

EPISO 6 Waterfall Top Holdings Limited (UK)
EPISO 6 Waterfall LP (UK)
Waterfall HoldCo Limited (UK)
Waterfall PropCo Limited (UK)
Bury South Management Company Limted (UK)
Crossway Management Company Limited(UK)
Turbine Management Company Limted (UK)
EPISO 6 Phoenix JV LLP (UK)
Phoenix Core Holdco Limited
Phoenix Core Propco Limited (UK)
Cody TP Management Company Limited
EPISO 6 Luxembourg Holding S.a.r.l. (LUX)
Phoenix Development Holding S.a.r.l. (LUX)
Phoenix DevCo S.a.r.l. (LUX)

EPISO 6 Spectre JV S.a.r.l. (LUX)
EPISO 6 Spectre 1 Holding S.a.r.l. (LUX)
EPISO 6 Spectre 2 Holding S.a.r.l. (LUX)
EPISO 6 Spectre 3 Holding S.a.r.l. (LUX)
EPISO 6 Curado Holding S.a.r.l. (LUX)
Claybrook S.L. (ESP)
Barnfield Spain, S.L. (ESP)
EPISO 6 Macbeth Holding S.a.r.l. (LUX)
Macbeth 4 SRL (BEL)
Montague 1 Sarl (LUX)
EPISO 6 Moomin Holding Sarl (LUX)
EPISO 6 Siem Holding Sarl (LUX)
EPISO 6 Siem Sarl (LUX)
EPISO 6 Emerald Holdings S.a.r.l. (LUX) (96%)
BCRE Leipzig Wohnen Nord B.V.
BCRE Leipzig Wohnen Ost B.V.
BCRE Leipzig West Ost B.V.
TAG Leipzig-Immobilien GmbH
EPISO 6 Platinum Holding S.á.r.l (LUX)
Frankfurt Wohnland GmbH (GER)
EPISO MB Holding S.á.r.l (LUX)
MB Property S.á.r.l (LUX)
Hella Acquico GP S.a.r.l (LUX)
Hella Acquico GP SCSp (LUX)
Hella Holding S.a.r.l (LUX)
H Main Holding S.a.r.l (LUX)
Main 1 S.a.r.l (LUX)
H Main 2 S.a.r.l (LUX)
H Main 3 S.a.r.l (LUX)
H Main 4 S.a.r.l (LUX)
H Main 5 S.a.r.l (LUX)
H Main 6 S.a.r.l (LUX)
H Main 7 S.a.r.l (LUX)
EPISO 6 Nexus Holding S.á.r.l. (LUX)
Aventos Eta Investment GmbH
EPISO 6 Nexus MidCo S.á.r.l. (LUX)
EPISO 6 Manor GP S.á.r.l. (LUX)
EPISO 6 Manor JV SCSp (LUX)
EPISO 6 Manor Holding S.á.r.l. (LUX)
Manor Property S.á.r.l. (LUX)
Manor Devco Limited (UK)
EPISO 6 Northface Holding S.á.r.l. (LUX)
Northface 1 S.á.r.l. (LUX)
Northface 2 S.á.r.l. (LUX)
Northface 3 Fixtures S.á.r.l. (LUX)
EPISO 6 Panther Co-Investment SCSp (JE)
EPISO 6 Panther (JE) GP Limited
EPISO 6 Panther (JE) JV SLP
EPISO 6 Panther (JE) Holdco Limited
EPISO 6 Panther Property Limited (JE)

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

New York Life Investment Management Holdings LLC (continued)



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

New York Life Investment Management Holdings LLC (continued)

EPISO 4 Student Housing SCSp (LUX)
Ausbil Investment Management Limited (AUS)
Ausbil Australia Pty. Ltd. (AUS)
Ausbil Asset Management Pty. Ltd. (AUS)
Ausbil Global Infrastructure Pty. Limited (AUS)
Ausbil Investment Management Limited Employee Share Trust (AUS)
Ausbil Global SmallCap Fund (AUS) (no authority to manage fund AUSBIL has sole authority)

Ausbil Long Short Focus Fund (AUS)
Ausbil CORE Global Listed Infrastructure Fund (no authority to manage fund AUSBIL has sole authority)
NYLIFE Distributors LLC (DE)

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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NYLife Real Estate Holdings LLC

Huntsville NYL LLC (DE)
REEP-IND Forest Park NJ LLC (DE)
- FP Building 4 LLC (DE)
- FP Building 1-2-3 LLC (DE)
- FP Building 17, LLC (DE)
- FP Building 20, LLC (DE)
- FP Mantua Grove LLC (DE)
- FP Lot 1.01 LLC (DE)

REEP-IND NJ LLC (DE)
- NJIND JV LLC (DE)
  - NJIND Hook Road LLC (DE)
  - NJIND Bay Avenue LLC (DE)
  - NJIND Bay Avenue Urban Renewal LLC (DE)
  - NJIND Corbin Street LLC (DE)

REEP-MF Cumberland TN LLC (DE)
- Cumberland Apartments, LLC (TN)

REEP-MF Marina Landing WA LLC (DE)
- REEP-SP Marina Landing LLC (DE)

REEP-MF Woodridge IL LLC (DE)
REEP-RTL SASI GA LLC (DE)
REEP-RTL Bradford PA LLC (DE)
REEP-RTL CTC NY LLC (DE)
- 5005 LBJ Tower LLC (DE)

REEP-OFC/RTL MARKET ROSS TX LLC (DE)
- MARKET ROSS TX JV LLC (DE)
  - MARKET ROSS TX GARAGE OWNER LC (DE)
  - MARKET ROSS TX OFFICE OWNER LLC (DE)
  - MARKET ROSS TX RETAIL OWNER LLC (DE)

REEP-OFC Mallory TN LLC (DE)
- 3665 Mallory JV LLC (DE)

REEP-OFC WATER RIDGE NC LLC (DE)
REEP-OFC 2300 Empire LLC (DE)
REEP-MF Wynnewood PA LLC (DE)
- Wynnewood JV LLC (DE)

REEP-MU Fayetteville NC LLC (DE)
- 501 Fayetteville JV LLC (DE)
  - 501 Fayetteville Owner LLC (DE)

REEP-MU SOUTH GRAHAM NC LLC (DE)
- 401 SOUTH GRAHAM JV LLC (DE)
  - 401 SOUTH GRAHAM OWNER LLC (DE)

REEP-IND COMMERCE CITY CO LLC (DE)
- REEP-BRENNAN COMMERCE CITY JV LLC (DE)

REEP-OFC Mass Ave MA LLC (DE)
REEP-MF FARMINGTON IL LLC (DE)
- REEP-MARQUETTE FARMINGTON JV LLC (DE)
  - REEP-MARQUETTE FARMINGTON OWNER LLC (DE)

REEP-MF BELLEVUE STATION WA LLC (DE)
- REEP-LP BELLEVUE STATION JV LLC (DE)

REEP-HINE ENCLAVE POINT AZ LLC (DE)
- REEP-HINES ENCLAVE POINT JV LLC (DE)

REEP-MF WILDHORSE RANCH TX LLC (DE)
- REEP-WP WILDHORSE RANCH JV LLC (DE)

REEP-IND ROMULUS MI LLC (DE)
- REEP-NPD ROMULUS JV LLC
- REEP-IND ROMULUS MI II LLC (DE)

REEP-NPD ROMULUS II AND III JV LLC
REEP-NPD ROMULUS II AND III JV LLC (DE)
REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC) (DE)

REEP-MF SOUTH MAIN TX LLC (DE)
- REEP-AO SOUTH MAIN JV LLC (DE)
- REEP-AO SOUTH MAIN OWNER LLC (DE)

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	UDP					NO	
0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance and Annuity Corporation	DE	RE	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	81353	52-1530175				NYLIFE Insurance Company of Arizona	AZ	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4199614				New York Life Enterprises LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			46-4293486		0001606720		NYL Investors LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206682		0001513831		New York Life Investment Management Holdings LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			27-0166422				NYLife Real Estate Holdings, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	64548	13-2556568				New York Life Group Insurance Company of NY	NY	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	65498	23-1503749				Life Insurance Company of North America	PA	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			06-1252418				LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2379075				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2530753				NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	32.026	New York Life Insurance Company	NO	
							NYLIC HKP Venture LLC	DE	NIA	NYLIC HKP Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIC HKP REIT LLC	DE	NIA	NYLIC HKP Venture LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			98-1075997				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1180305				Flatiron CLO 2015-1 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1330289				Flatiron CLO 17 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 18 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 19 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 20 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 21 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 22 LLC	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	12
							Flatiron CLO 25 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 26 Ltd.	NJ	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 23 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 27 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 28 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 30 Ltd.	DE	OTH	Flatiron RR LLC	Influence	1.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Manager Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Retention Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 29 Ltd.			TBD	TBD		New York Life Insurance Company	NO	
							Flatiron RR CLO 30 Ltd.	CYM		TBD	TBD		New York Life Insurance Company	NO	
							Flatiron CLO 31 Ltd.			TBD	TBD		New York Life Insurance Company	NO	
							Flatiron CLO 32 Ltd.			NYL Investors	Ownership	70.000	New York Life Insurance Company	NO	
							Flatiron CLO 33 Ltd.			TBD	TBD		New York Life Insurance Company	NO	
							Flatiron CLO 34 Ltd. NYL Investors			TBD	TBD		New York Life Insurance Company	NO	
							Stratford CDO 2001-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	8
							Silver Spring, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Silver Spring Associates, L.P.	PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-018 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-021 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freeport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freeport, L.P.	TX	NIA	NYMH-Freeport GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Farmingdale, NY, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia Realty, LP	DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			88-1158147				Country Place LP	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
			88-1150098				Country Place JV LLC	DE	NIA	Country Place LP	Ownership	0.000	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance Company	Ownership	95.500	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.500	New York Life Insurance Company	NO	
			88-1049453				REEP-DRP Salisbury Square Tower One TAB JV LLC	DE	NIA	REEP-MF Salisbury Square Tower One TAF LLC	Ownership	80.000	New York Life Insurance Company	NO	
							Salisbury Square Tower One LLC	DE	NIA	REEP-DRP Salisbury Square Tower One TAB JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							CUMBERLAND PROPERTIES LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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			47-3304035				2015 DIL PORTFOLIO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3444658				PA 180 KOST RD LLC	DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-ADC GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-0765152				REEP-WP ART TOWER JV LLC	DE	NIA	New York Life Insurance Company	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-1250 Forest LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HZ SPENCER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 4700 Nall TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			37-1768259				REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-2598877				REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND CHINO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND FRANKLIN MA HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			61-1738919				REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Fridley MN LLC	MN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT CA LLC	DE		REEP-IND STANFORD COURT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			82-1945938				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4102691				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
							REEP 220 NW Owner LLC	DE	NIA	REEP-MF Mount Laurel NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AVERY OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wallingford WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			87-1661026				REEP-MF STEWART AZ HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							REEP-OFC Bellevue WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Financial Center FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC WATER RIDGE NC HOLDCO LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TWO WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC NINE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NIA	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3514927				REEP-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST II AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			85-3592979				REEP-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC 515 Post Oak TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance Company	Ownership	39.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	61.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville GP LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville JV LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-SS Kernersville QRS, Inc	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance Company	Ownership	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.000	New York Life Insurance Company	NO	
							REEP-OFC 1030 15NW DC LLC	DE	NIA	New York Life Insurance Company	Ownership	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1030 15NW DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.000	New York Life Insurance Company	NO	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	New York Life Insurance Company	Ownership	63.826	New York Life Insurance Company	NO	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	36.174	New York Life Insurance Company	NO	
							REEP-OFC 30 WM IL LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SS Marshfield LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP- LLC Marshfield JV LLC	DE		REEP-SS Marshfield LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SS Vallejo LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 353 Sacramento LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							REEP-Royal 353 Sacramento JV LLC	DE	NIA	REEP-OFC 353 Sacramento LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Reno LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV B4 OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC)	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			39-4116618				REEP-OFC 757 Third Avenue NY LLC	DE	NIA	New York Life Insurance Company	Ownership	53.000	New York Life Insurance Company	NO	
			39-4116618				REEP-OFC 757 Third Avenue NY LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	47.000	New York Life Insurance Company	NO	
							REEP-OFC 260 Sheridan JV CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 260 Sheridan JV Owner CA LLC	DE	NIA	REEP-OFC 260 Sheridan JV CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REKA 51M HOLDINGS, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Summitt Ridge Apartments, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Funding	CYM	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							JREP Fund Holdings I, L.P.	CYM	NIA	New York Life Insurance Company	Ownership	12.500	New York Life Insurance Company	NO	
							Jaguar Real Estate Partners L.P.	CYM	NIA	New York Life Insurance Company	Ownership	30.300	New York Life Insurance Company	NO	
							REEP-NYL JAG ACQUISITION CO MEMBER LLC	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							NYLIFE Office Holdings Member LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
					0001711406		NYLIFE Office Holdings LLC	DE	NIA	NYLIFE Office Holdings Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
					0001728620		NYLIFE Office Holdings REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC DRAKES LANDING LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC CORPORATE POINTE CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC VON KARMAN CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 525 N Tryon NC LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2591038				525 Charlotte Office LLC	DE	NIA	REEP-OFC 525 N Tryon NC LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IMPIC OFC PROMINENCE ATLANTA LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							Sol Invictus Note Issuer 2021-1 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Veritas Doctrina Note Issuer SPV LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Fairview Capital Partners,LLC	DE	NIA	New York Life Insurance Company	Other	49.000	New York Life Insurance Company	NO	
							AC 2023 NMTC Investor, LLC		NIA	New York Life Insurance Company	Ownership	79.200	New York Life Insurance Company	NO	
							AC 2023 NMTC Investor, LLC		NIA	New York Life Insurance and Annuity Corporation	Ownership	19.800	New York Life Insurance Company	NO	
							USB NMTC FUND 2023-6, LLC	DE	NIA	AC 2023 NMTC Investor, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIAC RLP II, LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	100.000	New York Life Insurance Company	NO	
							Development Funding Backed Pass-Through Trust Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	11.750	New York Life Insurance Company	NO	
							NYLIC RLP II, LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							Phalanx Mortgage Opportunities Trust	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							Phalanx Mortgage Opportunities Trust Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	10.000	New York Life Insurance Company	NO	
							MSVEF II Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	85.000	New York Life Insurance Company	NO	
							MSVEF II Investor LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	15.000	New York Life Insurance Company	NO	
							MSVEF Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
					0001742549		MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company	NO	
							MSVEF REIT LLC	DE	NIA	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	NO	
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF II MF Graces Reserve Member NC LLC	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
							Graces Reserve JV LLC	DE	NIA	MSVEF II MF Graces Reserve Member NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							Graces Reserve NC Owner LLC	DE	NIA	Graces Reserve JV LLC	Ownership	99.900	New York Life Insurance Company	NO	
							MSVEF-MF Evanston GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston II LP	DE	NIA	MSVEF-MF Evanston GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 AZ LP	DE	NIA	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-SW Commerce 303 JV LP	DE	NIA	MSVEF-IND Commerce 303 AZ LP	Ownership	95.000	New York Life Insurance Company	NO	
			88-2404158				MSVEF-MF Pennbrook Station GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
			88-2389603				MSVEF-MF Pennbrook Station PA LP	DE	NIA	MSVEF-MF Pennbrook Station GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
			92-0292003				MSVEF-MF Burroughs Mill GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Burroughs Mill NJ LP	DE	NIA	MSVEF-MF Burroughs Mill GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy JV GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy OH LP	DE	NIA	MSVEF-MF Gramercy JV GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-CR Gramercy JV LP	DE	NIA	MSVEF-MF Gramercy OH LP	Ownership	75.000	New York Life Insurance Company	NO	
			93-2307803				MSVEF-CR Gramercy Owner GP LLC	DE	NIA	MSVEF-CR Gramercy JV LP (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			93-2308168				MSVEF-CR Gramercy Owner LP	DE	NIA	MSVEF-CR Gramercy JV LP (Delaware)	Ownership	99.900	New York Life Insurance Company	NO	
			93-2308168				MSVEF-CR Gramercy Owner LP	DE	NIA	MSVEF-CR Gramercy Owner GP LLC (Delaware)	Ownership	0.100	New York Life Insurance Company	NO	
							SEAF Sichuan SME Investment Fund LLC	DE	NIA	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	New York Life Enterprises LLC	Ownership	84.380	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	NYL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company	NO	
							Max Estates Limted. Max Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	19.450	New York Life Insurance Company	NO	
							Max Estates Limted.Max Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.290	New York Life Insurance Company	NO	
							Max I Limited	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Assets Services Limted.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Pharmax Corporation Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Towers Private. Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Towers Private. Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Max Estates 128 Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Acreage Builders Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							Acreage Builders Private. Limited.	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Astiki Realty Private Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Two Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Cayman Holdings Ltd.	CYM	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Worldwide Capital Investments, LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	New York Life Enterprises LLC	Ownership	99.998	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	NO	
							Administradora de Conductos SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Agencias de Distribucion SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership	1.000	New York Life Insurance Company	NO	
			26-1483563				Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3853547				New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3808042		0001033244		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0145686		0000071637		NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3929029				NYLINK Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors (U.K.) Limited	GBR	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors REIT Manager LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-2215510				MSVEF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF RT Feeder II LP	DE	NIA	MSVEF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-2273403				MSVEF II RT LLC	DE	NIA	MSVEF RT Feeder II LP	Ownership	70.000	New York Life Insurance Company	NO	
			33-2175484				Madison Square Value Enhancement Fund II LP	DE	NIA	MSVEF II RT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors NCVAD II GP, LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							McMorgan Northern California Value Add/Development Fund II, LP (MNCVAD II)	DE	NIA	NYL Investors NCVAD II GP, LLC	Ownership	50.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 770 L Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-MF UNION CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NIA	MNCVAD II-MF UNION CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC HARBORS CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-SEAGATE HARBORS LLC	DE	NIA	MNCVAD II-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 630 K Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-IND SHILOH CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-BIG SHILOH JC LLC	DE	NIA	MNCVAD II-IND SHILOH CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2306247				MSSDF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company		
			93-2399069				MSSDF II Member LLC	DE	NIA	New York Life Insurance Companies	Ownership	35.000	New York Life Insurance Company	NO	
			93-2399069				MSSDF II Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Annuity Corporation	NO	
			93-2469180				Madison Square Structured Debt Fund II LP	DE	NIA	MSSDF II Member LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			92-2421807				MSSDF REIT II LLC	DE	NIA	Madisson Square Structured Debt Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	MSSDF Member LLC	Ownership	40.400	New York Life Insurance Company	NO	
			84-1819107				MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-3760197				MSSDF REIT Funding Sub V LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VI LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VII LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-1441293				MSSDF-OFCB Voss San Felipe LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-1429937				MSSDF-OFCB Woodway LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-2600376				MSSDF-OFCB Hanover LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-4382159				MSSDF-OFCB El Segundo LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							NYL 717 Texas Member LLC	DE	NIA	NYL Investors LLC	Ownership	50.000	New York Life Insurance Company	NO	
							NYL 717 Texas Member LLC	DE	NIA	NYL Investors LLC	Ownership	50.000	New York Life Insurance Company	NO	
			33-4333250				NYL 717 Texas Holdings LLC	DE	NIA	NYL 717 Texas Member LLC	Ownership	37.500	New York Life Insurance Company	NO	
							NYL 717 Texas Holdings LLC	DE	NIA	NYL 717 Texas Member LLC	Ownership	37.500	New York Life Insurance Company	NO	
							MSSIV GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture LP	DE	NIA	MSSIV GP	Ownership	51.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture LP	DE	NIA	MSSIV GP	Ownership	49.000	New York Life Insurance Company	NO	
							MSSIV REIT Manager LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture REIT LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV-MF Country Place MD LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	0.000	New York Life Insurance Company	NO	
			33-1407777				MSSIV-IND Speedway SC LLC	DE	NIA	New York Life Insurance Company	Ownership	45.900	New York Life Insurance Company	NO	
			33-1407777				MSSIV-IND Speedway SC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	5.100	New York Life Insurance Company	NO	
			33-1958036				NRL Speedway Venture LLC	DE	NIA	MSSIV-IND Speedway SC LLC	Ownership	39.530	New York Life Insurance Company	NO	
			33-1958036				NRL Speedway Venture LLC	DE	NIA	MSSIV-IND Speedway SC LLC	Ownership	60.470	New York Life Insurance Company	NO	
							SC Speedway Hwy 124, LLC	DE		NRL Speedway Venture LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-4098304				MSSIV-IND Speedway Phase II JV SC LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	100.000	New York Life Insurance Company	NO	
			33-4399404				SC Speedway Grand National, LLC	DE	NIA	MSSIV-IND Speedway Phase II JV SC LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-4122965				MSSIV-IND Speedway Phase II Member SC LLC	DE	NIA	MSSIV-IND Speedway Phase II JV SC LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			94-3390961				NYL Investor Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	NO	9
			83-4025228				MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4049223				MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND TAMARAC FL	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							MADISON-OFC BRICKELL FL LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISION-IND POWAY CA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPC POWAY JV LLC	DE	NIA	MADISION-IND POWAY CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF GRANARY FLATS TX LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS JV LLC	DE	NIA	MADISON-MF GRANARY FLATS TX LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS OWNER LLC	DE	NIA	MADISON-AO GRANARY FLATS JV LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			87-3125674				MADISON-MF THE MEADOWS WA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS OWNER LLC	DE	NIA	MADISON-MF THE MEADOWS WA LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS JV LLC	DE	NIA	MADISON-ACG THE MEADOWS OWNER LLC (Delaware)	Ownership	90.000	New York Life Insurance Company	NO	
							MADISON-MOB Lee Highway VA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-OFC 5161 CA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON - SS Kernersville QRS, Inc.	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV GP LLC	DE		MADISON - SS Kernersville QRS, Inc.	Ownership	90.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV GP LLC	DE		Third Party	Ownership	10.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV LP	DE		MADISON - SS Kernersville QRS, Inc.	Ownership	90.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV LP	DE		Third Party	Ownership	10.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville GP LLC	DE		MADISON - LPP Kernersville JV LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON -LPP Kernersville LP	DE		MADISON - LPP Kernersville JV LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-MF Apex Newbury PA LLC	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MCPF-MOB PEMBROKE PINES FL LLC	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MCPF-MF Perimeter Gardens GA LLC	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-IND 2080 ENTERPRISE CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND CLAWITER CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-REDCO CLAWITER JV LLC	DE	NIA	MADISON-IND CLAWITER CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND ENTERPRISE RIALTO CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Newpoint Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Northsight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							MADISON-OFC One Main Place OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Hoyt OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5172577				MADISON-RTL Clifton Heights PA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND Locust CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5640009				MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF MCCADDEN CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 1201 WEST IL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NIA	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company	NO	
			83-4019048				MADISON-MF TECH RIDGE TX LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB CITRACADO CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Osprey QRS Inc	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			87-4097153				Madison-MF Osprey NC GP LLC	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	100.000	New York Life Insurance Company	NO	
			87-4075458				Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	99.000	New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey NC LP	Ownership	1.000	New York Life Insurance Company	NO	
							MADISON-IND LNDR TABOR ROAD NJ LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-SS Crozet VA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Croze JV LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Apex Newbury PA LLC	DE		Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MCPF-MOB PEMBROKE PINES FL LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
			39-2948083				NYLIM Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Bow River Advisers, LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	49.000	New York Life Insurance Company	NO	
							NYL Investments Europe Limited		NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108933				NYL Investments (International) Ltd.	GBR	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108959				NYL Investments (Services) Ltd.	GBR	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108940				NYL Investments UK LLP	GBR	NIA	NYL Investments (International) Ltd.	Ownership	99.000	New York Life Insurance Company	NO	
			98-1108940				NYL Investments UK LLP	GBR	NIA	NYL Investments (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	NO	
							New York Life Investment Management Asia Limited	JPN	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466		0000061227		MacKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Shields Emerging Markets Debt Portfolio	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676586				MacKay Municipal Managers Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2332835		0001432467		MacKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MacKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			22-2267512		0001432468		MacKay Municipal Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676650				MacKay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523736		0001460030		MacKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523739		0001460023		MacKay Municipal Credit Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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			38-4019880		0001700102		MacKay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3040968				MacKay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3041041		0001532022		MacKay Municipal Short Term Opportunities Fund LP	DE	NIA	MacKay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Board of Directors	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Strategic Bond Portfolio	IRL		New York Life Insurnace Company	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Strategic Bond Portfolio	IRL		MacKay Shields LLC	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	MacKay Shields LLC	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	MacKay Shields LLC	Ownership	0.640	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.360	New York Life Insurance Company	NO	
			27-3064248				MacKay Shields High Yield Active Core Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4248749		0001502130		MacKay Shields High Yield Active Core Fund LP	DE	NIA	MacKay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001502133		MacKay Shields Defensive Bond Arbitrage Fund Ltd.	BMU	NIA	MacKay Shields LLC	Ownership	0.070	New York Life Insurance Company	NO	
			45-2732939				MacKay Shields Core Fixed Income Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2733007		0001529525		MacKay Shields Core Fixed Income Fund LP	DE	NIA	MacKay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1760156				MacKay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4553436		0001703194		MacKay Shields Select Credit Opportunities Fund LP	DE	NIA	MacKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-3358622				MacKay Municipal Managers California Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal California Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2401724				MacKay Municipal New York Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4002797		0001685030		MacKay Municipal New York Opportunities Fund, L.P.	DE	NIA	MacKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001700100		MacKay Municipal Opportunity HL Fund LP	DE	NIA	MacKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2575585				MacKay Municipal Capital Trading GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4846547				MacKay Municipal Capital Trading Master Fund, L.P	DE	NIA	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1836504				MacKay Municipal Capital Trading Fund, L.P.	DE	NIA	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1715543				MacKay Shields Intermediate Bond Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			82-1716026		0001715261		MacKay Shields Intermediate Bond Fund LP	DE	NIA	MacKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3051488				MacKay Municipal Managers Opportunities Allocation Master Fund LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3085547				MacKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3088001				MacKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2017635				MacKay Municipal Managers High Yield Select GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2046842		0001783642		MacKay Municipal High Yield Select Fund LP	DE	NIA	MacKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal High Income Opportunities Fund LP	DE	NIA	MacKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1621347				Candriam Global Sustainanble Emerging Markets Equities Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
			87-1598388				MKS Global Emerging Markets Equities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	MKS Global Emerging Markets Equities Fund GP LLC	Ownership	0.050	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.950	New York Life Insurance Company	NO	
			92-3561816				MacKay Shields Series Fund Managing Member LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3539309				MacKay Shields Series Fund	DE	NIA	MacKay Shields Series Fund Managing Member LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			92-3559458				Securitized Credit Opportunities Series	DE	NIA	MacKay Shields Series Fund Managing Member LLC	Ownership	3.560	New York Life Insurance Company	NO	
			92-3559459				Securitized Credit Opportunities Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	96.440	New York Life Insurance Company	NO	
			99-5102668				High Yield Corporate Bond Series	DE	NIA	MacKay Shields Series Fund Managing Member LLC	Ownership	0.000	New York Life Insurance Company	NO	
			99-5102669				High Yield Corporate Bond Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
			92-3540205				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561393				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP	DE	NIA	MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-1664787				Apogem Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.640	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	Life Insurance Company of North America	Ownership	12.460	New York Life Insurance Company	NO	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806918		0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	NO	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	

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			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Ironshore Investment BL I Ltd.	BMU	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	NO	
			46-2213974				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	NO	
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
			99-1698517				MCF CLO VIII Blocker LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Ltd	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Ltd.	NJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO 10 LLC	DE	NIA	MCF CLO 10 Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4883128				MCF KB Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			61-1907486				MCF KB Fund II LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MC KB Fund III LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			84-3329380				MCF Hyundai Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem Direct Lending Hyundai Fund 2 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	2
							Apogem Direct Lending Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund SPV 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Loan Portfolio 2023 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Umbrella	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem US Direct Lending Limited I	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							MCF Senior Debt Fund 2020 GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			85-1708233				MCF Senior Debt Fund 2020 LP	CYM	NIA	MCF Senior Debt Fund 2020 LP	Other	0.000	New York Life Insurance Company	NO	1
			35-2537165				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	NO	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			98-1450997				MCF PD Fund LP	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			83-4242231				MCF Senior Debt Fund 2019-I LP	DE	NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem Direct Lending Nighthawk Fund	CYM	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar, LP	DE	NIA	New York Life Capital Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							GoldPoint Core Opportunities Fund II L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670568		GoldPoint Mezzanine Partners Co-Investment Fund A, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Preferred Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV I Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670563		GoldPoint Partners Co-Investment Fund-A, LP	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V G Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt Partners Offshore V, LP	CYM	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V RS LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar GP, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V A Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V-ECI Aggregator LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V B Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V D Blocker LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP LuxCo V GP Sarl	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001644721		GoldPoint Partners Select Manager Fund III, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	

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							GoldPoint Partners Select Manager Fund III AIV, L.P.	DE	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar, L.P	DE	NIA	GoldPoint Partners Select Manager IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001725867		GoldPoint Partners Select Manager Fund IV, L.P.	DE	NIA	GoldPoint Partners Select Manager IV GenPar, L.P	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund V, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada V GenPar Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund V, L.P.	CAN	NIA	GoldPoint Partners Canada V GenPar Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada III GenPar, Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund III, L.P.	CAN	NIA	GoldPoint Parners Canada III GenPar, Inc .	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Parners Canada IV GenPar Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund IV, L.P.	CAN	NIA	GoldPoint Parners Canada IV GenPar Inc	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI - ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker A LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker B LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker C LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker D LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker E LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker F LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker H LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker I LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII GenPar, GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII, GenPar LP	DE	NIA	Apogem Co-Invest VII GenPar, GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Partners Co-Investment VII, LP	DE	NIA	Apogem Co-Invest VII, GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							Goldpoint Partners Canada GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Canada II GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager Canada Fund II, L.P.	CAN	NIA	NYLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							NYLCAP Mezzanine Partners III GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001483925		NYLCAP Mezzanine Offshore Partners III, LP	CYM	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager II GenPar GP, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001520743		NYLCAP Select Manager Fund II, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-JB Asset Management Co. LLC	MUS	NIA	NYLCAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	NO	2
					0001356865		New York Life Investment Management India Fund II, LLC	MUS	NIA	NYLIM-JB Asset Management Co., LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management India Fund (FVCI) II, LLC	MUS	NIA	New York Life Investment Management India Fund II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding III LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-Jacob Ballas Asset Management Co. III, LLC	MUS	NIA	NYLCAP India Funding III LLC	Ownership	24.660	New York Life Insurance Company	NO	3
					0001435025		NYLIM Jacob Ballas India Fund III, LLC	MUS	NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas Capital India (FVCI) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India (FII) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Evolvence Asset Management, Ltd.	CYM	NIA	Apogem Capital LLC	Ownership	24.500	New York Life Insurance Company	NO	
							EIF Managers Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	NO	
							EIF Managers II Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	55.000	New York Life Insurance Company	NO	
							AHF V ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							AHF VI ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund V LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund VI LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment Fund, LP	DE	NIA	Apogem Cardinal Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ARAF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Real Assets Fund IV, LP	DE	NIA	ARAF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ASF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII, LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII Coinvestments LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII , LP	CYM	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							BFO GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							BFO Apogem Private Markets LP	DE	NIA	BFO GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Tetra Opportunities Partners	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2631913				BMG PAPM GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2611868				BMG PA Private Markets LP	DE	NIA	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1503475				BMG Private Markets LP	CYM	NIA	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Special Situations LLC	CYM	NIA	BMG Private Markets (Cayman) LP	Ownership	100.000	New York Life Insurance Company	NO	7

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			84-2641258				PACD MM, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2106547				PA Capital Direct, LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							ApCap Strategic Partnership I LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Credit Program Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1396530				PA Credit Program Carry, LLC	DE	NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4877177		0001368975		Private Advisors Coinvestment Fund, LP	DE	NIA	PACIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP	DE	NIA	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591588				PACIF II Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591860				PACIF II Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			80-0916710				PACIF III Carry, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PAMMF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4838202		0001374891		Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-4078336		0001537995		Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VI Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4523581				PASCPEF VI Carry, LLC	DE	NIA	PASCPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1223903		0001635254		Private Advisors Small Company Private Equity Fund VI, LP	CYM	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1286549		0001711424		Private Advisors Small Company Private Equity Fund VII, LP	CYM	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VII Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5442078				PASCPEF VII Carry, LLC	DE	NIA	PASCPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VIII GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2042371				Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1417728		0001711426		Private Advisors Small Company Private Equity Fund VIII, LP	CYM	NIA	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1939809				PASCPEF IX GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1800282				PA Small Company Private Equity Fund IX, LP	DE	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1516465				PA Small Company Private Equity Fund IX, LP	CYM	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF X GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X, LP	DE	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Apogem Private Equity Fund X	CYM	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-2155868				APEF XI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund XI (Cayman), LP	CYM	NIA	APEF XI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-2217155				Apogem Private Equity Fund XI, LP	DE	NIA	APEF XI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF XI Multi-Asset, LP	DE	NIA	Apogem Private Equity Fund XI, LP	Ownership	100.000	New York Life Insurance Company	NO	
							APEF XI Directs, LP	DE	NIA	Apogem Private Equity Fund XI, LP	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331000				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331219		0001514824		Cuyahoga Capital Partners IV LP	DE	NIA	Cuyahoga Capital Partners IV Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
			26-3698069	3835342			Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-3698209	3835351			Cuyahoga Capital Emerging Buyout Partners LP	DE	NIA	Cuyahoga Capital Emerging Buyout Partners Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Real Assets Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4479441				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Real Assets Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2582122				PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4468334				PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2884836				PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4146929				Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4511149				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ABC Burgers LLC	DE	NIA	Private Advisors Secondary Fund V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry, LLC	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3310049				PASF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3090059				PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PA Secondary Fund VI, LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PARAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PARAF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4614299		0001691962		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209				PA Contract Resources, LLC	DE	NIA	Private Advisors Real Assets Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2670366				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2634832				Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5036706				RLP Fund GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5053710				RLP Fund, LP (RLPLP)	DE	NIA	New York Life Insurance Company	Ownership	30.000	New York Life Insurance Company	NO	
			84-5053710				RLP Fund, LP (RLPLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	70.000	New York Life Insurance Company	NO	
			88-2116464				RidgeLake Co-Investment Partners, LP (RLPCOLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Gemini LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Navigator LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sigma LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Fund II GP LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	0.000	New York Life Insurance Company	NO	
							RLP Fund II LP	DE	NIA	RLP Fund II GP LLC	Ownership	0.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE		Employees	Ownership	49.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE		New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							RLP Profit Share (OAPC), LLC	DE		Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE		Ex-Employees (3 Non-Managing Memebers)	Ownership	98.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE		Apogem	Ownership	2.000	New York Life Insurance Company	NO	
							NYLCAP Holdings	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Jacob Ballas Capital India Private Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	
							Industrial Assets Holdings Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
							JB Cerestra Investment Management LLP	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639		New York Life Investment Management LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Fund II GP, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
							WFHG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
				4643807	0001406803		Workforce Housing Fund I - 2007, LP	DE	NIA	WFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							IndexIQ Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	74.370	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	
							IndexIQ Trust	DE	NIA	IndexIQ LLC	Other	0.000	New York Life Insurance Company	NO	
			02-0811753		0001415996		IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investments Active ETF Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company	NO	
							NYLI CBRE Real Assets ETF	DE	NIA	New York Life Investment Management LLC	Ownership	85.000	New York Life Insurance Company	NO	
							NYLI MacKay Core Plus Bond ETF	DE	NIA	New York Life Investment Management LLC	Ownership	93.070	New York Life Insurance Company	NO	
							NYLI MacKay California Muni Intermediate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	15.400	New York Life Insurance Company	NO	
							NYLI MacKay California Muni Intermediate ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	36.600	New York Life Insurance Company	NO	
							NYLI MacKay High Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	98.000	New York Life Insurance Company	NO	
							NYLI Winslow Focused Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	78.100	New York Life Insurance Company	NO	
							NYLI Winslow Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	20.200	New York Life Insurance Company	NO	
							NYLI MacKay Securitized Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	77.500	New York Life Insurance Company	NO	
							NYLI MacKay Securitized Income ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	16.700	New York Life Insurance Company	NO	
							NYLI MacKay Muni Short Duration ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	88.890	New York Life Insurance Company	NO	
							NYLI MacKay Muni Allocation ETF	DE	NIA	New York Life Investment Management LLC	Ownership	94.800	New York Life Insurance Company	NO	
							New York Life Investments ETF Trust	DE	NIA	New York Life Insurance Company	Ownership	10.200	New York Life Insurance Company	NO	
							NYLI 500 International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	53.620	New York Life Insurance Company	NO	
							NYLI Engender Equality ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	72.810	New York Life Insurance Company	NO	
							NYLI FTSE International Equity Currency Neutral ETF	DE	NIA	New York Life Investment Management LLC	Ownership	8.970	New York Life Insurance Company	NO	
							NYLI Global Equity R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	84.800	New York Life Insurance Company	NO	
							NYLI Healthy Hearts ETF	DE	NIA	New York Life Investment Management LLC	Ownership	66.150	New York Life Insurance Company	NO	
							NYLI CRBE NexGen Real Estate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	56.520	New York Life Insurance Company		
							NYLI Candriam International Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	79.400	New York Life Insurance Company	NO	
							NYLI Candriam U.S. Mid Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	96.200	New York Life Insurance Company	NO	
							NYLI Candriam U.S. Large Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	85.300	New York Life Insurance Company	NO	
							NYLI U.S. Large Cap R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.900	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings International	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings II International	LUX	NIA	New York Life Investment Management Holdings International	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							Candriam Group	LUX	NIA	New York Life Investment Management Holdings II International	Ownership	100.000	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							Kartesia Management S.?.r.l.	LUX	NIA	KTA Holdco	Ownership	33.000	New York Life Insurance Company	NO	
							Kartesia Italy Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Spain Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Netherlands Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Germany Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia France	FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia UK Ltd.	GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Belgium	BEL	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit FFS	FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP III	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities III S.C.A., SICAV-SIF	LUX	NIA	Kartesia GP III	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia III Topco S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP IV	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities IV SCS SICAV-SIF	LUX	NIA	Kartesia GP IV	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia IV Topco S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Master GP	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V Feeder SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Opportunities I SCS, SICAV-RAIF	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							KASS Unleveled S.á.r.l.	LUX	NIA	Kartesia Senior Opportunities I SCS, SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							KSO I Topco S.á.r.l.	LUX	NIA	KASS Unleveled S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities V S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities VI Feeder SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities VI SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities VI SCS S.?.r.l.	LUX	NIA	Kartesia Credit Opportunities VI SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia VI Topco S.?.r.l.	LUX	NIA	Kartesia Credit Opportunities VI SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Asset Management	FRA	NIA	Kartesia Master GP	Ownership	51.000	New York Life Insurance Company	NO	
							FIAM HLD SAS	FRA	NIA	Flexam Invest Asset Management	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest France Management SAS	FRA	NIA	FIAM HLD SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Tangible Asset Income Fund II SLP	FRA	NIA	Flexam Invest France Management SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Lux Management S.?.r.l.	LUX	NIA	FIAM HLD SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF	LUX	NIA	Flexam Invest Lux Management S.?.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Operations S.?.r.l.	LUX	NIA	Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxco S.á.r.l.	LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							Candriam Luxembourg (CANLUX)	LUX	NIA	Candriam Group	Ownership	64.000	New York Life Insurance Company	NO	
							Candriam Belgium	BEL	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam France	FRA	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam UK Establishment	GBR	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Germany Branch		NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam US Branch	US	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Spain Branch	ESP	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Netherlands Branch		NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam MENA Branch		NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Nordic Branch	SWE	NIA	Candriam Luxemborug	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	FRA	NIA	Cordius CIG	Ownership	0.120	New York Life Insurance Company	NO	
							Candriam Switzerland LLC	CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP	LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Tristan Real Estate Fund (RAIF)	LUX	NIA	Candriam GP	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP PA	LUX	NIA	Candriam Luxemborug	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Private Assets	LUX	NIA	Candriam GP PA	Ownership	100.000	New York Life Insurance Company	NO	
							ATA Holdco Luxembourg S.?.r.l	LUX	NIA	Candriam Luxembourg	Ownership	66.700	New York Life Insurance Company	NO	
							ATA Holdco Luxembourg S.?.r.l	LUX	NIA	Apogem Capital LLC	Ownership	33.300	New York Life Insurance Company	NO	
							Andera Partners	FRA	NIA	ATA Holdco Luxembourg S.?.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Expansion GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Expansion 3 S.L.P.	FRA	NIA	Andera Expansion GP	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA EXPANSION 4 S.L.P	FRA	NIA	Andera Expansion GP	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Smart Infra GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA SMART INFRA 1 S.L.P	FRA	NIA	Andera Smart Infra GP	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA SMART INFRA 2 S.L.P	FRA	NIA	Andera Smart Infra GP	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA SMART INFRA REMPLOI S.L.P	FRA	NIA	Andera Smart Infra GP	Ownership	100.000	New York Life Insurance Company	NO	
							Terra Nea 1 GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							TERRA NEA 1 SLP	FRA	NIA	Terra Nea 1 GP	Ownership	100.000	New York Life Insurance Company	NO	
							Andera MidCap GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA MIDCAP 5 S.L.P.	FRA	NIA	Andera MidCap GP	Ownership	100.000	New York Life Insurance Company	NO	
							Andera MidCap 6 S.L.P.S	FRA	NIA	Andera MidCap GP	Ownership	100.000	New York Life Insurance Company	NO	
							Acto V GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ACTO V S.L.P.	FRA	NIA	Acto V GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ACI II S.L.P.	FRA	NIA	ACI GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI Vintage II S.L.P.	FRA	NIA	ACI GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI Vintage III S.L.P.	FRA	NIA	ACI GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI I, SCA SICAV-FIAR	LUX	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							Rio Holding Secondary	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Partners España SL	ESP	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							IZNES SAS	LUX	NIA	Candriam Luxemborug	Ownership	2.000	New York Life Insurance Company	NO	
							Belfius Investment Partners	LUX	NIA	Candriam Luxemborug	Ownership	0.010	New York Life Insurance Company	NO	
							S.W.I.F.T. SCRL	LUX	NIA	Candriam Luxemborug	Ownership	0.020	New York Life Insurance Company	NO	
							Cordius	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	11.510	New York Life Insurance Company	NO	
							Cordius	LUX	NIA	Candriam Belgium	Ownership	0.000	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	0.000	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Belgium	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Absolute Return	LUX	NIA	Cordius CIG	Ownership	0.350	New York Life Insurance Company	NO	

SCHEDULE Y

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							Candriam Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.090	New York Life Insurance Company	NO	
							Candriam Bonds	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Capital Securities	LUX	NIA	Cordius CIG	Ownership	0.001	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	3.000	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Debt Local Currencies	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Corporate	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Total Return	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Euro High Yield	LUX	NIA	Cordius CIG	Ownership	0.080	New York Life Insurance Company	NO	
							Candriam Bonds Euro Long Term	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds International	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Total Return	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds US Corporate	LUX	NIA	Cordius CIG	Ownership	0.000	New York Life Insurance Company	NO	
							Candriam Diversified Futures	LUX	NIA	Cordius CIG	Ownership	0.200	New York Life Insurance Company	NO	
							Candriam Equities L	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.350	New York Life Insurance Company	NO	
							Candriam Equities L	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L Australia	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L EMU	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral Edge	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	95.850	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral Edge	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L Europe	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L Europe Edge		NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Europe Innovation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Europe Optimum Quality	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L European Autonomy	LUX	NIA	Cordius CIG	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Equities L Global Income		NIA	Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam Equities L Japan Edge		NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities Merger Arbitrage		NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L US Edge		NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L World Edge		NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L World Edge		NIA	New York Life Insurance and Annuity Corporation	Ownership	61.440	New York Life Insurance Company	NO	
							Candriam Fund Sustainable Euro Corporate Bonds Fossil Free	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Impact One	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	30.620	New York Life Insurance Company	NO	
							Candriam L	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam L Alternative Multi-Strategies	LUX	NIA	Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam L Dynamic Asset Allocation	LUX	NIA	Cordius CIG	Ownership	0.150	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Income & Growth	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam M	LUX	NIA	Cordius CIG	Ownership	12.690	New York Life Insurance Company	NO	
							Candriam M Impact Finance	LUX	NIA	Cordius CIG	Ownership	12.690	New York Life Insurance Company	NO	

SCHEDULE Y

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							Candriam Money Market	LUX	NIA	Cordius CIG	Other	0.320	New York Life Insurance Company	NO	
							Candriam Money Market Euro	LUX	NIA	Candriam Money Market	Other	0.150	New York Life Insurance Company	NO	
							Candriam Money Market Euro AAA	LUX	NIA	Cordius CIG	Other	0.560	New York Life Insurance Company	NO	
							Candriam Money Market USD Sustainable	LUX	NIA	Candriam Money Market	Other	0.010	New York Life Insurance Company	NO	
							Candriam Private Assets	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	78.740	New York Life Insurance Company	NO	
							Candriam Private Assets Kartesia Credit	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	78.740	New York Life Insurance Company	NO	
							Canrdriam Risk Arbitrage	FRA	NIA	Cordius CIG	Ownership	9.030	New York Life Insurance Company	NO	
							Candriam Sustainable	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global High Yield	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Impact	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	5.890	New York Life Insurance Company	NO	
							Candriam Sustainable Defensive Asset Allocation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Children	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Emerging Markets Ex-China	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity US	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Water	LUX	NIA	Cordius CIG	Ownership	90.070	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Future Mobility	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam World Alternative	LUX	NIA	Cordius CIG	Ownership	12.670	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	LUX	NIA	Cordius CIG	Ownership	12.690	New York Life Insurance Company	NO	
							Cleome Index Euro Long Term Bonds	LUX	NIA	Cleome Index	Ownership	0.140	New York Life Insurance Company	NO	
							Cleome Index Short Term Bonds	LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							Cleome Index World Equities	LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							NYL GF	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	16.150	New York Life Insurance Company	NO	
							NYL GF	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	27.510	New York Life Insurance Company	NO	
							NYL GF	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	50.190	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	12.290	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Essential Infrastructure	LUX	NIA	Cordius CIG	Ownership	0.200	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Small Cap	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	98.170	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Small Cap	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							NYL GF US High Yield Corporate Bonds	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	13.750	New York Life Insurance Company	NO	
							NYL GF US High Yield Corporate Bonds	LUX	NIA	Cordius CIG	Ownership	0.300	New York Life Insurance Company	NO	
							Paricor	BEL	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							Paricor Patrimonium	BEL	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							IndexIQ	LUX	NIA	Cordius CIG	Ownership	0.444	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Corporate Euro Bond	LUX	NIA	Cordius CIG	Ownership	0.450	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Europe Equity	LUX	NIA	Cordius CIG	Ownership	0.530	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							IndexIQ Factors Sustainable Japan Equity	LUX	NIA	Cordius CIG	Ownership	0.230	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Sovereign Euro Bond	LUX	NIA	Cordius CIG	Ownership	2.270	New York Life Insurance Company	NO	
							CGH UK Acquisition Company Limited	GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan (Holdings) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Feeder (GP) Limited		NIA	'Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	NO	
							EPISO 3 Feeder LP		NIA	EPISO 3 Feeder (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Partners LP	GBR	NIA	Tristan Equity Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Holdings Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	80.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Holdings Limited	GBR	NIA	Tristan Equity Partners LP	Ownership	20.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment (GP) Limited			Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investments LP		NIA	EPISO 3 Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners (GP) Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners SCSp	LUX	NIA	TCP Incentive Partners (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment GP Sarl (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Co-Investment (GP) Limited		NIA	TCP Co-Investment SCSp (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Co-Investment LP		NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Co-investment LLP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	GBR	NIA	EPISO 4 Co-Investment LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Incentive Partners LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company	NO	
							CCP 5 Co-Investment LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners LLP	GBR	NIA	Tristan Capital Limited	Ownership	80.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners LP	GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	GBR	NIA	Curzon Capital Partners III (GP) Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III LP	LUX	NIA	CCP III (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV GP Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV LP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV S.a.r.l.	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt FinCo S.a.r.l.	LUX	NIA	Curzon Capital Partners IV S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1 Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1	ITA	NIA	CCP IV IREF 1 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 1 Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	GBR	NIA	CCP IV Bolt 1 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	GBR	NIA	CCP IV Bolt 2 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Bolt Nominee 1 Limited	GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							Bolt Nominee 2 Limited	GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 2 Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Erneside Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV France Investments Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							OPPCI CCP IV France Investments	FRA	NIA	CCP IV France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	FRA	NIA	OPPCI CCP IV France Investments	Ownership	99.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	FRA	NIA	CCP IV France Investments Sarl	Ownership	1.000	New York Life Insurance Company	NO	
							The Forum, Solent, Management Company Limited	GBR	NIA	CCP IV Solent Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SBP Management Limited	GBR	NIA	CCP IV Solent Sarl	Ownership	27.830	New York Life Insurance Company	NO	
							CCP IV (GP) Sarl		NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Kerin Luxembourg Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV SCSp	LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	74.000	New York Life Insurance Company	NO	
							Kerin Holding Sarl	LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV UK Holding Sarl	LUX	NIA	Kerin Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Cardiff Gate RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Rotherham Foundry RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Warrington Riverside RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Birmingham Ravenside RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Walsall Bescot RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							RW Sofas Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Milton Keynes RP Limited	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Bangor Springill RP Limited Sar l	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners LP	GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	64.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 3 LP	GBR	NIA	EPISO 3 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 L.P.	GBR	NIA	European Property Investors Special Opportunities 3 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Luxembourg Holding S.a.r.l.	LUX	NIA	EPISO 3 L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Wave Holding S.a.r.l.	LUX	NIA	EPISO 3 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	LUX	NIA	EPISO 4 GP II Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 4 LP	GBR	NIA	EPISO 4 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Caeser Holding Sarl	GBR	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							Trophy Value Added Fund	ITA	NIA	EPISO 4 Caeser Holding Sarl	Ownership	74.150	New York Life Insurance Company	NO	
							EPISO 4 Luxembourg Holding Sarl	LUX	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 1 Spzzo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 2 Spzzo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Retail Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Apartments Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Hotel Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight GP Limited	GBR	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight LP	GBR	NIA	EPISO 4 Twilight GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight Ireland PRS Properties Eclipse DAC	IRL	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 West Holding Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.500	New York Life Insurance Company	NO	
							EPISO 4 Antrim Sarl	LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Banbridge Sarl	LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 France Investments Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							OPPCI EPISO 4 France Investments	FRA	NIA	EPISO 4 France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SAS VDF	FRA	NIA	OPPCI EPISO 4 France Investments	Ownership	100.000	New York Life Insurance Company	NO	
							SCI VDF	FRA	NIA	SAS VDF	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Switch Holding S.a.r.l.	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							E4 Switch Norway AS	NOR	NIA	EPISO 4 Switch Holding S.a.r.l.	Ownership	80.000	New York Life Insurance Company	NO	
							EPISO 4 Pilgrim Holding S.a.r.l	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TP Property S.a.r.l.	LUX	NIA	EPISO 4 Pilgrim Holding S.a.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property (Plymouth) Limited	GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property Developments (Plymouth) Limited	GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Holding S.a.r.l.	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.600	New York Life Insurance Company	NO	
							EPISO 4 Lynx S.a.r.l.	LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Marketing S.a.r.l.	LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited		NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP		NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	80.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life LP	GBR	NIA	CCP 5 GP LLP (United Kingdom)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 (GP) Sarl	LUX	NIA	Curzon Capital Partners 5 Long-Life LP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	GBR	NIA	CCP 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 1 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 2 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 3 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 4 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 5 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 6 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 7 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 8 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 9 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 10 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 11 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Long-Life Luxembourg S.á.r.l.	LUX	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 LL GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long Life SCSp	LUX	NIA	CCP 5 LL GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners GP Limited		NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners SLP		NIA	EPISO 5 Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 (GP) Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 LP	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							EPISO 5 Luxembourg Holding S.a.r.l.	LUX	NIA	European Property Investors Special Opportunities 5 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Portfolio GP S.a.r.l.	LUX	NIA	EPISO 5 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Silver JV SCSp	LUX	NIA	EPISO 5 Portfolio GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Sterling Square Holdings S.a.r.l.	LUX	NIA	EPISO 5 Silver JV SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							E6 France Investments FPS-SICAV	FRA	NIA	European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	Ownership	90.790	New York Life Insurance Company	NO	
							EPISO 5 Co-Investment SCSp	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 (GP) S.a.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Co-Investment SCSp	LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 6 SCSp SICAV-SIF	LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 UK Investment Holdings Limited	GBR	NIA	European Property Investors Special Opportunities 6 SCSp SICAV-SIF	Ownership	64.000	New York Life Insurance Company	NO	
							EPISO 6 Pegasus Holding Limited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Pegasus Investment Partners LLP (fka Pegasus Affordable Housing LLP)	GBR	NIA	EPISO 6 Pegasus Holding Limited (UK)	Ownership	97.500	New York Life Insurance Company	NO	
							Pegasus Affordable Limited	GBR	NIA	Pegasus Affordable Housing LLP (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Housing Limited	GBR	NIA	Pegasus Affordable Limited (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Housing Investment Ltd.	GBR	NIA	Pegasus Affordable Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Housing 2 Limited	GBR	NIA	Pegasus Affordable Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Rented Limited	GBR	NIA	Pegasus Affordable Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Waterfall Top Holdings Lmited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	64.000	New York Life Insurance Company	NO	
							EPISO 6 Waterfall LP	GBR	NIA	EPISO 6 Waterfall Top Holdings Lmited	Ownership	64.000	New York Life Insurance Company	NO	
							Waterfall HoldCo Limited	GBR	NIA	EPISO 6 Waterfall LP	Ownership	100.000	New York Life Insurance Company	NO	
							Waterfall PropCo Limited	GBR	NIA	Waterfall HoldCo Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Bury South Management Company Limited	GBR	NIA	Waterfall PropCo Limited	Ownership	39.000	New York Life Insurance Company	NO	
							Crossway Management Company Limited	GBR	NIA	Waterfall PropCo Limited	Ownership	16.000	New York Life Insurance Company	NO	
							Turbine Management Company Limited	GBR	NIA	Waterfall PropCo Limited	Ownership	21.000	New York Life Insurance Company	NO	
							EPISO 6 Phoenix JV LLP	GBR	NIA	EPISO 6 UK Portfolio GP Limited	Ownership	50.000	New York Life Insurance Company	NO	
							Phoenix Core Holdco Limited	GBR	NIA	EPISO 6 Phoenix JV LLP (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Phoenix Core Propco Limited	GBR	NIA	Phoenix Core Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Cody TP Management Company Limited	GBR	NIA	Phoenix Core Propco Limited (UK) - GP Guarantor	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Luxembourg Holding S.a.r.l.	LUX	NIA	European Property Investors Special Opportunities 6 SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Phoenix Development Holding S.a.r.l.		NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	99.000	New York Life Insurance Company	NO	
							Phoenix Development Holding S.a.r.l.		NIA	Third Party	Ownership	1.000	New York Life Insurance Company	NO	
							Phoenix DevCo S.a.r.l.		NIA	Phoenix Development Holding S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre JV Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 1 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 3 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Curado Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Claybrook, S.L.	ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	90.000	New York Life Insurance Company	NO	
							Barnfield Spain, S.L.	ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Macbeth 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Macbeth 4 SRL	BEL	NIA	EPISO 6 Macbeth 2 Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Montague 1 Sarl	LUX	NIA	EPISO 6 Romeo 2 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Moomin Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	85.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Sarl	LUX	NIA	EPISO 6 Siem Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Emerald Holdings S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	96.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Nord B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Ost B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig West Ost B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							TAG Leipzig-Immobilien GmbH	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Platinum HIding S.a.r.l	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Frankurt Wohnland GmbH		NIA	EPISO 6 Platinum HIding S.a.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 MB Holding S.a.r.l	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							MB Property 1 S.a.r.l	LUX	NIA	EPISO 6 MB Holding S.a.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico GP S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico SCSp	LUX	NIA	Hella Acquico GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main Holding S.a.r.l.	LUX	NIA	Hella Holding S.a.r.l.	Ownership	96.000	New York Life Insurance Company	NO	
							H Main 1 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 2 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 3 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 4 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 5 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 6 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 7 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Nexus Holding S.á.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Aventos Eta Investment GmbH		NIA	EPISO 6 Nexus Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Nexus MidCo S.á.r.l.	LUX	NIA	EPISO 6 Nexus Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Manor GP S.á.r.l	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Manor JV SCSp	LUX	NIA	EPISO 6 Manor GP S.á.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Manor Holding S.á.r.l.	LUX	NIA	EPISO 6 Manor JV SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Manor Property S.á.r.l.	LUX	NIA	EPISO 6 Manor Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Manor Devco Limited	GBR	NIA	EPISO 6 Manor Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Northface Holding S.á.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Northface 1 S.á.r.l.	LUX	NIA	EPISO 6 Northface Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Northface 2 S.á.r.l.	LUX	NIA	EPISO 6 Northface Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Northface 3 Fixtures S.á.r.l.	LUX	NIA	EPISO 6 Northface Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Co-Investment SCSp		NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	92.150	New York Life Insurance Company	NO	
							EPISO 6 Panther GP Limited		NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							EPISO 6 Panther JV SLP		NIA	EPISO 6 Panther GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Hodco Limited		NIA	EPISO 6 Panther JV SLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Property Limited		NIA	EPISO 6 Panther Hodco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Point A Hotels (Web) Limited	GBR	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Point A Hotels Limited	GBR	NIA	Point A Hotels (Web) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag St. Andrew Hotel Limited	GBR	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Patrizia Hanover (St. Andrew) PUT		NIA	Raag St. Andrew Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Hotels Limited		NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Pub Westminster Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							RAAG OBS Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							QMK OBS Limited	IRL	NIA	RAAG OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Dublin Limited		NIA	QMK OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Dublin Limited		NIA	Raag Dublin Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Holdings Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kesington Hotel Limited		NIA	Raag Kensington Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Kensington Limited	GBR	NIA	Raag Kesington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Holdings Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Hotel Limited		NIA	Raag Westminster Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Westminster Limited		NIA	Raag Westminster Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Holdings Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Hotel Limited		NIA	Raag Liverpool Street Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Liverpool Street Limited	GBR	NIA	Raag Liverpool Street Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ragg Kings Cross Holdings Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kings Cross Hotel Limited		NIA	Ragg Kings Cross Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK KX Limited	GBR	NIA	Raag Kings Cross Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddintgon Holdings Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddington Hotel Limited		NIA	Raag Paddintgon Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Paddington Limited	GBR	NIA	Raag Paddington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Canary Wharf Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Canary Wharf Limited	GBR	NIA	Raag Canary Wharf Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Shoreditch Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Shoreditch Limited	GBR	NIA	Raag Shoreditch Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Aberdeen		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Management Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Co-Investment (GP) S.à.r.l .	LUX	NIA	EPISO6	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger Co-Investment SCSp	LUX	NIA	EPISO 6 Panther Co-Investment (GP) S.à.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger GP Limited	GBR	NIA	EPISO6	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger JV LLP	GBR	NIA	EPISO 6 Tiger GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger Hotels Limited	GBR	NIA	EPISO 6 Tiger JV LLP	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Limited	GBR	NIA	EPISO 6 Tiger Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Top Holdco Limited	GBR	NIA	easyHotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Mezz Holdco Limited	GBR	NIA	easyHotel Top Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Parent Holdco Limited	GBR	NIA	easyHotel New UK Mezz Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Master Holdco Limited	GBR	NIA	easyHotel New UK Parent Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Limited	GBR	NIA	easyHotel New UK Master Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Italy Holdings S.R.L.	ITA	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France SAS	FRA	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Nice Holdings SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							CGH SAS	FRA	NIA	easyHotel Nice Holdings SAS	Ownership	100.000	New York Life Insurance Company	NO	
							SC Nice Hotel	FRA	NIA	CGH SAS	Ownership	99.000	New York Life Insurance Company	NO	
							SC Nice Hotel	FRA	NIA	easyHotel Nice Holdings SAS	Ownership	1.000	New York Life Insurance Company	NO	
							easyHotel France Aubervilliers SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France Marseille Opco SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France Marseille Propco SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France Marseille Propco SAS	FRA	NIA	easyHotel France Marseille Propco SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Fira, S.L.	ESP	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Spain S.L.	ESP	NIA	easyHotel Fira, S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Spain Holdings S.L.	ESP	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							eH Barcelona Meridiana OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Barcelona Maridiana PropCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							eH Alicante OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Alicante PropCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							eH Valencia OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Valencia PropCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							eH Madrid Fleta OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Spain Madrid Fleta PropCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	101.000	New York Life Insurance Company	NO	
							easyHotel Ireland HoldCo Limited	IRL	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Ireland Limited	IRL	NIA	easyHotel Ireland HoldCo Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel UK Holdings Limited	GBR	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Birmingham Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Ipswich Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Milton Keynes Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Leeds Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Cardiff Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Liverpool Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Manchester Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Sheffield Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Glasgow Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Shoreditch Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Croydon Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel BidCo No. 1 Limited	GBR	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel BidCo No. 2 Limited	GBR	NIA	easyHotel BidCo No. 1 Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Budget Hotel Holding (BBHH) B.V.		NIA	easyHotel BidCo No. 2 Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Budget Hotel Management (BBHM) B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							AMSCCS Hotel B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 1 B.V.		NIA	AMSCCS Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							DHCC Hotel B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie II B.V.		NIA	DHCC Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							RDCC Hotel B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie III B.V.		NIA	RDCC Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							AMSAB Hotel B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 4 B.V.		NIA	AMSAB Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 6 B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							DHSCH Hotel B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 7 B.V.		NIA	DHSCH Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Argent Office.N.V.	BEL	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							BHRE 4 (Masstricht) B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							BHRE 1 B.V.		NIA	BHRE 4 (Masstricht) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 8 B.V.		NIA	BHRE 1 B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 5 N.V.	BEL	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Oxford OpCo Limited	GBR	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Newcastle OpCo Limited	GBR	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners GP Limited		NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners SLP		NIA	TIPS One Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Income Plus Strategy One SCSp	LUX	NIA	TIPS One GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha Holdings Sarl	LUX	NIA	Tristan Income Plus Strategy One SCSp	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							TIPS One Alpha PV I Sarl	LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited		NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP		NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Asset Management Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP SPAIN, SL	ESP	NIA	Tristan Capital Partners Asset Management Limited	Ownership	64.500	New York Life Insurance Company	NO	
							TCP France	GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP NL BV	GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Poland Spolka z ograniczona odpowiedzialnoscia	POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Management Company S.à.r.l.	LUX	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							German Property Performance Partners Investors Feeder Verwaltungs GmbH	DEU	NIA	TCP Incentive Partners (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 SCSp	LUX	NIA	EPISO 4 (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	LUX	NIA	Tristan (Holdings) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited	AUS	NIA	New York Life Investment Management Holdings II International	Ownership	81.140	New York Life Insurance Company	NO	
							Ausbil Australia Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Asset Management Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global Infrastructure Pty. Limited	AUS	NIA	Ausbil Investment Management Limited	Ownership	55.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited Employee Share Trust	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global SmallCap Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	23.440	New York Life Insurance Company	NO	
							Ausbil Long Short Focus Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	28.370	New York Life Insurance Company	NO	
							Ausbil CORE Global Listed Infrastructure Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.910	New York Life Insurance Company	NO	
			56-2412827		0000914898		NYLIFE Distributors LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
				3663273			Huntsville NYL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Forest Park NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 4 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 1-2-3 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 17, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 20, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Mantua Grove LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							REEP-IND NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	NO	
							NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue Urban Renewal LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2951535				REEP-MF Cumberland TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-1807159				Cumberland Apartments, LLC	TN	NIA	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Marina Landing WA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SP Marina Landing LLC	DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	NO	
							REEP-MF Woodridge IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL SASI GA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Bradford PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL CTC NY LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							5005 LBJ Tower LLC	DE	NIA	REEP-RTL CTC NY LLC	Ownership	97.000	New York Life Insurance Company	NO	
							REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1842612				MARKET ROSS TX JV LLC	DE	NIA	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	NO	
			61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Mallory TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							3665 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	NO	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wynnewood PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU Fayetteville NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							501 Fayetteville JV LLC	DE	NIA	REEP-MU Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	NO	
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU SOUTH GRAHAM NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MU SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND COMMERCE CITY CO LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-BRENNAN COMMERCE CITY JV LLC	DE	NIA	REEP-IND COMMERCE CITY CO LLC	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-OFC Mass Ave MA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3570605				REEP-MF FARMINGTON IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3582543				REEP-MARQUETTE FARMINGTON JV LLC	DE	NIA	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	NO	
			85-3602362				REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NIA	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2888368				REEP-MF BELLEVUE STATION WA LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-LP BELLEVUE STATION JV LLC	DE	NIA	REEP-MF BELLEVUE STATION WA LLC	Ownership	86.150	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT AZ LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT JV LLC	DE	NIA	REEP-HINES ENCLAVE POINT AZ LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF WILDHORSE RANCH TX LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-WP WILDHORSE RANCH JV LLC	DE	NIA	REEP-MF WILDHORSE RANCH TX LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD ROMULUS JV LLC	DE	NIA	REEP-IND ROMULUS MI LLC	Ownership	87.140	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI II LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD ROMULUS II AND III JV LLC	DE	NIA	REEP-IND ROMULUS MI II LLC	Ownership	75.220	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							REEP-NPD Romulus II AND III JV B4 OWNER LLC	DE	NIA	REEP-NPD ROMULUS II AND III JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC)	DE	NIA	REEP-NPD ROMULUS II AND III JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF SOUTH MAIN TX LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN JV LLC	DE	NIA	REEP-MF SOUTH MAIN TX LLC	Ownership	99.990	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN OWNER LLC	DE	NIA	REEP-AO SOUTH MAIN JV LLC	Ownership	100.000	New York Life Insurance Company	NO	

Asterisk	Explanation
1	Contractual Client - Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio.
2	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares.
3	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares.
4	Investment Pool - Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
5	Reliance Relationship - Entire proceeds of the entity are invested in a funding agreement of the Company.
6	Energy Contracts and Aircraft Loans Investments - with 100% of the investments coming from the Company and its wholly owned affiliate New York Life Insurance and Annuity Corporation.
7	Control of this entity is pursuant to an investment management contract with Apogem Capital LLC, or affiliate, not through ownership of voting interests.
8	Investment Pool - Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
9	Control of this entity is pursuant to a management contract with NYL Investors LLC.
10	Ausbil Investment Management Limited has sole authority over the management of the fund.
11	Investment Pool - Bankruptcy-remote special purpose investment pool vehicle for issuing notes.
12	Investment Pool - Investment pool of leveraged loans managed by Flatiron RR LLC, Manager Series.

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
66915	13-5582869	New York Life Insurance Company (Parent)	902,528,887	325,000,000			(1,530,662,263)			(4,280,692,655)	(4,583,826,031)	
91596	13-3044743	New York Life Insurance and Annuity Corporation	131,264,270				1,075,349,014	(11,000,000)		(3,332,434,948)	(2,136,821,664)	616,049,613
	13-4199614	New York Life Enterprises LLC	(157,000,000)				26,288,675				(130,711,325)	
81353	52-1530175	NYLIFE Insurance Company of Arizona		75,000,000			113,816,683				188,816,683	
	52-2206685	New York Life Investment Management Holdings LLC	(413,722,039)				93,133,623			600,000,000	279,411,584	
	13-4081725	NYLIFE LLC	(35,000,000)				1,687,197			346,255,455	312,942,652	
	46-4293486	NYL Investors LLC	(225,000,000)				79,871,193				(145,128,807)	
	36-4715120	Madison Capital Funding LLC	(200,000,000)							6,667,108,095	6,467,108,095	
65498	23-1503749	Life Insurance Company of North America	24,928,882	(400,000,000)			140,461,522	11,000,000		(235,947)	(223,845,543)	(616,049,613)
64548	13-2556568	New York Life Group Insurance Company of NY	(28,000,000)				54,356				(27,945,644)	
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control/ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control/ Affiliation of Column 5 Over Column 6 (Yes/No)
New York Life Insurance Company	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Insurance and Annuity Corporation	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Insurance Company of Arizona	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
Life Insurance Company of North America	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Group Insurance Company of NY	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an Actuarial Opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an Audited Financial Report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the Actuarial Opinion on Participating and Non-participating Policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the Actuarial Opinion on Non-guaranteed Elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the Actuarial Opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the Actuarial Opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the Actuarial Opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	NO
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

12. Trusteed Surplus Statement [Document Identifier 490]

13. Participating Opinion for Exhibit 5 [Document Identifier 371]

16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

22. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

30. Medicare Part D Coverage Supplement [Document Identifier 365]

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

35. Health Care Receivables Supplement [Document Identifier 475]

39. Credit Insurance Experience Exhibit [Document Identifier 230]

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]

43. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Administrative and other fees due and unpaid	2,874,358		2,874,358	2,655,580
2505. Amount due for undelivered securities	473,321	473,316	5	5
2597. Summary of remaining write-ins for Line 25 from overflow page	3,347,679	473,316	2,874,363	2,655,585

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Other payable	3,803,238	10,099,450
2505. Deferred gains liability	2,722,699	2,701,646
2597. Summary of remaining write-ins for Line 25 from overflow page	6,525,937	12,801,096

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year	2 Prior Year
08.304. Miscellaneous income	6,299,645	4,739,003
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	6,299,645	4,739,003

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 14	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 14
1.	Issuer credit obligations (Schedule D, Part 1, Section 1):						
	1.01 U.S. government obligations	2,265,027,149	1.614	2,265,027,145		2,265,027,145	1.615
	1.02 Other U.S. government obligations	11,509,325	0.008	11,509,324		11,509,324	0.008
	1.03 Non-U.S. sovereign jurisdiction securities	304,121,446	0.217	304,121,447		304,121,447	0.217
	1.04 Municipal bonds – general obligations (direct & guaranteed)	1,085,000,021	0.773	1,085,000,020		1,085,000,020	0.773
	1.05 Municipal bonds – special revenue	3,736,475,691	2.663	3,736,475,698		3,736,475,698	2.663
	1.06 Project finance bonds issued by operating entities	2,494,164,918	1.778	2,494,164,915		2,494,164,915	1.778
	1.07 Corporate bonds	58,506,074,447	41.697	58,506,186,896		58,506,186,896	41.704
	1.08 Mandatory convertible bonds		0.000				0.000
	1.09 Single entity backed obligations	1,149,820,307	0.819	1,149,820,307		1,149,820,307	0.820
	1.10 SVO-Identified bond exchange traded funds – fair value		0.000				0.000
	1.11 SVO-Identified bond exchange traded funds – systematic value		0.000				0.000
	1.12 Bonds issued by funds representing operating entities	5,421,384,694	3.864	5,421,384,689		5,421,384,689	3.864
	1.13 Bank loans - issued		0.000				0.000
	1.14 Bank loans - acquired	512,138,108	0.365	512,138,109		512,138,109	0.365
	1.15 Mortgages loans that qualify as SVO-Identified credit tenant loans		0.000				0.000
	1.16 Certificates of deposit		0.000				0.000
	1.17 Other issuer credit obligations		0.000				0.000
	1.18 Total issuer credit obligations	75,485,716,106	53.799	75,485,828,550		75,485,828,550	53.807
2.	Asset-backed securities (Schedule D, Part 1, Section 2):						
	2.01 Financial asset-backed securities – self-liquidating	24,880,920,323	17.733	24,880,807,886		24,880,807,886	17.735
	2.02 Financial asset-backed securities – not self-liquidating		0.000				0.000
	2.03 Non-financial asset-backed securities	7,725,194,377	5.506	7,725,194,370		7,725,194,370	5.507
	2.04 Total asset-backed securities	32,606,114,700	23.238	32,606,002,256		32,606,002,256	23.242
3.	Preferred stocks (Schedule D, Part 2, Section 1):						
	3.01 Industrial and miscellaneous (unaffiliated)	229,489,376	0.164	229,489,375		229,489,375	0.164
	3.02 Parent, subsidiaries and affiliates		0.000				0.000
	3.03 Total preferred stocks	229,489,376	0.164	229,489,375		229,489,375	0.164
4.	Common stocks (Schedule D, Part 2, Section 2):						
	4.01 Industrial and miscellaneous - publicly traded (unaffiliated)	204,187,121	0.146	204,187,097		204,187,097	0.146
	4.02 Industrial and miscellaneous - other (unaffiliated)	37,536,022	0.027	37,536,023		37,536,023	0.027
	4.03 Parent, subsidiaries and affiliates - publicly traded		0.000				0.000
	4.04 Parent, subsidiaries and affiliates - other		0.000				0.000
	4.05 Mutual funds	194,821,937	0.139	194,821,936		194,821,936	0.139
	4.06 Unit investment trusts		0.000				0.000
	4.07 Closed-end funds		0.000				0.000
	4.08 Exchange traded funds	190,012,072	0.135	190,012,072		190,012,072	0.135
	4.09 Total common stocks	626,557,152	0.447	626,557,128		626,557,128	0.447
5.	Mortgage loans (Schedule B):						
	5.01 Farm mortgages		0.000				0.000
	5.02 Residential mortgages	107,388,399	0.077	107,388,521		107,388,521	0.077
	5.03 Commercial mortgages	19,699,536,169	14.040	19,699,536,169		19,699,536,169	14.042
	5.04 Mezzanine real estate loans	423,135,063	0.302	423,135,063		423,135,063	0.302
	5.05 Total valuation allowance		0.000				0.000
	5.06 Total mortgage loans	20,230,059,631	14.418	20,230,059,753		20,230,059,753	14.420
6.	Real estate (Schedule A):						
	6.01 Properties occupied by company		0.000				0.000
	6.02 Properties held for production of income	86,600,433	0.062	86,600,433		86,600,433	0.062
	6.03 Properties held for sale		0.000				0.000
	6.04 Total real estate	86,600,433	0.062	86,600,433		86,600,433	0.062
7.	Cash, cash equivalents and short-term investments:						
	7.01 Cash (Schedule E, Part 1)	(219,901,214)	(0.157)	(219,901,214)		(219,901,214)	(0.157)
	7.02 Cash equivalents (Schedule E, Part 2)	3,554,300,323	2.533	3,554,300,325		3,554,300,325	2.534
	7.03 Short-term investments (Schedule DA)	380,464,726	0.271	380,464,729		380,464,729	0.271
	7.04 Total cash, cash equivalents and short-term investments	3,714,863,835	2.648	3,714,863,840		3,714,863,840	2.648
8.	Contract loans	1,119,165,600	0.798	1,103,999,510		1,103,999,510	0.787
9.	Derivatives (Schedule DB)	988,760,543	0.705	988,760,543		988,760,543	0.705
10.	Other invested assets (Schedule BA)	5,115,663,387	3.646	5,108,967,965		5,108,967,965	3.642
11.	Receivables for securities	1,891,645	0.001	1,891,645		1,891,645	0.001
12.	Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
13.	Other invested assets (Page 2, Line 11)	106,689,184	0.076	106,689,184		106,689,184	0.076
14.	Total invested assets	140,311,571,592	100.000	140,289,710,182		140,289,710,182	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		88,883,286
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,282,852	
	8.2 Totals, Part 3, Column 9		2,282,852
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		86,600,435
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		86,600,435

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		17,450,210,704
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	5,100,644,009	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	484,144,103	5,584,788,112
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	26,458,063	
	3.2 Totals, Part 3, Column 11	488,766	26,946,829
4.	Accrual of discount		17,083,423
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	(84,961,226)	
	5.2 Totals, Part 3, Column 8	14,894,812	(70,066,414)
6.	Total gain (loss) on disposals, Part 3, Column 18		415,000
7.	Deduct amounts received on disposals, Part 3, Column 15		2,767,829,516
8.	Deduct amortization of premium and mortgage interest points and commitment fees		253,243
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	1,023,956	
	9.2 Totals, Part 3, Column 13		1,023,956
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10	12,259,217	12,259,217
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		20,230,059,633
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		20,230,059,633
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		20,230,059,633

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,746,378,080
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,439,227,373	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	393,840,786	1,833,068,159
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		571,830
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	182,270,425	
	5.2 Totals, Part 3, Column 9	2,927,425	185,197,850
6.	Total gain (loss) on disposals, Part 3, Column 19		2,738,638
7.	Deduct amounts received on disposals, Part 3, Column 16		587,520,333
8.	Deduct amortization of premium, depreciation and proportional amortization		67,087,275
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	17,851,606	
	9.2 Totals, Part 3, Column 14	9,768,157	27,619,763
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	25,004,038	
	10.2 Totals, Part 3, Column 11	299,286	25,303,324
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		5,115,663,387
12.	Deduct total nonadmitted amounts		6,695,422
13.	Statement value at end of current period (Line 11 minus Line 12)		5,108,967,965

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

		1 Total	2 Issuer Credit Obligations	3 Asset-Backed Securities	4 Preferred Stocks	5 Common Stocks
1.	Book/adjusted carrying value, December 31 of prior year	102,908,037,620	71,550,224,285	30,582,377,996	43,090,425	732,344,914
2.	Cost of bonds and stocks acquired, Part 3, Column 6	34,097,004,836	21,733,806,410	11,817,908,383	236,371,871	308,918,172
3.	Accrual of discount	225,372,807	165,698,428	59,674,379		XXX
4.	Unrealized valuation increase/(decrease)	(67,865,703)	4,601,483	6,069,713	(26,734,700)	(51,802,199)
5.	Total gain (loss) on disposals, Part 4, Column 18	98,719,395	(30,668,935)	(8,229,960)	24,915,084	112,703,206
6.	Consideration for bonds and stocks disposed, Part 4, Column 6	28,700,989,288	18,452,544,994	9,712,345,019	48,160,804	487,938,471
7.	Amortization of premium	67,500,302	39,918,583	27,581,719		XXX
8.	Total foreign exchange change in book/adjusted carrying value	505,381,871	490,057,960	2,284,905	7,499	13,031,507
9.	Current year's other-than-temporary impairment recognized	74,059,619	63,791,187	9,565,881		702,551
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	23,775,698	16,277,896	7,497,802		XXX
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	108,947,877,315	75,373,742,763	32,718,090,599	229,489,375	626,554,578
12.	Total nonadmitted amounts					
13.	Statement value at end of current period (Line 11 minus Line 12)	108,947,877,315	75,373,742,763	32,718,090,599	229,489,375	626,554,578

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS						
Issuer Credit Obligations						
Governments and Municipalities	1.	United States	7,098,012,188	5,517,143,138	6,774,020,565	8,646,902,523
	2.	Canada	11,731,991	10,341,315	11,753,355	11,675,000
	3.	Other Countries	292,389,457	289,872,720	291,636,538	294,581,934
	4.	Total	7,402,133,636	5,817,357,173	7,077,410,458	8,953,159,457
All Other Issuer Credit Obligations (unaffiliated)	5.	United States	48,431,637,822	46,149,375,910	48,351,034,841	49,503,821,134
	6.	Canada	2,041,885,111	1,993,095,423	2,057,291,552	2,055,612,448
	7.	Other Countries	14,157,856,408	13,828,321,185	14,097,349,828	14,323,769,808
	8.	Total	64,631,379,341	61,970,792,518	64,505,676,221	65,883,203,390
All Other Issuer Credit Obligations (affiliated)	9.	Total	3,452,203,118	3,550,358,673	3,452,203,118	3,452,203,118
	10.	Total Issuer Credit Obligations	75,485,716,095	71,338,508,364	75,035,289,797	78,288,565,965
Asset-Backed Securities						
Asset-Backed Securities (unaffiliated)	11.	United States	28,387,679,745	27,332,882,707	28,377,730,863	28,716,974,268
	12.	Canada	3,994,141,048	3,994,980,345	3,990,871,087	3,996,946,726
	13.	Other Countries				
	14.	Total	32,381,820,793	31,327,863,052	32,368,601,950	32,713,920,994
Asset-Backed Securities (affiliated)	15.	Total	224,293,907	224,536,868	224,291,297	224,282,382
	16.	Total Asset-Backed Securities	32,606,114,700	31,552,399,920	32,592,893,247	32,938,203,376
	17.	Total Bonds	108,091,830,795	102,890,908,284	107,628,183,044	111,226,769,341
PREFERRED STOCKS						
Industrial and Miscellaneous (unaffiliated)	18.	United States	229,444,986	229,444,986	230,771,871	
	19.	Canada				
	20.	Other Countries	44,390	44,390	41,893	
	21.	Total	229,489,376	229,489,376	230,813,764	
Parent, Subsidiaries and Affiliates	22.	Total				
	23.	Total Preferred Stocks	229,489,376	229,489,376	230,813,764	
COMMON STOCKS						
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	24.	United States	396,816,600	396,816,601	309,148,540	
	25.	Canada	5,585,895	5,585,895	2,888,106	
	26.	Other Countries	224,154,657	224,154,662	181,141,561	
	27.	Total	626,557,152	626,557,158	493,178,207	
Parent, Subsidiaries and Affiliates	28.	Total				
	29.	Total Common Stocks	626,557,152	626,557,158	493,178,207	
	30.	Total Stocks	856,046,528	856,046,534	723,991,971	
	31.	Total Bonds and Stocks	108,947,877,323	103,746,954,818	108,352,175,015	

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Government Obligations												
1.1 NAIC 1	2,538,241,973	58,289,586	2,470,347	23,076,578	2,161,296,485	XXX	4,783,374,969	4.3	XXX	XXX	4,776,092,678	7,282,291
1.2 NAIC 2						XXX			XXX	XXX		
1.3 NAIC 3						XXX			XXX	XXX		
1.4 NAIC 4						XXX			XXX	XXX		
1.5 NAIC 5						XXX			XXX	XXX		
1.6 NAIC 6						XXX			XXX	XXX		
1.7 Totals	2,538,241,973	58,289,586	2,470,347	23,076,578	2,161,296,485	XXX	4,783,374,969	4.3	XXX	XXX	4,776,092,678	7,282,291
2. Other U.S. Government Securities												
2.1 NAIC 1		7,256,671	3,304,813	947,840		XXX	11,509,324	0.0	XXX	XXX	11,509,324	
2.2 NAIC 2						XXX			XXX	XXX		
2.3 NAIC 3						XXX			XXX	XXX		
2.4 NAIC 4						XXX			XXX	XXX		
2.5 NAIC 5						XXX			XXX	XXX		
2.6 NAIC 6						XXX			XXX	XXX		
2.7 Totals		7,256,671	3,304,813	947,840		XXX	11,509,324	0.0	XXX	XXX	11,509,324	
3. Non-U.S. Sovereign Jurisdiction Securities												
3.1 NAIC 1	6,273,844	34,510,329	32,802,285	5,554,396	28,228,145	XXX	107,368,999	0.1	XXX	XXX	91,102,193	16,266,806
3.2 NAIC 2	18,763,907	56,783,293	28,236,874	25,112,866	50,708,992	XXX	179,605,932	0.2	XXX	XXX	150,517,976	29,087,956
3.3 NAIC 3	1,404,106	2,885,518	7,196,115	4,765,418	1,095,359	XXX	17,346,516	0.0	XXX	XXX	13,364,332	3,982,184
3.4 NAIC 4						XXX			XXX	XXX		
3.5 NAIC 5						XXX			XXX	XXX		
3.6 NAIC 6						XXX			XXX	XXX		
3.7 Totals	26,441,857	94,179,140	68,235,274	35,432,680	80,032,496	XXX	304,321,447	0.3	XXX	XXX	254,984,501	49,336,946
4. Municipal Bonds – General Obligations												
4.1 NAIC 1	1,248,196	30,805,576	72,501,668	446,199,973	503,082,981	XXX	1,053,838,394	0.9	XXX	XXX	1,053,838,394	
4.2 NAIC 2		657,494	7,405,950	17,320,154	5,778,027	XXX	31,161,625	0.0	XXX	XXX	31,161,626	(1)
4.3 NAIC 3						XXX			XXX	XXX		
4.4 NAIC 4						XXX			XXX	XXX		
4.5 NAIC 5						XXX			XXX	XXX		
4.6 NAIC 6						XXX			XXX	XXX		
4.7 Totals	1,248,196	31,463,070	79,907,618	463,520,127	508,861,008	XXX	1,085,000,019	1.0	XXX	XXX	1,085,000,020	(1)
5. Municipal Bonds – Special Revenue												
5.1 NAIC 1	3,039,998	85,905,490	176,518,911	1,194,377,831	1,904,962,213	XXX	3,364,804,443	3.0	XXX	XXX	3,344,352,972	20,451,471
5.2 NAIC 2		1,750,622	37,521,214	201,072,234	100,678,369	XXX	341,022,439	0.3	XXX	XXX	326,022,439	15,000,000
5.3 NAIC 3				18,560,000	3,255,931	XXX	21,815,931	0.0	XXX	XXX	21,815,931	
5.4 NAIC 4					561,040	XXX	561,040	0.0	XXX	XXX	561,040	
5.5 NAIC 5	986,626			7,229,318	55,900	XXX	8,271,844	0.0	XXX	XXX	8,271,844	
5.6 NAIC 6						XXX			XXX	XXX		
5.7 Totals	4,026,624	87,656,112	214,040,125	1,421,239,383	2,009,513,453	XXX	3,736,475,697	3.3	XXX	XXX	3,701,024,226	35,451,471
6. Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1 NAIC 1	29,159,640	195,891,504	168,308,315	215,778,956	91,920,712	XXX	701,059,127	0.6	XXX	XXX	49,899,695	651,159,432
6.2 NAIC 2	62,560,661	360,108,499	656,543,054	496,526,664	139,466,091	XXX	1,715,204,969	1.5	XXX	XXX	152,223,446	1,562,981,523
6.3 NAIC 3	5,142,451	32,629,839	14,387,574	12,046,487		XXX	64,206,351	0.1	XXX	XXX	41,834,722	22,371,629
6.4 NAIC 4	1,298,238	7,698,234	4,174,396			XXX	13,170,868	0.0	XXX	XXX	9,971,073	3,199,795
6.5 NAIC 5						XXX			XXX	XXX		
6.6 NAIC 6	58,227	371,184	94,030	160		XXX	523,601	0.0	XXX	XXX		523,601
6.7 Totals	98,219,217	596,699,260	843,507,369	724,352,267	231,386,803	XXX	2,494,164,916	2.2	XXX	XXX	253,928,936	2,240,235,980

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
7. Project Finance Bonds Issued by Operating Entities (Affiliated)												
7.1 NAIC 1						XXX			XXX	XXX		
7.2 NAIC 2						XXX			XXX	XXX		
7.3 NAIC 3						XXX			XXX	XXX		
7.4 NAIC 4						XXX			XXX	XXX		
7.5 NAIC 5						XXX			XXX	XXX		
7.6 NAIC 6						XXX			XXX	XXX		
7.7 Totals						XXX			XXX	XXX		
8. Corporate Bonds (Unaffiliated)												
8.1 NAIC 1	2,785,422,317	5,661,857,619	4,085,309,339	4,140,542,735	8,994,561,938	XXX	25,667,693,948	23.0	XXX	XXX	13,861,746,273	11,805,947,675
8.2 NAIC 2	3,328,869,298	9,327,328,118	7,189,057,397	2,222,948,946	4,761,478,280	XXX	26,829,682,039	24.0	XXX	XXX	15,115,951,624	11,713,730,415
8.3 NAIC 3	212,602,636	1,630,739,262	688,770,640	27,343,952	31,434,868	XXX	2,590,891,358	2.3	XXX	XXX	658,335,160	1,932,556,198
8.4 NAIC 4	70,578,772	633,862,603	230,321,194	1,134,525		XXX	935,897,094	0.8	XXX	XXX	109,380,006	826,517,088
8.5 NAIC 5	3,976,053	169,373,525	50,352,686			XXX	223,702,264	0.2	XXX	XXX	34,253,510	189,448,754
8.6 NAIC 6		3,040,950	786,882			XXX	3,827,832	0.0	XXX	XXX		3,827,832
8.7 Totals	6,401,449,076	17,426,202,077	12,244,598,138	6,391,970,158	13,787,475,086	XXX	56,251,694,535	50.3	XXX	XXX	29,779,666,573	26,472,027,962
9. Corporate Bonds (Affiliated)												
9.1 NAIC 1						XXX			XXX	XXX		
9.2 NAIC 2		762,000,000	2,690,203,118			XXX	3,452,203,118	3.1	XXX	XXX		3,452,203,118
9.3 NAIC 3						XXX			XXX	XXX		
9.4 NAIC 4						XXX			XXX	XXX		
9.5 NAIC 5						XXX			XXX	XXX		
9.6 NAIC 6						XXX			XXX	XXX		
9.7 Totals		762,000,000	2,690,203,118			XXX	3,452,203,118	3.1	XXX	XXX		3,452,203,118
10. Mandatory Convertible Bonds (Unaffiliated)												
10.1 NAIC 1						XXX			XXX	XXX		
10.2 NAIC 2						XXX			XXX	XXX		
10.3 NAIC 3						XXX			XXX	XXX		
10.4 NAIC 4						XXX			XXX	XXX		
10.5 NAIC 5						XXX			XXX	XXX		
10.6 NAIC 6						XXX			XXX	XXX		
10.7 Totals						XXX			XXX	XXX		
11. Mandatory Convertible Bonds (Affiliated)												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		
12. Single Entity Backed Obligations (Unaffiliated)												
12.1 NAIC 1	15,442,775	166,236,510	181,165,485	114,491,420	72,413,021	XXX	549,749,211	0.5	XXX	XXX	8,539,659	541,209,552
12.2 NAIC 2	13,249,813	149,651,014	118,356,183	89,819,780	69,126,307	XXX	440,203,097	0.4	XXX	XXX	3,998,286	436,204,811
12.3 NAIC 3		159,868,000				XXX	159,868,000	0.1	XXX	XXX		159,868,000
12.4 NAIC 4						XXX			XXX	XXX		
12.5 NAIC 5						XXX			XXX	XXX		
12.6 NAIC 6						XXX			XXX	XXX		
12.7 Totals	28,692,588	475,755,524	299,521,668	204,311,200	141,539,328	XXX	1,149,820,308	1.0	XXX	XXX	12,537,945	1,137,282,363

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
13. Single Entity Backed Obligations (Affiliated)												
13.1 NAIC 1						XXX			XXX	XXX		
13.2 NAIC 2						XXX			XXX	XXX		
13.3 NAIC 3						XXX			XXX	XXX		
13.4 NAIC 4						XXX			XXX	XXX		
13.5 NAIC 5						XXX			XXX	XXX		
13.6 NAIC 6						XXX			XXX	XXX		
13.7 Totals						XXX			XXX	XXX		
14. SVO-Identified Bond Exchange Traded Funds – Fair Value												
14.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15. SVO-Identified Bond Exchange Traded Funds – Systematic Value												
15.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
16. Bonds Issued by Funds Representing Operating Entities (Unaffiliated)												
16.1 NAIC 1	319,413,487	846,211,942	445,607,694	157,544,671	183,085,122	XXX	1,951,862,916	1.7	XXX	XXX	490,201,871	1,461,661,045
16.2 NAIC 2	387,969,433	1,494,134,223	1,247,015,926	114,895,411	92,514,728	XXX	3,336,529,721	3.0	XXX	XXX	1,090,111,063	2,246,418,658
16.3 NAIC 3	7,435,903	74,114,245	20,835,018			XXX	102,385,166	0.1	XXX	XXX	46,872,126	55,513,040
16.4 NAIC 4	2,961,652	20,067,552	158,196			XXX	23,187,400	0.0	XXX	XXX		23,187,400
16.5 NAIC 5		5,913,405	1,506,081			XXX	7,419,486	0.0	XXX	XXX	7,419,486	
16.6 NAIC 6						XXX			XXX	XXX		
16.7 Totals	717,780,475	2,440,441,367	1,715,122,915	272,440,082	275,599,850	XXX	5,421,384,689	4.8	XXX	XXX	1,634,604,546	3,786,780,143
17. Bonds Issued by Funds Representing Operating Entities (Affiliated)												
17.1 NAIC 1						XXX			XXX	XXX		
17.2 NAIC 2						XXX			XXX	XXX		
17.3 NAIC 3						XXX			XXX	XXX		
17.4 NAIC 4						XXX			XXX	XXX		
17.5 NAIC 5						XXX			XXX	XXX		
17.6 NAIC 6						XXX			XXX	XXX		
17.7 Totals						XXX			XXX	XXX		
18. Bank Loans – Issued (Unaffiliated)												
18.1 NAIC 1						XXX			XXX	XXX		
18.2 NAIC 2						XXX			XXX	XXX		
18.3 NAIC 3						XXX			XXX	XXX		
18.4 NAIC 4						XXX			XXX	XXX		
18.5 NAIC 5						XXX			XXX	XXX		
18.6 NAIC 6						XXX			XXX	XXX		
18.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
19. Bank Loans – Issued (Affiliated)												
19.1 NAIC 1						XXX			XXX	XXX		
19.2 NAIC 2						XXX			XXX	XXX		
19.3 NAIC 3						XXX			XXX	XXX		
19.4 NAIC 4						XXX			XXX	XXX		
19.5 NAIC 5						XXX			XXX	XXX		
19.6 NAIC 6						XXX			XXX	XXX		
19.7 Totals						XXX			XXX	XXX		
20. Bank Loans – Acquired (Unaffiliated)												
20.1 NAIC 1						XXX			XXX	XXX		
20.2 NAIC 2		9,875,430				XXX	9,875,430	0.0	XXX	XXX		9,875,430
20.3 NAIC 3	11,702,657	62,601,903	87,478,513			XXX	161,783,073	0.1	XXX	XXX		161,783,073
20.4 NAIC 4	464,794	209,850,122	107,202,212			XXX	317,517,128	0.3	XXX	XXX		317,517,128
20.5 NAIC 5		18,107,684	2,718,473			XXX	20,826,157	0.0	XXX	XXX		20,826,157
20.6 NAIC 6		2,136,320				XXX	2,136,320	0.0	XXX	XXX		2,136,320
20.7 Totals	12,167,451	302,571,459	197,399,198			XXX	512,138,108	0.5	XXX	XXX		512,138,108
21. Bank Loans – Acquired (Affiliated)												
21.1 NAIC 1						XXX			XXX	XXX		
21.2 NAIC 2						XXX			XXX	XXX		
21.3 NAIC 3						XXX			XXX	XXX		
21.4 NAIC 4						XXX			XXX	XXX		
21.5 NAIC 5						XXX			XXX	XXX		
21.6 NAIC 6						XXX			XXX	XXX		
21.7 Totals						XXX			XXX	XXX		
22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)												
22.1 NAIC 1						XXX			XXX	XXX		
22.2 NAIC 2						XXX			XXX	XXX		
22.3 NAIC 3						XXX			XXX	XXX		
22.4 NAIC 4						XXX			XXX	XXX		
22.5 NAIC 5						XXX			XXX	XXX		
22.6 NAIC 6						XXX			XXX	XXX		
22.7 Totals						XXX			XXX	XXX		
23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)												
23.1 NAIC 1						XXX			XXX	XXX		
23.2 NAIC 2						XXX			XXX	XXX		
23.3 NAIC 3						XXX			XXX	XXX		
23.4 NAIC 4						XXX			XXX	XXX		
23.5 NAIC 5						XXX			XXX	XXX		
23.6 NAIC 6						XXX			XXX	XXX		
23.7 Totals						XXX			XXX	XXX		
24. Certificates of Deposit (Unaffiliated)												
24.1 NAIC 1						XXX			XXX	XXX		
24.2 NAIC 2						XXX			XXX	XXX		
24.3 NAIC 3						XXX			XXX	XXX		
24.4 NAIC 4						XXX			XXX	XXX		
24.5 NAIC 5						XXX			XXX	XXX		
24.6 NAIC 6						XXX			XXX	XXX		
24.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
25. Certificates of Deposit (Affiliated)												
25.1 NAIC 1						XXX			XXX	XXX		
25.2 NAIC 2						XXX			XXX	XXX		
25.3 NAIC 3						XXX			XXX	XXX		
25.4 NAIC 4						XXX			XXX	XXX		
25.5 NAIC 5						XXX			XXX	XXX		
25.6 NAIC 6						XXX			XXX	XXX		
25.7 Totals						XXX			XXX	XXX		
26. Other Issuer Credit Obligations (Unaffiliated)												
26.1 NAIC 1						XXX			XXX	XXX		
26.2 NAIC 2						XXX			XXX	XXX		
26.3 NAIC 3						XXX			XXX	XXX		
26.4 NAIC 4						XXX			XXX	XXX		
26.5 NAIC 5						XXX			XXX	XXX		
26.6 NAIC 6						XXX			XXX	XXX		
26.7 Totals						XXX			XXX	XXX		
27. Other Issuer Credit Obligations (Affiliated)												
27.1 NAIC 1						XXX			XXX	XXX		
27.2 NAIC 2						XXX			XXX	XXX		
27.3 NAIC 3						XXX			XXX	XXX		
27.4 NAIC 4						XXX			XXX	XXX		
27.5 NAIC 5						XXX			XXX	XXX		
27.6 NAIC 6						XXX			XXX	XXX		
27.7 Totals						XXX			XXX	XXX		
28. Agency Residential Mortgage-Backed Securities - Guaranteed												
28.1 NAIC 1	109,809,566	402,928,860	531,151,079	976,899,623	167,589,454	XXX	2,188,378,582	2.0	XXX	XXX	2,188,378,582	
28.2 NAIC 2						XXX			XXX	XXX		
28.3 NAIC 3						XXX			XXX	XXX		
28.4 NAIC 4						XXX			XXX	XXX		
28.5 NAIC 5						XXX			XXX	XXX		
28.6 NAIC 6						XXX			XXX	XXX		
28.7 Totals	109,809,566	402,928,860	531,151,079	976,899,623	167,589,454	XXX	2,188,378,582	2.0	XXX	XXX	2,188,378,582	
29. Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1 NAIC 1						XXX			XXX	XXX		
29.2 NAIC 2						XXX			XXX	XXX		
29.3 NAIC 3						XXX			XXX	XXX		
29.4 NAIC 4						XXX			XXX	XXX		
29.5 NAIC 5						XXX			XXX	XXX		
29.6 NAIC 6						XXX			XXX	XXX		
29.7 Totals						XXX			XXX	XXX		
30. Agency Residential Mortgage-Backed Securities – Not Guaranteed												
30.1 NAIC 1	155,221,463	1,143,788,850	1,224,137,469	906,684,792	36,609,284	XXX	3,466,441,858	3.1	XXX	XXX	3,466,441,858	
30.2 NAIC 2						XXX			XXX	XXX		
30.3 NAIC 3						XXX			XXX	XXX		
30.4 NAIC 4						XXX			XXX	XXX		
30.5 NAIC 5						XXX			XXX	XXX		
30.6 NAIC 6						XXX			XXX	XXX		
30.7 Totals	155,221,463	1,143,788,850	1,224,137,469	906,684,792	36,609,284	XXX	3,466,441,858	3.1	XXX	XXX	3,466,441,858	

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
31. Agency Commercial Mortgage-Backed Securities - Not Guaranteed												
31.1 NAIC 1	591,392	917,997	222,736			XXX	1,732,125	0.0	XXX	XXX		1,732,125
31.2 NAIC 2						XXX			XXX	XXX		
31.3 NAIC 3						XXX			XXX	XXX		
31.4 NAIC 4						XXX			XXX	XXX		
31.5 NAIC 5						XXX			XXX	XXX		
31.6 NAIC 6						XXX			XXX	XXX		
31.7 Totals	591,392	917,997	222,736			XXX	1,732,125	0.0	XXX	XXX		1,732,125
32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
32.1 NAIC 1	542,864,865	1,510,862,971	347,678,247	402,213,329	381,065,859	XXX	3,184,685,271	2.8	XXX	XXX	98,535,839	3,086,149,432
32.2 NAIC 2	544,098	75,670,742	2,651,046	1,959,284	12,694,632	XXX	93,519,802	0.1	XXX	XXX	2,988,145	90,531,657
32.3 NAIC 3	859,514	8,674,982	3,059,583	282,585	6,792,368	XXX	19,669,032	0.0	XXX	XXX	6,046,568	13,622,464
32.4 NAIC 4	85,224	243,094	205,452	315,731	2,140,424	XXX	2,989,925	0.0	XXX	XXX	849,501	2,140,424
32.5 NAIC 5	817,074	1,558,757	979,256	469,545	1,535,684	XXX	5,360,316	0.0	XXX	XXX	3,149,165	2,211,151
32.6 NAIC 6	60,818	20,963	14,316	17,808		XXX	113,905	0.0	XXX	XXX	113,905	
32.7 Totals	545,231,593	1,597,031,509	354,587,900	405,258,282	404,228,967	XXX	3,306,338,251	3.0	XXX	XXX	111,683,123	3,194,655,128
33. Non-Agency Residential Mortgage-Backed Securities (Affiliated)												
33.1 NAIC 1						XXX			XXX	XXX		
33.2 NAIC 2						XXX			XXX	XXX		
33.3 NAIC 3						XXX			XXX	XXX		
33.4 NAIC 4						XXX			XXX	XXX		
33.5 NAIC 5						XXX			XXX	XXX		
33.6 NAIC 6						XXX			XXX	XXX		
33.7 Totals						XXX			XXX	XXX		
34. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)												
34.1 NAIC 1	1,118,067,671	2,882,265,913	1,345,453,201	49,445,809	11,681,180	XXX	5,406,913,774	4.8	XXX	XXX	4,130,077,745	1,276,836,029
34.2 NAIC 2	1,200,000	173,686,535	4,080,804			XXX	178,967,339	0.2	XXX	XXX		178,967,339
34.3 NAIC 3	23,405,637	38,662,356				XXX	62,067,993	0.1	XXX	XXX		62,067,993
34.4 NAIC 4	7,600,000	21,708,818				XXX	29,308,818	0.0	XXX	XXX		29,308,818
34.5 NAIC 5	11,548,092					XXX	11,548,092	0.0	XXX	XXX		11,548,092
34.6 NAIC 6	18,464,484					XXX	18,464,484	0.0	XXX	XXX		18,464,484
34.7 Totals	1,180,285,884	3,116,323,622	1,349,534,005	49,445,809	11,681,180	XXX	5,707,270,500	5.1	XXX	XXX	4,130,077,745	1,577,192,755
35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)												
35.1 NAIC 1						XXX			XXX	XXX		
35.2 NAIC 2						XXX			XXX	XXX		
35.3 NAIC 3						XXX			XXX	XXX		
35.4 NAIC 4						XXX			XXX	XXX		
35.5 NAIC 5						XXX			XXX	XXX		
35.6 NAIC 6						XXX			XXX	XXX		
35.7 Totals						XXX			XXX	XXX		
36. Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)												
36.1 NAIC 1	364,935,421	1,620,798,260	2,771,459,882	134,086,487		XXX	4,891,280,050	4.4	XXX	XXX		4,891,280,050
36.2 NAIC 2	18,268,065	73,159,439	143,102,260	16,811,709		XXX	251,341,473	0.2	XXX	XXX		251,341,473
36.3 NAIC 3	213,853	22,354,102	501,914	27,225,559		XXX	50,295,428	0.0	XXX	XXX		50,295,428
36.4 NAIC 4	11,975,627	21,820,100	41,741	6,515,154		XXX	40,352,622	0.0	XXX	XXX		40,352,622
36.5 NAIC 5	3	9	6	1		XXX	19	0.0	XXX	XXX		19
36.6 NAIC 6						XXX			XXX	XXX		
36.7 Totals	395,392,969	1,738,131,910	2,915,105,803	184,638,910		XXX	5,233,269,592	4.7	XXX	XXX		5,233,269,592

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
37. Non-Agency – CLOs/CBOs/CDOs (Affiliated)												
37.1 NAIC 1	95,743	23,691,629	153,361,636			XXX	177,149,008	0.2	XXX	XXX		177,149,008
37.2 NAIC 2		7,172,961	34,160,533			XXX	41,333,494	0.0	XXX	XXX		41,333,494
37.3 NAIC 3			5,811,406			XXX	5,811,406	0.0	XXX	XXX		5,811,406
37.4 NAIC 4						XXX			XXX	XXX		
37.5 NAIC 5						XXX			XXX	XXX		
37.6 NAIC 6						XXX			XXX	XXX		
37.7 Totals	95,743	30,864,590	193,333,575			XXX	224,293,908	0.2	XXX	XXX		224,293,908
38. Other Financial Asset-Backed Securities (Unaffiliated)												
38.1 NAIC 1	942,182,940	1,794,108,970	933,079,698	330,409,190	144,720,508	XXX	4,144,501,306	3.7	XXX	XXX	10,638,628	4,133,862,678
38.2 NAIC 2	55,573,059	156,201,147	134,849,777	46,590,095	1,083,062	XXX	394,297,140	0.4	XXX	XXX		394,297,140
38.3 NAIC 3	40,358,481	57,511,545	49,917,126	7,551,052	(392,268)	XXX	154,945,936	0.1	XXX	XXX		154,945,936
38.4 NAIC 4	28,374,732	18,448,663	10,463,754	1,342,791	806,359	XXX	59,436,299	0.1	XXX	XXX		59,436,299
38.5 NAIC 5				14,824		XXX	14,824	0.0	XXX	XXX		14,824
38.6 NAIC 6						XXX			XXX	XXX		
38.7 Totals	1,066,489,212	2,026,270,325	1,128,310,355	385,907,952	146,217,661	XXX	4,753,195,505	4.3	XXX	XXX	10,638,628	4,742,556,877
39. Other Financial Asset-Backed Securities (Affiliated)												
39.1 NAIC 1						XXX			XXX	XXX		
39.2 NAIC 2						XXX			XXX	XXX		
39.3 NAIC 3						XXX			XXX	XXX		
39.4 NAIC 4						XXX			XXX	XXX		
39.5 NAIC 5						XXX			XXX	XXX		
39.6 NAIC 6						XXX			XXX	XXX		
39.7 Totals						XXX			XXX	XXX		
40. Equity-Backed Securities (Unaffiliated)												
40.1 NAIC 1						XXX			XXX	XXX		
40.2 NAIC 2						XXX			XXX	XXX		
40.3 NAIC 3						XXX			XXX	XXX		
40.4 NAIC 4						XXX			XXX	XXX		
40.5 NAIC 5						XXX			XXX	XXX		
40.6 NAIC 6						XXX			XXX	XXX		
40.7 Totals						XXX			XXX	XXX		
41. Equity-Backed Securities (Affiliated)												
41.1 NAIC 1						XXX			XXX	XXX		
41.2 NAIC 2						XXX			XXX	XXX		
41.3 NAIC 3						XXX			XXX	XXX		
41.4 NAIC 4						XXX			XXX	XXX		
41.5 NAIC 5						XXX			XXX	XXX		
41.6 NAIC 6						XXX			XXX	XXX		
41.7 Totals						XXX			XXX	XXX		
42. Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)												
42.1 NAIC 1						XXX			XXX	XXX		
42.2 NAIC 2						XXX			XXX	XXX		
42.3 NAIC 3						XXX			XXX	XXX		
42.4 NAIC 4						XXX			XXX	XXX		
42.5 NAIC 5						XXX			XXX	XXX		
42.6 NAIC 6						XXX			XXX	XXX		
42.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
43. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)												
43.1 NAIC 1						XXX			XXX	XXX		
43.2 NAIC 2						XXX			XXX	XXX		
43.3 NAIC 3						XXX			XXX	XXX		
43.4 NAIC 4						XXX			XXX	XXX		
43.5 NAIC 5						XXX			XXX	XXX		
43.6 NAIC 6						XXX			XXX	XXX		
43.7 Totals						XXX			XXX	XXX		
44. Lease-Backed Securities – Practical Expedient (Unaffiliated)												
44.1 NAIC 1	73,093,037	348,295,491	586,113,751	64,883,924		XXX	1,072,386,203	1.0	XXX	XXX	9,566,218	1,062,819,985
44.2 NAIC 2	22,011,452	46,536,480	57,146,062	29,729,659		XXX	155,423,653	0.1	XXX	XXX		155,423,653
44.3 NAIC 3	2,299,062	2,121,411				XXX	4,420,473	0.0	XXX	XXX		4,420,473
44.4 NAIC 4						XXX			XXX	XXX		
44.5 NAIC 5						XXX			XXX	XXX		
44.6 NAIC 6	1					XXX	1	0.0	XXX	XXX		1
44.7 Totals	97,403,552	396,953,382	643,259,813	94,613,583		XXX	1,232,230,330	1.1	XXX	XXX	9,566,218	1,222,664,112
45. Lease-Backed Securities – Practical Expedient (Affiliated)												
45.1 NAIC 1						XXX			XXX	XXX		
45.2 NAIC 2						XXX			XXX	XXX		
45.3 NAIC 3						XXX			XXX	XXX		
45.4 NAIC 4						XXX			XXX	XXX		
45.5 NAIC 5						XXX			XXX	XXX		
45.6 NAIC 6						XXX			XXX	XXX		
45.7 Totals						XXX			XXX	XXX		
46. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)												
46.1 NAIC 1	189,101,465	1,036,993,906	423,507,507	152,612,687	64,292,507	XXX	1,866,508,072	1.7	XXX	XXX	171,665,991	1,694,842,081
46.2 NAIC 2	24,932,583	515,546,379	488,118,577	13,086,832	27,396,537	XXX	1,069,080,908	1.0	XXX	XXX	8,694,582	1,060,386,326
46.3 NAIC 3	2,599,574	5,414,316	17,576,469	8,900,293	5,032,355	XXX	39,523,007	0.0	XXX	XXX		39,523,007
46.4 NAIC 4	1,500,304	988,313	10,968,955		570,690	XXX	14,028,262	0.0	XXX	XXX		14,028,262
46.5 NAIC 5						XXX			XXX	XXX		
46.6 NAIC 6						XXX			XXX	XXX		
46.7 Totals	218,133,926	1,558,942,914	940,171,508	174,599,812	97,292,089	XXX	2,989,140,249	2.7	XXX	XXX	180,360,573	2,808,779,676
47. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)												
47.1 NAIC 1						XXX			XXX	XXX		
47.2 NAIC 2						XXX			XXX	XXX		
47.3 NAIC 3						XXX			XXX	XXX		
47.4 NAIC 4						XXX			XXX	XXX		
47.5 NAIC 5						XXX			XXX	XXX		
47.6 NAIC 6						XXX			XXX	XXX		
47.7 Totals						XXX			XXX	XXX		
48. Lease-Backed Securities – Full Analysis (Unaffiliated)												
48.1 NAIC 1	314,750,083	2,259,845,860	539,502,415	72,490,043	43,688,851	XXX	3,230,277,252	2.9	XXX	XXX		3,230,277,252
48.2 NAIC 2	26,356,678	125,681,296	35,645,891	22,458,563	30,254,233	XXX	240,396,661	0.2	XXX	XXX		240,396,661
48.3 NAIC 3		11,926,846			9,589,761	XXX	21,516,607	0.0	XXX	XXX		21,516,607
48.4 NAIC 4	11,633,292					XXX	11,633,292	0.0	XXX	XXX		11,633,292
48.5 NAIC 5						XXX			XXX	XXX		
48.6 NAIC 6						XXX			XXX	XXX		
48.7 Totals	352,740,053	2,397,454,002	575,148,306	94,948,606	83,532,845	XXX	3,503,823,812	3.1	XXX	XXX		3,503,823,812

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
49. Lease-Backed Securities – Full Analysis (Affiliated)												
49.1 NAIC 1						XXX			XXX	XXX		
49.2 NAIC 2						XXX			XXX	XXX		
49.3 NAIC 3						XXX			XXX	XXX		
49.4 NAIC 4						XXX			XXX	XXX		
49.5 NAIC 5						XXX			XXX	XXX		
49.6 NAIC 6						XXX			XXX	XXX		
49.7 Totals						XXX			XXX	XXX		
50. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)												
50.1 NAIC 1						XXX			XXX	XXX		
50.2 NAIC 2						XXX			XXX	XXX		
50.3 NAIC 3						XXX			XXX	XXX		
50.4 NAIC 4						XXX			XXX	XXX		
50.5 NAIC 5						XXX			XXX	XXX		
50.6 NAIC 6						XXX			XXX	XXX		
50.7 Totals						XXX			XXX	XXX		
51. Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)												
51.1 NAIC 1						XXX			XXX	XXX		
51.2 NAIC 2						XXX			XXX	XXX		
51.3 NAIC 3						XXX			XXX	XXX		
51.4 NAIC 4						XXX			XXX	XXX		
51.5 NAIC 5						XXX			XXX	XXX		
51.6 NAIC 6						XXX			XXX	XXX		
51.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
52. Total Bonds Current Year												
52.1 NAIC 1	(d) 9,508,955,876	20,111,463,934	14,023,656,478	9,388,240,284	14,789,198,260		67,821,514,832	60.7	XXX	XXX	33,762,587,920	34,058,926,912
52.2 NAIC 2	(d) 3,960,299,047	13,335,943,672	12,874,094,666	3,298,332,197	5,291,179,258		38,759,848,840	34.7	XXX	XXX	16,881,669,187	21,878,179,653
52.3 NAIC 3	(d) 308,023,874	2,109,504,325	895,534,358	106,675,346	56,808,374		3,476,546,277	3.1	XXX	XXX	788,268,839	2,688,277,438
52.4 NAIC 4	(d) 136,472,635	934,687,499	363,535,900	9,308,201	4,078,513		1,448,082,748	1.3	XXX	XXX	120,761,620	1,327,321,128
52.5 NAIC 5	(d) 17,327,848	194,953,380	55,556,502	7,713,688	1,591,584		(c) 277,143,002	0.2	XXX	XXX	53,094,005	224,048,997
52.6 NAIC 6	(d) 18,583,530	5,569,417	895,228	17,968			(c) 25,066,143	0.0	XXX	XXX	113,905	24,952,238
52.7 Totals	13,949,662,810	36,692,122,227	28,213,273,132	12,810,287,684	20,142,855,989		111,808,201,84 (b) 2	100.0	XXX	XXX	51,606,495,476	60,201,706,366
52.8 Line 52.7 as a % of Col. 7	12.5	32.8	25.2	11.5	18.0		100.0	XXX	XXX	XXX	46.2	53.8
53. Total Bonds Prior Year												
53.1 NAIC 1	8,389,624,421	21,451,000,446	13,689,391,699	7,940,958,432	12,855,022,171		XXX	XXX	64,325,997,169	60.9	35,556,536,411	28,769,460,758
53.2 NAIC 2	5,771,626,893	14,038,487,727	9,597,255,617	2,584,171,012	3,527,194,143	499,357,478	XXX	XXX	36,018,092,870	34.1	17,393,796,352	18,624,296,518
53.3 NAIC 3	263,169,786	1,867,831,791	965,601,763	50,943,759	64,890,237		XXX	XXX	3,212,437,336	3.0	809,810,683	2,402,626,653
53.4 NAIC 4	134,250,069	1,028,602,104	420,309,450	27,807,964	8,734,727	63,076,828	XXX	XXX	1,682,781,142	1.6	234,147,520	1,448,633,622
53.5 NAIC 5	14,835,067	188,203,866	57,365,889	341,618	1,237,280		XXX	XXX	(c) 261,983,720	0.2	40,993,718	220,990,002
53.6 NAIC 6	18,502,240	21,787,648	1,472,614	41,197			XXX	XXX	(c) 41,803,699	0.0	481,178	41,322,521
53.7 Totals	14,592,008,476	38,595,913,582	24,731,397,032	10,604,263,982	16,457,078,558	562,434,306	105,543,095,93 (b) 6	100.0	XXX	XXX	54,035,765,862	51,507,330,074
53.8 Line 53.7 as a % of Col. 9	13.8	36.6	23.4	10.0	15.6	0.5	XXX	XXX	100.0	XXX	51.2	48.8
54. Total Publicly Traded Bonds												
54.1 NAIC 1	5,332,498,662	6,775,632,627	5,331,028,100	5,214,120,601	11,109,307,932		33,762,587,922	30.2	XXX	XXX	33,762,587,922	XXX
54.2 NAIC 2	2,166,124,514	5,413,119,616	3,660,557,856	1,209,532,659	4,432,334,542		16,881,669,187	15.1	XXX	XXX	16,881,669,187	XXX
54.3 NAIC 3	60,735,152	466,617,973	179,542,304	45,587,252	35,786,158		788,268,839	0.7	XXX	XXX	788,268,839	XXX
54.4 NAIC 4	8,141,500	86,753,455	23,855,369	1,450,256	561,040		120,761,620	0.1	XXX	XXX	120,761,620	XXX
54.5 NAIC 5	1,635,179	38,382,575	5,587,955	7,432,397	55,900		53,094,006	0.0	XXX	XXX	53,094,006	XXX
54.6 NAIC 6	60,818	20,963	14,316	17,808			113,905	0.0	XXX	XXX	113,905	XXX
54.7 Totals	7,569,195,825	12,780,527,209	9,200,585,900	6,478,140,973	15,578,045,572		51,606,495,479	46.2	XXX	XXX	51,606,495,479	XXX
54.8 Line 54.7 as a % of Col. 7	14.7	24.8	17.8	12.6	30.2		100.0	XXX	XXX	XXX	100.0	XXX
54.9 Line 54.7 as a % of Line 52.7, Col. 7, Section 52	6.8	11.4	8.2	5.8	13.9		46.2	XXX	XXX	XXX	46.2	XXX
55. Total Privately Placed Bonds												
55.1 NAIC 1	4,176,457,214	13,335,831,307	8,692,628,378	4,174,119,683	3,679,890,328		34,058,926,910	30.5	XXX	XXX	XXX	34,058,926,910
55.2 NAIC 2	1,794,174,533	7,922,824,056	9,213,536,810	2,088,799,538	858,844,716		21,878,179,653	19.6	XXX	XXX	XXX	21,878,179,653
55.3 NAIC 3	247,288,722	1,642,886,352	715,992,054	61,088,094	21,022,216		2,688,277,438	2.4	XXX	XXX	XXX	2,688,277,438
55.4 NAIC 4	128,331,135	847,934,044	339,680,531	7,857,945	3,517,473		1,327,321,128	1.2	XXX	XXX	XXX	1,327,321,128
55.5 NAIC 5	15,692,669	156,570,805	49,968,547	281,291	1,535,684		224,048,996	0.2	XXX	XXX	XXX	224,048,996
55.6 NAIC 6	18,522,712	5,548,454	880,912	160			24,952,238	0.0	XXX	XXX	XXX	24,952,238
55.7 Totals	6,380,466,985	23,911,595,018	19,012,687,232	6,332,146,711	4,564,810,417		60,201,706,363	53.8	XXX	XXX	XXX	60,201,706,363
55.8 Line 55.7 as a % of Col. 7	10.6	39.7	31.6	10.5	7.6		100.0	XXX	XXX	XXX	XXX	100.0
55.9 Line 55.7 as a % of Line 52.7, Col. 7, Section 52	5.7	21.4	17.0	5.7	4.1		53.8	XXX	XXX	XXX	XXX	53.8

(a) Includes $ ..... freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year of bonds with Z designations and $ ..... 3,582,565,514 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ ..... current year, $ ..... prior year of bonds with 5GI designations and $ ..... current year, $ ..... 271,199 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ .....3,548,434,724 ; NAIC 2 $ ..... 167,936,311 ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Other Short-term Investment Assets
1.	Book/adjusted carrying value, December 31 of prior year	149,971,683	149,971,683	
2.	Cost of short-term investments acquired	718,926,717	718,926,717	
3.	Accrual of discount	6,629,463	6,629,463	
4.	Unrealized valuation increase/(decrease)			
5.	Total gain (loss) on disposals	6,928	6,928	
6.	Deduct consideration received on disposals	494,983,057	494,983,057	
7.	Deduct amortization of premium	87,004	87,004	
8.	Total foreign exchange change in book/adjusted carrying value			
9.	Deduct current year's other-than-temporary impairment recognized			
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	380,464,730	380,464,730	
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Line 10 minus Line 11)	380,464,730	380,464,730	

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			1,247,749,293
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		406,315,228	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		6,361,240	412,676,468
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		(548,048,343)	
	3.2 Section 2, Column 19		(185,135,861)	(733,184,204)
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			230,016,353
6.	Considerations received/(paid) on terminations, Section 2, Column 15			534,908,590
7.	Amortization:			
	7.1 Section 1, Column 19		(1,964,211)	
	7.2 Section 2, Column 21		(271,283)	(2,235,493)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18		(3,031,232)	
	9.2 Section 2, Column 20		(14,992,338)	(18,023,570)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			602,090,256
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			602,090,256

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(45,676)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(364,897)
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges:				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other:				
	3.13 Section 1, Column 18, current year minus		(9,639)		
	3.14 Section 1, Column 18, prior year	(563,418)	553,779	553,779	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(9,639)			
	3.24 Section 1, Column 19, prior year plus	(563,418)			
	3.25 SSAP No. 108 Adjustments		553,779	553,779	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			65,036	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)		65,036		
	4.23 SSAP No. 108 Adjustments			65,036	
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(410,573)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(410,573)

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12776*QC4	CD SWAP Replication	2.B	50,000,000	57,464,487	27,239,828	03/28/2025	06/20/2030	CD SWAP	814,038	1,122,750	912803-FT-5	TREASURY STRIP (PRIN)	1.A	56,650,449	26,117,078
38141GP#5	CD SWAP Replication	2.B	54,000,000	6,934,273	4,449,959	03/31/2025	06/20/2030	CD SWAP	835,297	1,212,570	912810-SP-4	TREASURY BOND	1.A	6,098,976	3,237,389
38141GP#5	CD SWAP Replication	2.B		9,871,335	5,276,563			CD SWAP			912810-SS-8	TREASURY BOND	1.A	9,871,335	5,276,563
38141GP#5	CD SWAP Replication	2.B		24,379,888	13,191,406			CD SWAP			912810-SS-8	TREASURY BOND	1.A	24,379,888	13,191,406
38141GP#5	CD SWAP Replication	2.B		3,193,747	1,728,078			CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,193,747	1,728,078
38141GP#5	CD SWAP Replication	2.B		3,155,464	1,728,078			CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,155,464	1,728,078
38141GP#5	CD SWAP Replication	2.B		8,463,837	4,999,570			CD SWAP			912810-TB-4	TREASURY BOND	1.A	8,463,837	4,999,570
779926B@2	CD SWAP Replication	2.B	29,000,000	28,259,497	14,676,721	04/04/2025	06/20/2030	CD SWAP	411,948	651,195	912803-FV-0	TREASURY STRIP (PRIN)	1.A	27,847,549	14,025,526
779926B@2	CD SWAP Replication	2.B		24,433,355	13,012,034			CD SWAP			912810-SS-8	TREASURY BOND	1.A	24,433,355	13,012,034
61744AB#6	CD SWAP Replication	2.B	18,750,000	38,829,676	19,885,027	04/17/2025	06/20/2030	CD SWAP	222,524	421,031	912803-FV-0	TREASURY STRIP (PRIN)	1.A	38,607,152	19,463,996
61744AB#6	CD SWAP Replication	2.B		3,399,561	1,815,152			CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,399,561	1,815,152
61744AB#6	CD SWAP Replication	2.B		3,948,656	2,110,642			CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,948,656	2,110,642
61744AB#6	CD SWAP Replication	2.B		4,876,253	2,638,302			CD SWAP			912810-SS-8	TREASURY BOND	1.A	4,876,253	2,638,302
05565AD#7	CD SWAP Replication	2.B	18,750,000	54,906,288	29,442,125	04/22/2025	06/20/2030	CD SWAP	218,598	421,031	912810-SS-8	TREASURY BOND	1.A	54,687,690	29,021,094
CDX30	CD SWAP Replication	2.BZ	50,000,000	55,369,258	30,143,844	04/25/2025	06/20/2030	CD SWAP	680,773	1,122,750	912810-SS-8	TREASURY BOND	1.A	54,688,486	29,021,094
CDX35	CD SWAP Replication	2.BZ	25,000,000	56,143,602	26,678,453	05/14/2025	06/20/2030	CD SWAP	461,795	561,375	912803-FT-5	TREASURY STRIP (PRIN)	1.A	55,681,807	26,117,078
CDX40	CD SWAP Replication	2.BZ	45,000,000	13,184,641	8,206,764	08/21/2025	06/20/2030	CD SWAP	900,232	1,010,475	912810-SZ-2	TREASURY BOND	1.A	12,284,410	7,196,289
CDX40	CD SWAP Replication	2.BZ		14,657,118	8,635,547			CD SWAP			912810-SZ-2	TREASURY BOND	1.A	14,657,118	8,635,547
CDX40	CD SWAP Replication	2.BZ		23,040,446	13,609,941			CD SWAP			912810-TB-4	TREASURY BOND	1.A	23,040,446	13,609,941
12776*DB6	CD SWAP Replication	2.BZ	54,000,000	1,396,907	1,261,902	03/28/2025	06/20/2035	CD SWAP	64,570	559,818	912810-SS-8	TREASURY BOND	1.A	1,332,337	702,084
12776*DB6	CD SWAP Replication	2.BZ		1,012,357	531,903			CD SWAP			912810-SS-8	TREASURY BOND	1.A	1,012,357	531,903
12776*DB6	CD SWAP Replication	2.BZ		914,202	478,747			CD SWAP			912810-SS-8	TREASURY BOND	1.A	914,202	478,747
12776*DB6	CD SWAP Replication	2.BZ		3,254,132	1,728,078			CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,254,132	1,728,078
12776*DB6	CD SWAP Replication	2.BZ		6,455,102	3,456,157			CD SWAP			912810-SS-8	TREASURY BOND	1.A	6,455,102	3,456,157
12776*DB6	CD SWAP Replication	2.BZ		7,787,762	4,147,389			CD SWAP			912810-SS-8	TREASURY BOND	1.A	7,787,762	4,147,389
12776*DB6	CD SWAP Replication	2.BZ		362,824	193,545			CD SWAP			912810-SS-8	TREASURY BOND	1.A	362,824	193,545
12776*DB6	CD SWAP Replication	2.BZ		2,868,223	1,502,023			CD SWAP			912810-SS-8	TREASURY BOND	1.A	2,868,223	1,502,023
12776*DB6	CD SWAP Replication	2.BZ		10,209,529	5,421,681			CD SWAP			912810-SS-8	TREASURY BOND	1.A	10,209,529	5,421,681
12776*DB6	CD SWAP Replication	2.BZ		20,252,266	10,843,362			CD SWAP			912810-SS-8	TREASURY BOND	1.A	20,252,266	10,843,362
06051AD*0	CD SWAP Replication	2.B	14,914,285	6,921,127	3,840,823	04/16/2025	06/20/2035	CD SWAP	(74,170)	154,616	912810-SS-8	TREASURY BOND	1.A	6,995,297	3,686,207
06051AD*0	CD SWAP Replication	2.B		30,714,827	16,084,545			CD SWAP			912810-SS-8	TREASURY BOND	1.A	30,714,827	16,084,545
06051AD*0	CD SWAP Replication	2.B		5,315,660	2,792,885			CD SWAP			912810-SS-8	TREASURY BOND	1.A	5,315,660	2,792,885
06051AD*0	CD SWAP Replication	2.B		4,799,223	2,513,227			CD SWAP			912810-SS-8	TREASURY BOND	1.A	4,799,223	2,513,227
06739GJ#7	CD SWAP Replication	2.B	18,750,000	33,922,243	18,066,098	04/17/2025	06/20/2035	CD SWAP	(92,759)	194,381	912810-SS-8	TREASURY BOND	1.A	34,015,002	17,871,717
06739GJ#7	CD SWAP Replication	2.B		8,498,659	4,537,844			CD SWAP			912810-SS-8	TREASURY BOND	1.A	8,498,659	4,537,844
06739GJ#7	CD SWAP Replication	2.B		4,180,081	2,202,721			CD SWAP			912810-SS-8	TREASURY BOND	1.A	4,180,081	2,202,721
CDX28	CD SWAP Replication	2.BZ	18,750,000	44,673,407	23,785,365	04/22/2025	06/20/2035	CD SWAP	(95,091)	194,381	912810-SS-8	TREASURY BOND	1.A	44,768,497	23,590,983
CDX28	CD SWAP Replication	2.BZ		9,855,506	5,276,605			CD SWAP			912810-SS-8	TREASURY BOND	1.A	9,855,506	5,276,605
CDX28	CD SWAP Replication	2.BZ		553,946	295,490			CD SWAP			912810-SS-8	TREASURY BOND	1.A	553,946	295,490
38141GQ@6	CD SWAP Replication	2.B	50,000,000	49,505,470	26,901,163	04/24/2025	06/20/2035	CD SWAP	(176,179)	518,350	912810-SS-8	TREASURY BOND	1.A	49,681,649	26,382,813
38141GQ@6	CD SWAP Replication	2.B		49,763,851	26,382,813			CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,763,851	26,382,813
38143*AF5	CD SWAP Replication	2.B	50,000,000	18,943,463	10,675,348	05/01/2025	06/20/2035	CD SWAP	(191,492)	518,350	912810-SP-4	TREASURY BOND	1.A	19,134,955	10,156,998
38143*AF5	CD SWAP Replication	2.B		49,763,230	26,382,813			CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,763,230	26,382,813
38143*AF5	CD SWAP Replication	2.B		19,851,397	10,553,125			CD SWAP			912810-SS-8	TREASURY BOND	1.A	19,851,397	10,553,125
CDX37	CD SWAP Replication	2.BZ	14,085,715	28,688,586	15,299,259	04/16/2025	06/20/2035	CD SWAP	(67,631)	146,027	912810-SS-8	TREASURY BOND	1.A	28,756,217	15,153,232
CDX34	CD SWAP Replication	2.BZ	50,000,000	49,545,968	26,901,163	05/14/2025	06/20/2035	CD SWAP	270,123	518,350	912810-SS-8	TREASURY BOND	1.A	49,275,846	26,382,813
CDX34	CD SWAP Replication	2.BZ		900,835	481,003			CD SWAP			912810-SS-8	TREASURY BOND	1.A	900,835	481,003
CDX50	CD SWAP Replication	2.BZ	55,000,000	85,927,684	44,181,860	10/20/2025	12/20/2030	CD SWAP	1,113,181	1,246,575	912803-FV-0	TREASURY STRIP (PRIN)	1.A	84,814,503	42,935,285
CDX44	CD SWAP Replication	2.BZ	45,000,000	51,341,249	29,162,706	09/24/2025	12/20/2035	CD SWAP	311,906	377,550	912810-SZ-2	TREASURY BOND	1.A	51,029,343	28,785,156
CDX53	CD SWAP Replication	2.BZ	45,000,000	47,842,088	26,641,640	11/19/2025	12/20/2035	CD SWAP	224,346	377,550	912810-SS-8	TREASURY BOND	1.A	47,617,742	26,264,090
05565AC*2	IR SWAP CLO Replication	1.A	150,000,000	250,229	262,726	01/17/2024	01/17/2026	IR SWAP	229	11,926	056912-AA-6	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.A FE	250,000	250,800
05565AC*2	IR SWAP CLO Replication	1.A		250,000	250,664			IR SWAP			056912-AJ-7	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.F FE	250,000	250,664
05565AC*2	IR SWAP CLO Replication	1.A		250,000	250,275			IR SWAP			05874J-AS-9	BALLY 2022-21A	1.F FE	250,000	250,275

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
05565AC*2	IR SWAP CLO Replication	1.A		250,000	250,521			IR SWAP			09609Q-AC-2	BLUEBERRY PARK CLO LTD BLUEPK_24-1	1.C FE	250,000	250,521
05565AC*2	IR SWAP CLO Replication	1.A		250,000	250,478			IR SWAP			29002Q-AU-3	ELMW7 2020-4A	1.A FE	250,000	250,478
05565AC*2	IR SWAP CLO Replication	1.A		250,000	250,095			IR SWAP			29246A-AN-0	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.A FE	250,000	250,095
05565AC*2	IR SWAP CLO Replication	1.A		250,067	250,424			IR SWAP			33883X-AC-4	FLAT 2024-2A	1.C FE	250,067	250,424
05565AC*2	IR SWAP CLO Replication	1.A		250,000	250,382			IR SWAP			46146V-AN-9	INVCO 2022-3A	1.A FE	250,000	250,382
05565AC*2	IR SWAP CLO Replication	1.A		250,000	250,568			IR SWAP			552800-BG-1	MCF CLO LLC MCFCL_17-1A	1.F FE	250,000	250,568
05565AC*2	IR SWAP CLO Replication	1.A		250,000	250,375			IR SWAP			75888B-AW-4	REG17 2020-1A	1.F FE	250,000	250,375
05565AC*2	IR SWAP CLO Replication	1.A		250,000	250,844			IR SWAP			88239M-AN-9	TCIFC 2023-2A	1.F FE	250,000	250,844
05565AC*2	IR SWAP CLO Replication	1.A		250,000	250,750			IR SWAP			92944Y-AL-5	VOYA 2024-5A	1.F FE	250,000	250,750
05565AC*2	IR SWAP CLO Replication	1.A		250,666	250,838			IR SWAP			29246A-AU-4	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.F FE	250,666	250,838
05565AC*2	IR SWAP CLO Replication	1.A		284,000	284,015			IR SWAP			89532X-AE-7	TREST 2024-7A	1.A FE	284,000	284,015
05565AC*2	IR SWAP CLO Replication	1.A		284,666	285,385			IR SWAP			67113G-BA-4	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.F FE	284,666	285,385
05565AC*2	IR SWAP CLO Replication	1.A		300,933	300,953			IR SWAP			36322A-AE-2	GALAXY CLO LTD GALXY_24-34	1.F FE	300,933	300,953
05565AC*2	IR SWAP CLO Replication	1.A		321,266	322,023			IR SWAP			89532T-AS-5	TRESTLES CLO LTD TREST_20-3A	1.A FE	321,266	322,023
05565AC*2	IR SWAP CLO Replication	1.A		325,000	324,989			IR SWAP			056912-AC-2	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.A FE	325,000	324,989
05565AC*2	IR SWAP CLO Replication	1.A		325,000	322,894			IR SWAP			69120N-AB-5	OR 2024-19A	1.C FE	325,000	322,894
05565AC*2	IR SWAP CLO Replication	1.A		325,333	325,995			IR SWAP			29246A-AQ-3	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.C FE	325,333	325,995
05565AC*2	IR SWAP CLO Replication	1.A		325,333	325,884			IR SWAP			33883X-AC-4	FLAT 2024-2A	1.C FE	325,333	325,884
05565AC*2	IR SWAP CLO Replication	1.A		406,000	407,293			IR SWAP			056912-AE-8	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.B FE	406,000	407,293
05565AC*2	IR SWAP CLO Replication	1.A		406,000	407,286			IR SWAP			17181W-AC-8	CIFC 2024-4A	1.C FE	406,000	407,286
05565AC*2	IR SWAP CLO Replication	1.A		406,000	406,781			IR SWAP			17181W-AE-4	CIFC 2024-4A	1.F FE	406,000	406,781
05565AC*2	IR SWAP CLO Replication	1.A		406,000	407,278			IR SWAP			33882J-AE-2	FLAT_24-3A-B	1.C FE	406,000	407,278
05565AC*2	IR SWAP CLO Replication	1.A		406,000	406,912			IR SWAP			67098U-BA-2	OAKC 2020-6A	1.C FE	406,000	406,912
05565AC*2	IR SWAP CLO Replication	1.A		406,000	407,609			IR SWAP			75888B-AS-3	REGATTA XVII FUNDING LTD REG17_20-1A	1.C FE	406,000	407,609
05565AC*2	IR SWAP CLO Replication	1.A		406,000	407,453			IR SWAP			88239M-AL-3	TCIFC 2023-2A	1.C FE	406,000	407,453
05565AC*2	IR SWAP CLO Replication	1.A		406,660	407,815			IR SWAP			29002Q-AS-8	ELMW7 2020-4A	1.A FE	406,660	407,815
05565AC*2	IR SWAP CLO Replication	1.A		406,666	407,483			IR SWAP			29002Q-AW-9	ELMW7 2020-4A	1.C FE	406,666	407,483
05565AC*2	IR SWAP CLO Replication	1.A		406,666	407,714			IR SWAP			46146V-AL-3	INVCO 2022-3A	1.A FE	406,666	407,714
05565AC*2	IR SWAP CLO Replication	1.A		406,666	407,752			IR SWAP			46146V-AQ-2	INVCO 2022-3A	1.C FE	406,666	407,752
05565AC*2	IR SWAP CLO Replication	1.A		406,666	407,203			IR SWAP			67098U-AY-1	OAKC 2020-6A	1.A FE	406,666	407,203
05565AC*2	IR SWAP CLO Replication	1.A		406,666	407,669			IR SWAP			83011P-AJ-6	SIXST 2022-21A	1.A FE	406,666	407,669
05565AC*2	IR SWAP CLO Replication	1.A		406,666	407,835			IR SWAP			89532T-AU-0	TRESTLES CLO LTD TREST_20-3A	1.C FE	406,666	407,835
05565AC*2	IR SWAP CLO Replication	1.A		443,266	444,445			IR SWAP			36322A-AC-6	GALAXY CLO LTD GALXY_24-34	1.C FE	443,266	444,445
05565AC*2	IR SWAP CLO Replication	1.A		447,000	449,216			IR SWAP			33883P-AW-7	FLATIRON CLO LTD FLAT_21-1A	1.F FE	447,000	449,216
05565AC*2	IR SWAP CLO Replication	1.A		447,000	448,298			IR SWAP			88239M-AJ-8	TCIFC 2023-2A	1.A FE	447,000	448,298
05565AC*2	IR SWAP CLO Replication	1.A		447,333	448,423			IR SWAP			29004N-AA-2	ELM35_24-11A-A	1.A FE	447,333	448,423
05565AC*2	IR SWAP CLO Replication	1.A		480,000	481,271			IR SWAP			33883P-AU-1	FLAT 2021-1A	1.C FE	480,000	481,271
05565AC*2	IR SWAP CLO Replication	1.A		488,000	489,198			IR SWAP			17181W-AA-2	CIFC_2024-4A	1.A FE	488,000	489,198
05565AC*2	IR SWAP CLO Replication	1.A		488,000	489,100			IR SWAP			36322A-AA-0	GALAXY CLO LTD GALXY_24-34	1.A FE	488,000	489,100
05565AC*2	IR SWAP CLO Replication	1.A		488,000	488,984			IR SWAP			67113G-AW-7	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.C FE	488,000	488,984
05565AC*2	IR SWAP CLO Replication	1.A		488,000	489,400			IR SWAP			696924-AN-9	PALMER SQUARE CLO PLMRS_23-4	1.C FE	488,000	489,400
05565AC*2	IR SWAP CLO Replication	1.A		508,333	509,580			IR SWAP			05874J-AQ-3	BALLY 2022-21A	1.C FE	508,333	509,580
05565AC*2	IR SWAP CLO Replication	1.A		528,000	528,899			IR SWAP			89532X-AG-2	TREST 2024-7A	1.C FE	528,000	528,899
05565AC*2	IR SWAP CLO Replication	1.A		528,666	529,633			IR SWAP			597921-AE-5	MIDOCEAN CREDIT CLO MIDO_24-16	1.C FE	528,666	529,633
05565AC*2	IR SWAP CLO Replication	1.A		554,083	555,412			IR SWAP			552800-BC-0	MCF CLO LLC MCFCL_17-1A	1.A FE	554,083	555,412
05565AC*2	IR SWAP CLO Replication	1.A		569,333	569,714			IR SWAP			552800-BE-6	MCF CLO LLC MCFCL_17-1A	1.C FE	569,333	569,714
05565AC*2	IR SWAP CLO Replication	1.A		599,833	600,748			IR SWAP			527911-AC-5	LEWEY PARK CLO LTD LEWEY_24-1A	1.A FE	599,833	600,748
05565AC*2	IR SWAP CLO Replication	1.A		610,000	611,501			IR SWAP			29246A-AL-4	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.A FE	610,000	611,501

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
05565AC*2	IR SWAP CLO Replication	1.A		610,000	611,220			IR SWAP			527911-AE-1	LEWEY 2024-1A	1.C FE	610,000	611,220
05565AC*2	IR SWAP CLO Replication	1.A		610,000	612,205			IR SWAP			89532T-AQ-9	TRESTLES CLO LTD TREST_20-3A	1.A FE	610,000	612,205
05565AC*2	IR SWAP CLO Replication	1.A		610,000	611,450			IR SWAP			89532X-AC-1	TREST 2024-7A	1.A FE	610,000	611,450
05565AC*2	IR SWAP CLO Replication	1.A		650,666	652,198			IR SWAP			83011P-AL-1	SIXST 2022-21A	1.B FE	650,666	652,198
05565AC*2	IR SWAP CLO Replication	1.A		732,000	733,193			IR SWAP			09609Q-AA-6	BLUEBERRY PARK CLO LTD BLUEPK_24-1	1.A FE	732,000	733,193
05565AC*2	IR SWAP CLO Replication	1.A		732,000	735,058			IR SWAP			29004N-AC-8	ELM35_24-11A-B	1.C FE	732,000	735,058
05565AC*2	IR SWAP CLO Replication	1.A		976,000	979,266			IR SWAP			33882J-AG-7	FLAT_24-3A-C	1.F FE	976,000	979,266
05565AC*2	IR SWAP CLO Replication	1.A		1,014,000	1,017,134			IR SWAP			69120N-AA-7	OR 2024-19A	1.A FE	1,014,000	1,017,134
05565AC*2	IR SWAP CLO Replication	1.A		1,016,666	1,019,274			IR SWAP			597921-AA-3	MIDOCEAN CREDIT CLO MIDO_24-16	1.A FE	1,016,666	1,019,274
05565AC*2	IR SWAP CLO Replication	1.A		1,220,000	1,223,765			IR SWAP			05874J-AL-4	BALLY 2022-21A	1.A FE	1,220,000	1,223,765
05565AC*2	IR SWAP CLO Replication	1.A		1,423,333	1,427,241			IR SWAP			67113G-AS-6	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.A FE	1,423,333	1,427,241
05565AC*2	IR SWAP CLO Replication	1.A		2,505,000	2,507,778			IR SWAP			617936-AC-3	MSEV 2023-20A	1.A FE	2,505,000	2,507,778
05565AC*2	IR SWAP CLO Replication	1.A		7,907,000	7,907,000			IR SWAP			87251P-AA-5	TCW 2023-2A	1.A FE	7,907,000	7,907,000
05565AC*2	IR SWAP CLO Replication	1.A		34,750,000	34,793,959			IR SWAP			362943-AA-0	GALAXY CLO LTD GALXY_23-32	1.A FE	34,750,000	34,793,959
05565AC*2	IR SWAP CLO Replication	1.A		35,250,000	35,299,914			IR SWAP			06763M-AA-3	BABSON CLO LTD BABSN_23-4	1.A FE	35,250,000	35,299,914
05565AC*2	IR SWAP CLO Replication	1.A		41,300,000	41,409,775			IR SWAP			67706J-AA-2	OAK HILL CREDIT PARTNERS OAKC_24-18A	1.A FE	41,300,000	41,409,775
655408AA6	IR SWAP CLO Replication	1.A	100,000,000	100,627	218,852	03/08/2024	03/08/2026	IR SWAP		117,612	89532X-AC-1	TREST 2024-7A	1.A FE	100,627	101,240
655408AA6	IR SWAP CLO Replication	1.A		250,000	250,593			IR SWAP			03665C-AG-8	ANTR 2024-2A	1.C FE	250,000	250,593
655408AA6	IR SWAP CLO Replication	1.A		250,000	250,245			IR SWAP			03771M-AG-7	APIDOS CLO L APID_24-50A	1.F FE	250,000	250,245
655408AA6	IR SWAP CLO Replication	1.A		250,000	250,289			IR SWAP			08186A-AL-0	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	1.C FE	250,000	250,289
655408AA6	IR SWAP CLO Replication	1.A		250,000	250,250			IR SWAP			72133T-AC-9	PIPK 2024-17A	1.A FE	250,000	250,250
655408AA6	IR SWAP CLO Replication	1.A		254,000	254,630			IR SWAP			749972-AG-0	RAD CLO LTD RAD_24-27	1.F FE	254,000	254,630
655408AA6	IR SWAP CLO Replication	1.A		254,166	254,368			IR SWAP			36321R-AS-5	GALAXY CLO LTD GALXY_22-30A	1.F FE	254,166	254,368
655408AA6	IR SWAP CLO Replication	1.A		264,000	264,556			IR SWAP			33888A-AG-0	FLATIRON CLO LTD FLAT_24-4A	1.F FE	264,000	264,556
655408AA6	IR SWAP CLO Replication	1.A		284,666	285,513			IR SWAP			04019H-AS-2	ARES 2022-64A	1.C FE	284,666	285,513
655408AA6	IR SWAP CLO Replication	1.A		285,510	285,822			IR SWAP			75009G-AA-5	RAD 2024-25A	1.A FE	285,510	285,822
655408AA6	IR SWAP CLO Replication	1.A		325,000	325,423			IR SWAP			04020U-AC-5	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.A FE	325,000	325,423
655408AA6	IR SWAP CLO Replication	1.A		406,000	406,041			IR SWAP			55955L-AS-1	MAGNE 2020-28A	1.A FE	406,000	406,041
655408AA6	IR SWAP CLO Replication	1.A		406,000	407,240			IR SWAP			72133T-AE-5	PIPK 2024-17A	1.C FE	406,000	407,240
655408AA6	IR SWAP CLO Replication	1.A		406,000	407,011			IR SWAP			749972-AC-9	RAD CLO LTD RAD_24-27	1.A FE	406,000	407,011
655408AA6	IR SWAP CLO Replication	1.A		406,666	407,791			IR SWAP			03771M-AC-6	APIDOS CLO L APID_24-50A	1.A FE	406,666	407,791
655408AA6	IR SWAP CLO Replication	1.A		406,666	406,863			IR SWAP			14319P-AC-5	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24	1.A FE	406,666	406,863
655408AA6	IR SWAP CLO Replication	1.A		406,666	408,226			IR SWAP			14319P-AE-1	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24	1.C FE	406,666	408,226
655408AA6	IR SWAP CLO Replication	1.A		485,000	485,343			IR SWAP			04020U-AE-1	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.C FE	485,000	485,343
655408AA6	IR SWAP CLO Replication	1.A		528,666	529,988			IR SWAP			03665J-AS-7	ANTR 2017-1A	1.C FE	528,666	529,988
655408AA6	IR SWAP CLO Replication	1.A		610,000	611,918			IR SWAP			03771M-AE-2	APIDOS CLO L APID_24-50A	1.C FE	610,000	611,918
655408AA6	IR SWAP CLO Replication	1.A		813,333	814,445			IR SWAP			03665J-AN-8	ANTR 2017-1A	1.A FE	813,333	814,445
655408AA6	IR SWAP CLO Replication	1.A		813,333	815,649			IR SWAP			14319P-AA-9	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24	1.A FE	813,333	815,649
655408AA6	IR SWAP CLO Replication	1.A		813,333	814,523			IR SWAP			75009N-AA-0	RAD CLO LTD RAD_20-9A	1.A FE	813,333	814,523
655408AA6	IR SWAP CLO Replication	1.A		1,016,000	1,019,120			IR SWAP			67113L-AW-6	OCP 2019-17A	1.A FE	1,016,000	1,019,120
655408AA6	IR SWAP CLO Replication	1.A		1,016,000	1,019,179			IR SWAP			67403H-AA-2	OAKCL 2024-28A	1.A FE	1,016,000	1,019,179
655408AA6	IR SWAP CLO Replication	1.A		1,063,000	1,065,289			IR SWAP			03665C-AD-5	ANTR 2024-2A	1.A FE	1,063,000	1,065,289
655408AA6	IR SWAP CLO Replication	1.A		1,220,000	1,223,428			IR SWAP			04019H-AQ-6	ARES 2022-64A	1.A FE	1,220,000	1,223,428
655408AA6	IR SWAP CLO Replication	1.A		1,220,000	1,223,184			IR SWAP			04020Q-AA-8	ARES 2024-ALF5A	1.A FE	1,220,000	1,223,184
655408AA6	IR SWAP CLO Replication	1.A		1,220,000	1,220,144			IR SWAP			04020U-AA-9	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.A FE	1,220,000	1,220,144

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
65540@AA6	IR SWAP CLO Replication	1.A		1,220,000	1,223,649			IR SWAP			749972-AE-5	RAD CLO LTD RAD_24-27	1.C FE	1,220,000	1,223,649
65540@AA6	IR SWAP CLO Replication	1.A		1,369,667	1,367,347			IR SWAP			55293L-AY-9	MCFCL 2023-1A	1.F FE	1,369,667	1,367,347
65540@AA6	IR SWAP CLO Replication	1.A		1,500,000	1,503,297			IR SWAP			59801F-AA-1	MIDO 2024-15A	1.A FE	1,500,000	1,503,297
65540@AA6	IR SWAP CLO Replication	1.A		1,500,000	1,502,825			IR SWAP			92920H-AA-4	VOYA CLO LTD VOYA_24-2	1.A FE	1,500,000	1,502,825
65540@AA6	IR SWAP CLO Replication	1.A		1,545,000	1,547,532			IR SWAP			92920K-AA-7	VOYA CLO LTD VOYA_24-4	1.A FE	1,545,000	1,547,532
65540@AA6	IR SWAP CLO Replication	1.A		1,625,000	1,626,547			IR SWAP			675930-AE-1	OCTAGON 59 LTD OCT59_2022-1	1.C FE	1,625,000	1,626,547
65540@AA6	IR SWAP CLO Replication	1.A		1,830,000	1,836,249			IR SWAP			93655P-AA-5	WARWICK CAPITAL CLO LTD WWICK_24-3	1.A FE	1,830,000	1,836,249
65540@AA6	IR SWAP CLO Replication	1.A		1,956,667	1,957,608			IR SWAP			171929-AC-6	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24	1.C FE	1,956,667	1,957,608
65540@AA6	IR SWAP CLO Replication	1.A		1,956,667	1,954,170			IR SWAP			55293L-AW-3	MCFCL 2023-1A	1.C FE	1,956,667	1,954,170
65540@AA6	IR SWAP CLO Replication	1.A		2,275,000	2,276,244			IR SWAP			675930-AC-5	OCTAGON 59 LTD OCT59_2022-1	1.A FE	2,275,000	2,276,244
65540@AA6	IR SWAP CLO Replication	1.A		2,375,000	2,376,636			IR SWAP			83616K-AC-1	SOUND POINT CLO LTD SNDPT_2022-A	1.C FE	2,375,000	2,376,636
65540@AA6	IR SWAP CLO Replication	1.A		2,440,000	2,444,790			IR SWAP			749972-AA-3	RAD CLO LTD RAD_24-27	1.A FE	2,440,000	2,444,790
65540@AA6	IR SWAP CLO Replication	1.A		2,501,004	2,505,233			IR SWAP			69121M-AA-8	OWL ROCK CLO LTD OR_23-14	1.A FE	2,501,004	2,505,233
65540@AA6	IR SWAP CLO Replication	1.A		2,763,334	2,767,509			IR SWAP			640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58	1.A FE	2,763,334	2,767,509
65540@AA6	IR SWAP CLO Replication	1.A		3,000,000	3,000,000			IR SWAP			67578R-AG-6	OCP CLO LTD OCP_23-30	1.F FE	3,000,000	3,000,000
65540@AA6	IR SWAP CLO Replication	1.A		3,250,000	3,258,947			IR SWAP			72132E-AA-7	PIPK 2024-16A	1.A FE	3,250,000	3,258,947
65540@AA6	IR SWAP CLO Replication	1.A		3,326,333	3,330,720			IR SWAP			55293L-AS-2	MCFCL 2023-1A	1.A FE	3,326,333	3,330,720
65540@AA6	IR SWAP CLO Replication	1.A		3,386,924	3,393,359			IR SWAP			835937-AE-3	SOUND POINT CLO LTD SNDPT_24-38	1.C FE	3,386,924	3,393,359
65540@AA6	IR SWAP CLO Replication	1.A		3,841,000	3,846,397			IR SWAP			33882C-AE-7	FLAT 2023-2A	1.F FE	3,841,000	3,846,397
65540@AA6	IR SWAP CLO Replication	1.A		4,175,000	4,185,496			IR SWAP			617936-AG-4	MSEV 2023-20A	1.F FE	4,175,000	4,185,496
65540@AA6	IR SWAP CLO Replication	1.A		4,381,867	4,391,341			IR SWAP			36321E-AC-9	GALXY 2024-33A	1.A FE	4,381,867	4,391,341
65540@AA6	IR SWAP CLO Replication	1.A		5,000,000	5,014,235			IR SWAP			06763M-AE-5	BABSON CLO LTD BABSN_23-4	1.F FE	5,000,000	5,014,235
65540@AA6	IR SWAP CLO Replication	1.A		5,000,000	5,010,315			IR SWAP			362943-AE-2	GALAXY CLO LTD GALXY_23-32	1.F FE	5,000,000	5,010,315
65540@AA6	IR SWAP CLO Replication	1.A		5,005,000	5,020,470			IR SWAP			69120N-AA-7	OR 2024-19A	1.A FE	5,005,000	5,020,470
65540@AA6	IR SWAP CLO Replication	1.A		5,870,000	5,882,638			IR SWAP			171929-AA-0	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24	1.A FE	5,870,000	5,882,638
65540@AA6	IR SWAP CLO Replication	1.A		11,247,000	11,265,231			IR SWAP			67570A-AA-4	OCP CLO LTD OCP_24-31	1.A FE	11,247,000	11,265,231
25153Q@A3	IR SWAP CLO Replication	1.A	67,500,000	10,213	388,657	03/04/2025	03/04/2027	IR SWAP		379,191	87272H-AA-8	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	1.A FE	10,213	9,466
25153Q@A3	IR SWAP CLO Replication	1.A		57,633	55,846			IR SWAP			92915C-AQ-7	VOYA CLO LTD VOYA_16-1A	1.A FE	57,633	55,846
25153Q@A3	IR SWAP CLO Replication	1.A		99,191	99,305			IR SWAP			83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1A	1.A FE	99,191	99,305
25153Q@A3	IR SWAP CLO Replication	1.A		148,907	145,769			IR SWAP			83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1A	1.A FE	148,907	145,769
25153Q@A3	IR SWAP CLO Replication	1.A		150,000	150,276			IR SWAP			442924-AE-6	HPS LOAN MANAGEMENT LTD HLM_24-19	1.B FE	150,000	150,276
25153Q@A3	IR SWAP CLO Replication	1.A		177,642	175,849			IR SWAP			92331V-AA-6	VENTURE CDO LTD VENTR_18-31A	1.A FE	177,642	175,849
25153Q@A3	IR SWAP CLO Replication	1.A		203,333	202,329			IR SWAP			05684C-AX-3	BAIN CAPITAL CREDIT CLO BCC_20-3	1.A FE	203,333	202,329
25153Q@A3	IR SWAP CLO Replication	1.A		203,333	203,420			IR SWAP			05684C-AY-1	BAIN CAPITAL CREDIT CLO BCC_20-3	1.C FE	203,333	203,420
25153Q@A3	IR SWAP CLO Replication	1.A		250,000	250,776			IR SWAP			05876N-AE-9	BALLY 2024-26A	1.C FE	250,000	250,776
25153Q@A3	IR SWAP CLO Replication	1.A		250,437	250,813			IR SWAP			05876N-AG-4	BALLY 2024-26A	1.F FE	250,437	250,813
25153Q@A3	IR SWAP CLO Replication	1.A		250,000	250,813			IR SWAP			05876N-AG-4	BALLY 2024-26A	1.F FE	250,000	250,813
25153Q@A3	IR SWAP CLO Replication	1.A		250,000	250,506			IR SWAP			08186A-AN-6	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	1.F FE	250,000	250,506
25153Q@A3	IR SWAP CLO Replication	1.A		249,806	250,532			IR SWAP			29001V-AU-3	ELMW6 2020-3A	1.A FE	249,806	250,532
25153Q@A3	IR SWAP CLO Replication	1.A		250,000	250,582			IR SWAP			29001V-AY-5	ELMW6 2020-3A	1.F FE	250,000	250,582
25153Q@A3	IR SWAP CLO Replication	1.A		250,000	250,236			IR SWAP			33883J-BA-8	FLAT 2019-1A	1.F FE	250,000	250,236
25153Q@A3	IR SWAP CLO Replication	1.A		250,000	249,994			IR SWAP			33883Q-AU-9	FLAT 2021-2A	1.F FE	250,000	249,994
25153Q@A3	IR SWAP CLO Replication	1.A		250,000	251,110			IR SWAP			55281G-AU-2	MCFCL_18-1A-CR	1.F FE	250,000	251,110
25153Q@A3	IR SWAP CLO Replication	1.A		250,000	250,429			IR SWAP			59801F-AC-7	MIDO 2024-15A	1.A FE	250,000	250,429
25153Q@A3	IR SWAP CLO Replication	1.A		250,000	250,607			IR SWAP			59801F-AE-3	MIDO 2024-15A	1.C FE	250,000	250,607
25153Q@A3	IR SWAP CLO Replication	1.A		250,000	250,406			IR SWAP			67115V-AN-2	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.A FE	250,000	250,406
25153Q@A3	IR SWAP CLO Replication	1.A		250,000	250,665			IR SWAP			69688N-AQ-6	PLMRS 2022-2A	1.F FE	250,000	250,665

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
25153QA@3	IR SWAP CLO Replication	1.A		250,000	250,537			IR SWAP			72132E-AG-4	PIPK 2024-16A	1.F FE	250,000	250,537
25153QA@3	IR SWAP CLO Replication	1.A		250,000	250,579			IR SWAP			75009N-AG-7	RAD CLO LTD RAD_20-9A	1.F FE	250,000	250,579
25153QA@3	IR SWAP CLO Replication	1.A		250,000	250,706			IR SWAP			92920K-AE-9	VOYA CLO LTD VOYA_24-4	1.C FE	250,000	250,706
25153QA@3	IR SWAP CLO Replication	1.A		250,000	250,558			IR SWAP			92944Y-AC-5	VOYA 2024-5A	1.A FE	250,000	250,558
25153QA@3	IR SWAP CLO Replication	1.A		250,000	250,274			IR SWAP			92944Y-AG-6	VOYA 2024-5A	1.C FE	250,000	250,274
25153QA@3	IR SWAP CLO Replication	1.A		254,000	254,860			IR SWAP			72133T-AG-0	PIPK 2024-17A	1.F FE	254,000	254,860
25153QA@3	IR SWAP CLO Replication	1.A		264,000	264,637			IR SWAP			55281X-BB-6	MCF CLO LLC MCFCL_19-1A	1.C FE	264,000	264,637
25153QA@3	IR SWAP CLO Replication	1.A		281,227	277,872			IR SWAP			83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1A	1.A FE	281,227	277,872
25153QA@3	IR SWAP CLO Replication	1.A		284,000	284,576			IR SWAP			67113L-AY-2	OCP 2019-17A	1.C FE	284,000	284,576
25153QA@3	IR SWAP CLO Replication	1.A		284,666	285,151			IR SWAP			67115V-AQ-5	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.C FE	284,666	285,151
25153QA@3	IR SWAP CLO Replication	1.A		300,511	300,511			IR SWAP			87272H-AA-8	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	1.A FE	300,511	300,511
25153QA@3	IR SWAP CLO Replication	1.A		304,000	304,351			IR SWAP			69688N-AN-3	PLMRS 2022-2A	1.C FE	304,000	304,351
25153QA@3	IR SWAP CLO Replication	1.A		305,000	305,569			IR SWAP			55281G-AS-7	MCFCL_18-1A-BR	1.C FE	305,000	305,569
25153QA@3	IR SWAP CLO Replication	1.A		321,347	321,371			IR SWAP			92915C-AQ-7	VOYA CLO LTD VOYA_16-1A	1.A FE	321,347	321,371
25153QA@3	IR SWAP CLO Replication	1.A		325,000	325,690			IR SWAP			92944Y-AE-1	VOYA 2024-5A	1.A FE	325,000	325,690
25153QA@3	IR SWAP CLO Replication	1.A		351,360	352,785			IR SWAP			75009N-AE-2	RAD CLO LTD RAD_20-9A	1.C FE	351,360	352,785
25153QA@3	IR SWAP CLO Replication	1.A		406,000	407,114			IR SWAP			55955L-AW-2	MAGNE 2020-28A	1.C FE	406,000	407,114
25153QA@3	IR SWAP CLO Replication	1.A		406,000	405,821			IR SWAP			89532U-AQ-6	TRESTLES CLO LTD TREST_21-5A	1.C FE	406,000	405,821
25153QA@3	IR SWAP CLO Replication	1.A		406,666	406,862			IR SWAP			171929-AC-6	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24	1.C FE	406,666	406,862
25153QA@3	IR SWAP CLO Replication	1.A		414,945	412,982			IR SWAP			26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF_18-64A	1.A FE	414,945	412,982
25153QA@3	IR SWAP CLO Replication	1.A		423,511	434,194			IR SWAP			92331V-AA-6	VENTURE CDO LTD VENTR_18-31A	1.A FE	423,511	434,194
25153QA@3	IR SWAP CLO Replication	1.A		442,830	442,878			IR SWAP			92331V-AA-6	VENTURE CDO LTD VENTR_18-31A	1.A FE	442,830	442,878
25153QA@3	IR SWAP CLO Replication	1.A		447,333	447,856			IR SWAP			05876N-AC-3	BALLY 2024-26A	1.A FE	447,333	447,856
25153QA@3	IR SWAP CLO Replication	1.A		454,176	452,967			IR SWAP			15032A-AN-7	CEDAR FUNDING LTD CEDF_16-5A	1.A FE	454,176	452,967
25153QA@3	IR SWAP CLO Replication	1.A		457,500	457,557			IR SWAP			05684C-AW-5	BAIN CAPITAL CREDIT CLO BCC_20-3	1.A FE	457,500	457,557
25153QA@3	IR SWAP CLO Replication	1.A		464,554	468,282			IR SWAP			83616K-AA-5	SOUND POINT CLO LTD SNDPT_2022-A	1.A FE	464,554	468,282
25153QA@3	IR SWAP CLO Replication	1.A		488,000	488,563			IR SWAP			36321R-AQ-9	GALAXY CLO LTD GALXY_22-30A	1.C FE	488,000	488,563
25153QA@3	IR SWAP CLO Replication	1.A		488,000	489,150			IR SWAP			69688N-AL-7	PLMRS 2022-2A	1.A FE	488,000	489,150
25153QA@3	IR SWAP CLO Replication	1.A		495,000	495,549			IR SWAP			617936-AC-3	MSEV 2023-20A	1.A FE	495,000	495,549
25153QA@3	IR SWAP CLO Replication	1.A		488,614	500,202			IR SWAP			12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	488,614	500,202
25153QA@3	IR SWAP CLO Replication	1.A		500,000	498,990			IR SWAP			17151P-AC-9	CHMML 2024-2A	1.C FE	500,000	498,990
25153QA@3	IR SWAP CLO Replication	1.A		500,000	502,254			IR SWAP			72132E-AE-9	PIPK 2024-16A	1.C FE	500,000	502,254
25153QA@3	IR SWAP CLO Replication	1.A		497,910	501,745			IR SWAP			81881J-AE-2	SHACKLETON CLO LTD SHACK_14-5RA	1.A FE	497,910	501,745
25153QA@3	IR SWAP CLO Replication	1.A		584,280	585,000			IR SWAP			15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A	1.C FE	584,280	585,000
25153QA@3	IR SWAP CLO Replication	1.A		606,000	607,617			IR SWAP			55281X-AZ-4	MCF CLO LLC MCFCL_19-1A	1.A FE	606,000	607,617
25153QA@3	IR SWAP CLO Replication	1.A		610,000	610,457			IR SWAP			33883J-AY-7	FLAT 2019-1A	1.C FE	610,000	610,457
25153QA@3	IR SWAP CLO Replication	1.A		610,000	610,126			IR SWAP			33883Q-AS-4	FLAT 2021-2A	1.C FE	610,000	610,126
25153QA@3	IR SWAP CLO Replication	1.A		610,000	611,576			IR SWAP			36321R-AN-6	GALAXY CLO LTD GALXY_22-30A	1.A FE	610,000	611,576
25153QA@3	IR SWAP CLO Replication	1.A		610,000	612,209			IR SWAP			67403H-AC-8	OAKCL 2024-28A	1.C FE	610,000	612,209
25153QA@3	IR SWAP CLO Replication	1.A		691,000	693,573			IR SWAP			83013G-AA-3	SIXST 2024-27A	1.A FE	691,000	693,573
25153QA@3	IR SWAP CLO Replication	1.A		689,736	700,640			IR SWAP			12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	689,736	700,640
25153QA@3	IR SWAP CLO Replication	1.A		742,166	744,523			IR SWAP			55281G-AQ-1	MCFCL_18-1A-AR	1.A FE	742,166	744,523
25153QA@3	IR SWAP CLO Replication	1.A		759,000	760,066			IR SWAP			33882C-AE-7	FLAT 2023-2A	1.F FE	759,000	760,066
25153QA@3	IR SWAP CLO Replication	1.A		800,000	801,701			IR SWAP			29001V-AU-3	ELMW6 2020-3A	1.A FE	800,000	801,701
25153QA@3	IR SWAP CLO Replication	1.A		813,000	815,108			IR SWAP			08186A-AJ-5	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	1.A FE	813,000	815,108
25153QA@3	IR SWAP CLO Replication	1.A		813,000	816,143			IR SWAP			72133T-AA-3	PIPK 2024-17A	1.A FE	813,000	816,143
25153QA@3	IR SWAP CLO Replication	1.A		813,000	815,899			IR SWAP			75888B-AQ-7	REG17 202-1A	1.A FE	813,000	815,899
25153QA@3	IR SWAP CLO Replication	1.A		813,333	815,171			IR SWAP			67115V-AL-6	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.A FE	813,333	815,171

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
25153QA@3	IR SWAP CLO Replication	1.A		825,000	827,074			IR SWAP			617936-AG-4	MSEV 2023-20A	1.F FE	825,000	827,074
25153QA@3	IR SWAP CLO Replication	1.A		1,016,666	1,020,327			IR SWAP			05876N-AA-7	BALLY 2024-26A	1.A FE	1,016,666	1,020,327
25153QA@3	IR SWAP CLO Replication	1.A		1,117,834	1,121,058			IR SWAP			75009G-AA-5	RAD 2024-25A	1.A FE	1,117,834	1,121,058
25153QA@3	IR SWAP CLO Replication	1.A		1,081,816	1,121,862			IR SWAP			13887P-AK-1	CANYON CAPITAL CLO LTD CANYC_16-	1.A FE	1,081,816	1,121,862
25153QA@3	IR SWAP CLO Replication	1.A		1,220,000	1,222,627			IR SWAP			171929-AA-0	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24	1.A FE	1,220,000	1,222,627
25153QA@3	IR SWAP CLO Replication	1.A		1,500,000	1,503,521			IR SWAP			17151P-AA-3	CHMML 2024-2A	1.A FE	1,500,000	1,503,521
25153QA@3	IR SWAP CLO Replication	1.A		1,530,000	1,532,967			IR SWAP			92915C-AS-3	VOYA CLO LTD VOYA_16-1A	1.A FE	1,530,000	1,532,967
25153QA@3	IR SWAP CLO Replication	1.A		1,716,000	1,717,718			IR SWAP			33882C-AC-1	FLAT 2023-2A	1.C FE	1,716,000	1,717,718
25153QA@3	IR SWAP CLO Replication	1.A		1,952,000	1,957,842			IR SWAP			33888A-AE-5	FLATIRON CLO LTD FLAT_24-4A	1.C FE	1,952,000	1,957,842
25153QA@3	IR SWAP CLO Replication	1.A		2,040,000	2,045,000			IR SWAP			92331V-AE-8	VENTURE CDO LTD VENTR_18-31A	1.A FE	2,040,000	2,045,000
25153QA@3	IR SWAP CLO Replication	1.A		2,074,337	2,074,555			IR SWAP			13876J-AC-6	CANYC_12-1RA-A	1.A FE	2,074,337	2,074,555
25153QA@3	IR SWAP CLO Replication	1.A		2,500,000	2,500,000			IR SWAP			87272H-AC-4	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	1.A FE	2,500,000	2,500,000
25153QA@3	IR SWAP CLO Replication	1.A		4,772,897	4,774,682			IR SWAP			26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF_18-64A	1.A FE	4,772,897	4,774,682
25153QA@3	IR SWAP CLO Replication	1.A		5,775,000	5,789,403			IR SWAP			69121M-AA-8	OWL ROCK CLO LTD OR_23-14	1.A FE	5,775,000	5,789,403
25153QA@3	IR SWAP CLO Replication	1.A		5,780,000	5,771,417			IR SWAP			92331V-AC-2	VENTURE CDO LTD VENTR_18-31A	1.A FE	5,780,000	5,771,417
25153QA@3	IR SWAP CLO Replication	1.A		5,870,000	5,875,571			IR SWAP			03663Y-AA-5	ANTR_24-5A-A	1.A FE	5,870,000	5,875,571
06739GD@5	IR SWAP CLO Replication	1.A	67,500,000	51,093	1,063,180	03/04/2025	03/04/2030	IR SWAP		1,012,087	87272H-AA-8	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	1.A FE	51,093	51,093
06739GD@5	IR SWAP CLO Replication	1.A		190,475	175,175			IR SWAP			87272H-AA-8	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	1.A FE	190,475	175,175
06739GD@5	IR SWAP CLO Replication	1.A		199,266	199,820			IR SWAP			29003H-AG-3	ELMWOOD CLO ELM_24-31	1.F FE	199,266	199,820
06739GD@5	IR SWAP CLO Replication	1.A		228,093	228,110			IR SWAP			92915C-AQ-7	VOYA CLO LTD VOYA_16-1A	1.A FE	228,093	228,110
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,409			IR SWAP			00121B-AE-9	AGL_2024-32A	1.B FE	250,000	250,409
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,348			IR SWAP			00121B-AG-4	AGL_2024-32A	1.E FE	250,000	250,348
06739GD@5	IR SWAP CLO Replication	1.A		250,000	249,647			IR SWAP			00889B-AG-6	AIMCO 2021-15A	1.F FE	250,000	249,647
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,278			IR SWAP			00901F-AN-6	AIMCO 2021-16A	1.C FE	250,000	250,278
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,755			IR SWAP			00901F-AQ-9	AIMCO 2021-16A	1.F FE	250,000	250,755
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,563			IR SWAP			05685Q-AC-7	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A	1.A FE	250,000	250,563
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,580			IR SWAP			05685Q-AE-3	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A	1.C FE	250,000	250,580
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,287			IR SWAP			442924-AC-0	HLM 2024-19A	1.A FE	250,000	250,287
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,838			IR SWAP			46148H-AD-0	INVCO 2024-3A	1.F FE	250,000	250,838
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,523			IR SWAP			67115V-AU-6	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.F FE	250,000	250,523
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,547			IR SWAP			75009G-AC-1	RAD 2024-25A	1.A FE	250,000	250,547
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,705			IR SWAP			75009G-AE-7	RAD 2024-25A	1.C FE	250,000	250,705
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,598			IR SWAP			75009L-AN-6	RAD 2022-16A	1.A FE	250,000	250,598
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,635			IR SWAP			75009L-AQ-9	RAD 2022-16A	1.C FE	250,000	250,635
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,469			IR SWAP			92920H-AE-6	VOYA CLO LTD VOYA_24-2	1.C FE	250,000	250,469
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,595			IR SWAP			92920H-AG-1	VOYA CLO LTD VOYA_24-2	1.F FE	250,000	250,595
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,586			IR SWAP			92920K-AG-4	VOYA CLO LTD VOYA_24-4	1.F FE	250,000	250,586
06739GD@5	IR SWAP CLO Replication	1.A		250,000	250,430			IR SWAP			92920L-AQ-0	VOYA 2022-4A	1.A FE	250,000	250,430
06739GD@5	IR SWAP CLO Replication	1.A		259,334	259,703			IR SWAP			00119B-AB-9	AGL CLO LTD AGL_24-29	1.A FE	259,334	259,703
06739GD@5	IR SWAP CLO Replication	1.A		284,666	284,869			IR SWAP			00889B-AF-8	AIMCO 2021-15A	1.C FE	284,666	284,869
06739GD@5	IR SWAP CLO Replication	1.A		284,666	285,548			IR SWAP			29003H-AE-8	ELMWOOD CLO ELM_24-31	1.C FE	284,666	285,548
06739GD@5	IR SWAP CLO Replication	1.A		284,666	284,184			IR SWAP			55293L-AY-9	MCFCL 2023-1A	1.F FE	284,666	284,184
06739GD@5	IR SWAP CLO Replication	1.A		300,000	300,723			IR SWAP			29001V-AW-9	ELMW6 2020-3A	1.C FE	300,000	300,723
06739GD@5	IR SWAP CLO Replication	1.A		305,000	305,556			IR SWAP			92920L-AS-6	VOYA 2022-4A	1.C FE	305,000	305,556
06739GD@5	IR SWAP CLO Replication	1.A		325,000	325,955			IR SWAP			87252G-AG-1	TCW CLO LTD TCW_24-2	1.C FE	325,000	325,955
06739GD@5	IR SWAP CLO Replication	1.A		366,000	364,575			IR SWAP			46600C-BC-3	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.C FE	366,000	364,575

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
06739GD85	IR SWAP CLO Replication	1.A		390,578	390,607			IR SWAP			92915C-AQ-7	VOYA CLO LTD VOYA_16-1A	1.A FE	390,578	390,607
06739GD85	IR SWAP CLO Replication	1.A		406,666	407,667			IR SWAP			00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	406,666	407,667
06739GD85	IR SWAP CLO Replication	1.A		406,666	408,043			IR SWAP			00119C-AS-0	AGL CLO LTD AGL_22-20A	1.B FE	406,666	408,043
06739GD85	IR SWAP CLO Replication	1.A		406,666	406,147			IR SWAP			55293L-AW-3	MCFCL 2023-1A	1.C FE	406,666	406,147
06739GD85	IR SWAP CLO Replication	1.A		447,000	447,353			IR SWAP			00851W-AN-9	AGL CLO LTD AGL_21-14A	1.C FE	447,000	447,353
06739GD85	IR SWAP CLO Replication	1.A		500,000	501,181			IR SWAP			00121B-AA-7	AGL_2024-32A	1.A FE	500,000	501,181
06739GD85	IR SWAP CLO Replication	1.A		579,000	581,300			IR SWAP			75009L-AL-0	RAD 2022-16A	1.A FE	579,000	581,300
06739GD85	IR SWAP CLO Replication	1.A		610,000	610,306			IR SWAP			00889B-AE-1	AIMCO 2021-15A	1.A FE	610,000	610,306
06739GD85	IR SWAP CLO Replication	1.A		691,333	692,245			IR SWAP			55293L-AS-2	MCFCL 2023-1A	1.A FE	691,333	692,245
06739GD85	IR SWAP CLO Replication	1.A		711,666	713,049			IR SWAP			92920L-AN-7	VOYA 2022-4A	1.A FE	711,666	713,049
06739GD85	IR SWAP CLO Replication	1.A		955,000	956,582			IR SWAP			33883J-BC-4	FLAT 2019-1A	2.C FE	955,000	956,582
06739GD85	IR SWAP CLO Replication	1.A		966,000	967,577			IR SWAP			00119B-AA-1	AGL CLO LTD AGL_24-29	1.A FE	966,000	967,577
06739GD85	IR SWAP CLO Replication	1.A		966,000	971,795			IR SWAP			00119B-AC-7	AGL CLO LTD AGL_24-29	1.C FE	966,000	971,795
06739GD85	IR SWAP CLO Replication	1.A		1,015,000	1,017,024			IR SWAP			87252G-AC-0	TCW CLO LTD TCW_24-2	1.A FE	1,015,000	1,017,024
06739GD85	IR SWAP CLO Replication	1.A		1,016,666	1,015,158			IR SWAP			46600C-AY-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.A FE	1,016,666	1,015,158
06739GD85	IR SWAP CLO Replication	1.A		1,047,166	1,049,218			IR SWAP			17181U-AA-6	CIFC 2024-2A	1.A FE	1,047,166	1,049,218
06739GD85	IR SWAP CLO Replication	1.A		1,186,667	1,190,471			IR SWAP			29003H-AA-6	ELMWOOD CLO ELM_24-31	1.A FE	1,186,667	1,190,471
06739GD85	IR SWAP CLO Replication	1.A		1,220,000	1,221,158			IR SWAP			03663Y-AA-5	ANTR_24-5A-A	1.A FE	1,220,000	1,221,158
06739GD85	IR SWAP CLO Replication	1.A		1,250,000	1,252,736			IR SWAP			00901F-AJ-5	AIMCO 2021-16A	1.A FE	1,250,000	1,252,736
06739GD85	IR SWAP CLO Replication	1.A		1,250,000	1,253,649			IR SWAP			05685Q-AA-1	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A	1.A FE	1,250,000	1,253,649
06739GD85	IR SWAP CLO Replication	1.A		1,297,266	1,300,077			IR SWAP			44292A-AA-4	HLM 2024-19	1.A FE	1,297,266	1,300,077
06739GD85	IR SWAP CLO Replication	1.A		1,333,333	1,337,648			IR SWAP			46148H-AB-4	INVCO 2024-3A	1.A FE	1,333,333	1,337,648
06739GD85	IR SWAP CLO Replication	1.A		1,411,750	1,412,135			IR SWAP			83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1A	1.A FE	1,411,750	1,412,135
06739GD85	IR SWAP CLO Replication	1.A		1,860,000	1,860,009			IR SWAP			83610J-AC-0	SOUND POINT CLO LTD SNDPT_18-1A	1.A FE	1,860,000	1,860,009
06739GD85	IR SWAP CLO Replication	1.A		2,145,000	2,149,438			IR SWAP			617936-AE-9	MSEV 2023-20A	1.C FE	2,145,000	2,149,438
06739GD85	IR SWAP CLO Replication	1.A		3,021,003	3,022,710			IR SWAP			92917J-AA-5	VOYA CLO LTD VOYA_18-1A	1.A FE	3,021,003	3,022,710
06739GD85	IR SWAP CLO Replication	1.A		3,100,000	3,100,195			IR SWAP			77587A-AE-6	ROMARK CLO LTD RMRK_18-1A	1.A FE	3,100,000	3,100,195
06739GD85	IR SWAP CLO Replication	1.A		5,000,000	5,014,475			IR SWAP			08186V-AS-9	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	1.F FE	5,000,000	5,014,475
06739GD85	IR SWAP CLO Replication	1.A		7,440,000	7,442,433			IR SWAP			26251L-AE-4	DRYDEN SENIOR LOAN FUND DRSLF_18-64A	1.A FE	7,440,000	7,442,433
06739GD85	IR SWAP CLO Replication	1.A		7,456,634	7,460,370			IR SWAP			15032A-AN-7	CEDAR FUNDING LTD CEDF_16-5A	1.A FE	7,456,634	7,460,370
06739GD85	IR SWAP CLO Replication	1.A		10,000,000	10,000,180			IR SWAP			08186V-AQ-3	BENEFIT STREET PARTNERS CLO BSP 2021-23A	1.C FE	10,000,000	10,000,180
61744AA#7	IR SWAP CLO Replication	2.B	122,000,000	2,543,667	3,642,798	03/17/2025	03/17/2028	IR SWAP		1,092,769	03665J-AS-7	ANTR 2017-1A	1.C FE	2,543,667	2,550,029
61744AA#7	IR SWAP CLO Replication	2.B		2,800,000	2,803,074			IR SWAP			77587M-AL-4	ROMARK CLO LTD RMRK_2019-3A	1.C FE	2,800,000	2,803,074
61744AA#7	IR SWAP CLO Replication	2.B		3,100,000	3,104,777			IR SWAP			77587A-AG-1	ROMARK CLO LTD RMRK_18-1A	1.B FE	3,100,000	3,104,777
61744AA#7	IR SWAP CLO Replication	2.B		3,913,333	3,918,683			IR SWAP			03665J-AN-8	ANTR 2017-1A	1.A FE	3,913,333	3,918,683
61744AA#7	IR SWAP CLO Replication	2.B		7,992,000	8,010,853			IR SWAP			69120Y-AA-3	OWL ROCK CLO LTD OR_24-16	1.A FE	7,992,000	8,010,853
61744AA#7	IR SWAP CLO Replication	2.B		20,800,000	20,820,571			IR SWAP			77587M-AJ-9	ROMARK CLO LTD RMRK_2019-3A	1.A FE	20,800,000	20,820,571
61744AA#7	IR SWAP CLO Replication	2.B		85,540,000	85,637,943			IR SWAP			06763V-AA-3	BARINGS LOAN PARTNERS CLO LTD BABSN_24-1	1.A FE	85,540,000	85,637,943
949746M*9	IR SWAP CLO Replication	1.A	122,000,000	250,000	1,696,796	03/17/2025	03/17/2029	IR SWAP		1,446,620	04018E-AA-9	ARES CLO LTD ARES_21-59A	1.A FE	250,000	250,176
949746M*9	IR SWAP CLO Replication	1.A		495,000	495,285			IR SWAP			12511A-AA-2	CBAM_20-13A-A	1.A FE	495,000	495,285
949746M*9	IR SWAP CLO Replication	1.A		500,000	500,473			IR SWAP			04018E-AE-1	ARES CLO LTD ARES_21-59A	1.F FE	500,000	500,473
949746M*9	IR SWAP CLO Replication	1.A		568,568	570,451			IR SWAP			03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	568,568	570,451
949746M*9	IR SWAP CLO Replication	1.A		641,669	643,509			IR SWAP			03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	641,669	643,509
949746M*9	IR SWAP CLO Replication	1.A		717,000	719,076			IR SWAP			04016D-AU-9	ARES CLO LTD ARES_16-41A	1.C FE	717,000	719,076
949746M*9	IR SWAP CLO Replication	1.A		978,333	973,503			IR SWAP			05684C-AX-3	BAIN CAPITAL CREDIT CLO BCC_20-3	1.A FE	978,333	973,503
949746M*9	IR SWAP CLO Replication	1.A		978,333	978,753			IR SWAP			05684C-AY-1	BAIN CAPITAL CREDIT CLO BCC_20-3	1.C FE	978,333	978,753
949746M*9	IR SWAP CLO Replication	1.A		1,717,665	1,736,372			IR SWAP			03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	1,717,665	1,736,372
949746M*9	IR SWAP CLO Replication	1.A		1,750,000	1,754,153			IR SWAP			03665C-AG-8	ANTR 2024-2A	1.C FE	1,750,000	1,754,153

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
949746M*9	IR SWAP CLO Replication	1.A		2,201,250	2,201,523			IR SWAP			05684C-AW-5	BAIN CAPITAL CREDIT CLO BCC_20-3	1.A FE	2,201,250	2,201,523
949746M*9	IR SWAP CLO Replication	1.A		2,700,000	2,701,863			IR SWAP			12511A-AC-8	CBAM LTD CBAM_2020-13A	1.C FE	2,700,000	2,701,863
949746M*9	IR SWAP CLO Replication	1.A		3,780,000	3,782,434			IR SWAP			04016D-AS-4	ARES CLO LTD ARES_16-41A	1.A FE	3,780,000	3,782,434
949746M*9	IR SWAP CLO Replication	1.A		3,938,000	3,941,115			IR SWAP			03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	3,938,000	3,941,115
949746M*9	IR SWAP CLO Replication	1.A		4,679,000	4,689,074			IR SWAP			03665C-AD-5	ANTR 2024-2A	1.A FE	4,679,000	4,689,074
949746M*9	IR SWAP CLO Replication	1.A		5,783,796	5,971,257			IR SWAP			04018E-AC-5	ARES CLO LTD ARES_21-59A	1.C FE	5,783,796	5,971,257
949746M*9	IR SWAP CLO Replication	1.A		7,200,000	7,205,069			IR SWAP			04018E-AA-9	ARES CLO LTD ARES_21-59A	1.A FE	7,200,000	7,205,069
949746M*9	IR SWAP CLO Replication	1.A		7,689,661	7,692,768			IR SWAP			13887P-AK-1	CANYON CAPITAL CLO LTD CANYC_16-	1.A FE	7,689,661	7,692,768
949746M*9	IR SWAP CLO Replication	1.A		18,900,000	18,910,868			IR SWAP			12511A-AA-2	CBAM_20-13A-A	1.A FE	18,900,000	18,910,868
949746M*9	IR SWAP CLO Replication	1.A		129,911,000	130,121,586			IR SWAP			67570A-AA-4	OCP CLO LTD OCP_24-31	1.A FE	129,911,000	130,121,586
46625H#03	IR SWAP CLO Replication	1.A	20,000,000	250,337	520,532	03/26/2025	03/26/2029	IR SWAP		269,867	67706J-AA-2	OAK HILL CREDIT PARTNERS OAKC_24-18A	1.A FE	250,337	250,665
46625H#03	IR SWAP CLO Replication	1.A		2,175,000	2,176,074			IR SWAP			81883M-AN-3	SHACKLETON CLO LTD SHACK_19-15A	1.C FE	2,175,000	2,176,074
46625H#03	IR SWAP CLO Replication	1.A		2,499,000	2,509,116			IR SWAP			67402P-AC-1	OAKCL 2024-25A	1.C FE	2,499,000	2,509,116
46625H#03	IR SWAP CLO Replication	1.A		2,940,000	2,942,796			IR SWAP			67402P-AL-1	OAKCL 2024-25A	1.A FE	2,940,000	2,942,796
46625H#03	IR SWAP CLO Replication	1.A		3,106,206	3,107,172			IR SWAP			81883M-AL-7	SHACKLETON CLO LTD SHACK_19-15A	1.A FE	3,106,206	3,107,172
46625H#03	IR SWAP CLO Replication	1.A		3,424,167	3,430,820			IR SWAP			92920L-AN-7	VOYA 2022-4A	1.A FE	3,424,167	3,430,820
46625H#03	IR SWAP CLO Replication	1.A		3,500,000	3,508,498			IR SWAP			67706J-AE-4	OAKC_24-18-B1	1.C FE	3,500,000	3,508,498
46625H#03	IR SWAP CLO Replication	1.A		3,500,000	3,522,883			IR SWAP			67706J-AJ-3	OAKC_24-18A-C	1.F FE	3,500,000	3,522,883
46625H#03	IR SWAP CLO Replication	1.A		8,000,000	8,018,776			IR SWAP			17151P-AA-3	CHMML 2024-2A	1.A FE	8,000,000	8,018,776
46625H#03	IR SWAP CLO Replication	1.A		16,464,000	29,466,800			IR SWAP			67402P-AA-5	OAKCL 2024-25A	1.A FE	16,464,000	29,466,800
38143*AB4	IR SWAP CLO Replication	1.A	20,000,000	7,600,000	7,805,737	03/26/2025	03/26/2028	IR SWAP		205,927	617921-AC-5	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	1.A FE	7,600,000	7,599,810
38143*AB4	IR SWAP CLO Replication	1.A		8,000,000	7,978,040			IR SWAP			617921-AL-5	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	1.F FE	8,000,000	7,978,040
38143*AB4	IR SWAP CLO Replication	1.A		20,000,000	20,020,580			IR SWAP			617921-AE-1	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	1.C FE	20,000,000	20,020,580
38143*AC2	IR SWAP CLO Replication	1.A	24,000,000	432,000	625,536	04/11/2025	04/11/2028	IR SWAP		192,067	33882M-AG-0	FLAT 2025-30A	1.F FE	432,000	433,469
38143*AC2	IR SWAP CLO Replication	1.A		1,170,667	1,174,870			IR SWAP			138919-AG-0	CANYON CAPITAL CLO LTD CANYC_25-1	1.E FE	1,170,667	1,174,870
38143*AC2	IR SWAP CLO Replication	1.A		1,761,000	1,755,611			IR SWAP			138919-AC-9	CANYON CAPITAL CLO LTD CANYC_25-1	1.A FE	1,761,000	1,755,611
38143*AC2	IR SWAP CLO Replication	1.A		1,761,000	1,767,532			IR SWAP			33882M-AE-5	FLAT 2025-30A	1.C FE	1,761,000	1,767,532
38143*AC2	IR SWAP CLO Replication	1.A		2,543,667	2,549,868			IR SWAP			138919-AE-5	CANYON CAPITAL CLO LTD CANYC_25-1	1.B FE	2,543,667	2,549,868
38143*AC2	IR SWAP CLO Replication	1.A		4,000,000	3,997,412			IR SWAP			26253H-AC-5	DRYDEN 123 CLO LTD DRSLF_25-123	1.A FE	4,000,000	3,997,412
38143*AC2	IR SWAP CLO Replication	1.A		6,500,000	6,510,472			IR SWAP			26253H-AG-6	DRYDEN 123 CLO LTD DRSLF_25-123	1.F FE	6,500,000	6,510,472
38143*AC2	IR SWAP CLO Replication	1.A		15,000,000	15,026,505			IR SWAP			26253H-AE-1	DRYDEN 123 CLO LTD DRSLF_25-123	1.C FE	15,000,000	15,026,505
38143*AD0	IR SWAP CLO Replication	1.B	24,000,000	350,000	629,103	04/11/2025	04/11/2029	IR SWAP		278,594	55280H-BG-1	MCF CLO LLC MCFCL_14-1A	1.A FE	350,000	350,509
38143*AD0	IR SWAP CLO Replication	1.B		739,000	737,957			IR SWAP			00889B-AG-6	AIMCO 2021-15A	1.F FE	739,000	737,957
38143*AD0	IR SWAP CLO Replication	1.B		4,356,000	4,345,167			IR SWAP			58039A-AE-0	MCF CLO LLC MCFCL_17-3A	1.C FE	4,356,000	4,345,167
38143*AD0	IR SWAP CLO Replication	1.B		6,000,000	5,994,198			IR SWAP			48206K-AY-2	JNPPK 2023-1A	1.A FE	6,000,000	5,994,198
38143*AD0	IR SWAP CLO Replication	1.B		6,080,000	6,086,621			IR SWAP			48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A	1.A FE	6,080,000	6,086,621
38143*AD0	IR SWAP CLO Replication	1.B		7,000,000	6,996,171			IR SWAP			48206K-BC-9	JNPPK 2023-1A	1.F FE	7,000,000	6,996,171
06051AC89	IR SWAP CLO Replication	1.C	81,000,000	500,000	775,412	05/06/2025	05/06/2028	IR SWAP		274,732	46090X-AE-1	INVESCO CLO LTD IVZ_21-1A	1.C FE	500,000	500,680
06051AC89	IR SWAP CLO Replication	1.C		1,400,000	1,400,000			IR SWAP			55952F-AC-2	MAGNETITE CLO LTD MAGNE_21-31	1.C FE	1,400,000	1,400,000
06051AC89	IR SWAP CLO Replication	1.C		1,580,000	1,581,146			IR SWAP			87248T-AL-9	TICP CLO LTD TICP_17-7A	1.A FE	1,580,000	1,581,146
06051AC89	IR SWAP CLO Replication	1.C		1,700,000	1,700,000			IR SWAP			55952F-AE-8	MAGNETITE CLO LTD MAGNE_21-31	1.F FE	1,700,000	1,700,000
06051AC89	IR SWAP CLO Replication	1.C		2,000,000	2,000,240			IR SWAP			67592R-AC-7	OCT53_21-1A	1.C FE	2,000,000	2,000,240
06051AC89	IR SWAP CLO Replication	1.C		3,000,000	2,998,236			IR SWAP			00121R-AC-8	AGL 2025-44A	1.C FE	3,000,000	2,998,236
06051AC89	IR SWAP CLO Replication	1.C		3,130,667	3,122,452			IR SWAP			72133L-AR-3	PIKES PEAK CLO PIPK_23-12A	1.C FE	3,130,667	3,122,452
06051AC89	IR SWAP CLO Replication	1.C		4,000,000	4,002,576			IR SWAP			67592R-AA-1	OCT53_21-1A	1.A FE	4,000,000	4,002,576
06051AC89	IR SWAP CLO Replication	1.C		9,000,000	9,000,000			IR SWAP			55952F-AA-6	MAGNETITE CLO LTD MAGNE_21-31	1.A FE	9,000,000	9,000,000
06051AC89	IR SWAP CLO Replication	1.C		9,817,217	9,843,969			IR SWAP			70537A-AA-0	PBSPK 2024-1A	1.A FE	9,817,217	9,843,969
06051AC89	IR SWAP CLO Replication	1.C		10,855,000	10,877,459			IR SWAP			617936-AE-9	MSEV 2023-20A	1.C FE	10,855,000	10,877,459
06051AC89	IR SWAP CLO Replication	1.C		11,158,000	11,176,221			IR SWAP			00119B-AA-1	AGL CLO LTD AGL_24-29	1.A FE	11,158,000	11,176,221
06051AC89	IR SWAP CLO Replication	1.C		11,158,000	11,224,937			IR SWAP			00119B-AC-7	AGL CLO LTD AGL_24-29	1.C FE	11,158,000	11,224,937

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
06051AC@9	IR SWAP CLO Replication	1.C		12,500,000	12,534,788			IR SWAP			59803D-AE-6	MIDOCEAN CREDIT CLO MIDO_23-13	1.C FE	12,500,000	12,534,788
949746M@7	IR SWAP CLO Replication	1.B	81,000,000	267,200	602,304	05/06/2025	05/06/2029	IR SWAP		334,866	55281Q-AG-1	MCFCL_18-1A-ER	3.C FE	267,200	267,438
949746M@7	IR SWAP CLO Replication	1.B		330,000	329,972			IR SWAP			55281X-BF-7	MCF CLO LLC MCFCL_19-1A	2.C FE	330,000	329,972
949746M@7	IR SWAP CLO Replication	1.B		407,206	408,126			IR SWAP			55282E-AE-2	MCF CLO LLC MCFCL_19-1A	3.C FE	407,206	408,126
949746M@7	IR SWAP CLO Replication	1.B		583,000	583,836			IR SWAP			55281X-BD-2	MCF CLO LLC MCFCL_19-1A	1.F FE	583,000	583,836
949746M@7	IR SWAP CLO Replication	1.B		587,800	590,410			IR SWAP			55281G-AU-2	MCFCL_18-1A-CR	1.F FE	587,800	590,410
949746M@7	IR SWAP CLO Replication	1.B		739,000	744,406			IR SWAP			55281G-AW-8	MCFCL_18-1A-DR	2.C FE	739,000	744,406
949746M@7	IR SWAP CLO Replication	1.B		1,035,000	1,037,496			IR SWAP			55281X-BB-6	MCF CLO LLC MCFCL_19-1A	1.C FE	1,035,000	1,037,496
949746M@7	IR SWAP CLO Replication	1.B		1,170,667	1,171,959			IR SWAP			94957L-AE-9	WELLI 2025-4A	1.F FE	1,170,667	1,171,959
949746M@7	IR SWAP CLO Replication	1.B		1,271,000	1,272,455			IR SWAP			06763V-AA-3	BARINGS LOAN PARTNERS CLO LTD BABSN_24-1	1.A FE	1,271,000	1,272,455
949746M@7	IR SWAP CLO Replication	1.B		1,467,500	1,470,240			IR SWAP			55281G-AS-7	MCFCL_18-1A-BR	1.C FE	1,467,500	1,470,240
949746M@7	IR SWAP CLO Replication	1.B		2,500,000	2,500,000			IR SWAP			67578R-AE-1	OCP CLO LTD OCP_23-30	1.C FE	2,500,000	2,500,000
949746M@7	IR SWAP CLO Replication	1.B		2,923,838	3,000,360			IR SWAP			67592R-AC-7	OCT53_21-1A	1.C FE	2,923,838	3,000,360
949746M@7	IR SWAP CLO Replication	1.B		3,570,917	3,582,258			IR SWAP			55281G-AQ-1	MCFCL_18-1A-AR	1.A FE	3,570,917	3,582,258
949746M@7	IR SWAP CLO Replication	1.B		5,000,000	5,003,955			IR SWAP			039960-AE-9	ARESDL 2025-2A	1.C FE	5,000,000	5,003,955
949746M@7	IR SWAP CLO Replication	1.B		5,486,000	5,500,642			IR SWAP			55281X-AZ-4	MCF CLO LLC MCFCL_19-1A	1.A FE	5,486,000	5,500,642
949746M@7	IR SWAP CLO Replication	1.B		5,600,000	5,604,435			IR SWAP			835937-AC-7	SOUND POINT CLO LTD SNDPT_24-38	1.A FE	5,600,000	5,604,435
949746M@7	IR SWAP CLO Replication	1.B		8,000,000	8,000,000			IR SWAP			67578R-AA-9	OCP CLO LTD OCP_23-30	1.A FE	8,000,000	8,000,000
949746M@7	IR SWAP CLO Replication	1.B		8,000,000	8,000,000			IR SWAP			67578R-AC-5	OCP CLO LTD OCP_23-30	1.A FE	8,000,000	8,000,000
949746M@7	IR SWAP CLO Replication	1.B		8,467,310	8,475,676			IR SWAP			835937-AA-1	SOUND POINT CLO LTD SNDPT_24-38	1.A FE	8,467,310	8,475,676
949746M@7	IR SWAP CLO Replication	1.B		24,000,000	24,004,608			IR SWAP			83615P-AA-5	SOUND POINT CLO LTD SNDPT_2021-3A	1.A FE	24,000,000	24,004,608
25153QA#1	IR SWAP CLO Replication	1.B	22,000,000	40,000,000	40,197,629	05/14/2025	05/14/2029	IR SWAP		258,909	617921-AA-9	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	1.A FE	40,000,000	39,938,720
38143*AE8	IR SWAP CLO Replication	2.A	22,000,000	72,600	275,758	05/14/2025	05/14/2028	IR SWAP		203,158	58039A-AA-8	MCF CLO LLC MCFCL_17-3A	1.A FE	72,600	72,600
38143*AE8	IR SWAP CLO Replication	2.A		739,000	737,909			IR SWAP			72133L-AT-9	PIKES PEAK CLO PIPK_23-12A	1.F FE	739,000	737,909
38143*AE8	IR SWAP CLO Replication	2.A		955,000	954,976			IR SWAP			33883Q-AU-9	FLAT 2021-2A	1.F FE	955,000	954,976
38143*AE8	IR SWAP CLO Replication	2.A		1,000,000	988,526			IR SWAP			00121R-AE-4	AGL 2025-44A	1.F FE	1,000,000	988,526
38143*AE8	IR SWAP CLO Replication	2.A		1,127,800	1,117,909			IR SWAP			33883Q-AW-5	FLAT 2021-2A	2.C FE	1,127,800	1,117,909
38143*AE8	IR SWAP CLO Replication	2.A		1,512,000	1,425,511			IR SWAP			33883Q-AY-1	FLATIRON CLO LTD FLAT_21-2A	3.C FE	1,512,000	1,425,511
38143*AE8	IR SWAP CLO Replication	2.A		1,957,000	1,956,137			IR SWAP			89532U-AQ-6	TRESTLES CLO LTD TREST_21-5A	1.C FE	1,957,000	1,956,137
38143*AE8	IR SWAP CLO Replication	2.A		2,000,000	1,995,958			IR SWAP			17151P-AC-9	CHMML 2024-2A	1.C FE	2,000,000	1,995,958
38143*AE8	IR SWAP CLO Replication	2.A		2,614,000	2,615,239			IR SWAP			58039A-AG-5	MCF CLO LLC MCFCL_17-3A	1.E FE	2,614,000	2,615,239
38143*AE8	IR SWAP CLO Replication	2.A		2,935,000	2,935,605			IR SWAP			33883Q-AS-4	FLAT 2021-2A	1.C FE	2,935,000	2,935,605
38143*AE8	IR SWAP CLO Replication	2.A		3,100,000	3,101,451			IR SWAP			46090X-AA-9	INVESCO CLO LTD IVZ_21-1A	1.A FE	3,100,000	3,101,451
38143*AE8	IR SWAP CLO Replication	2.A		4,356,000	4,367,238			IR SWAP			58039A-AC-4	MCF CLO LLC MCFCL_17-3A	1.A FE	4,356,000	4,367,238
46625H#W0	IR SWAP CLO Replication	3.C	54,000,000	249,796	745,154	06/10/2025	06/10/2028	IR SWAP		495,014	13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	249,796	250,140
46625H#W0	IR SWAP CLO Replication	3.C		250,000	237,565			IR SWAP			55293M-AE-1	MCFCL 2023-1A	3.C FE	250,000	237,565
46625H#W0	IR SWAP CLO Replication	3.C		249,980	250,198			IR SWAP			835937-AC-7	SOUND POINT CLO LTD SNDPT_24-38	1.A FE	249,980	250,198
46625H#W0	IR SWAP CLO Replication	3.C		291,600	290,133			IR SWAP			55293L-BA-0	MCFCL 2023-1A	2.B FE	291,600	290,133
46625H#W0	IR SWAP CLO Replication	3.C		400,000	400,000			IR SWAP			55952F-AA-6	MAGNETITE CLO LTD MAGNE_21-31	1.A FE	400,000	400,000
46625H#W0	IR SWAP CLO Replication	3.C		432,000	432,242			IR SWAP			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	432,000	432,242
46625H#W0	IR SWAP CLO Replication	3.C		432,000	432,821			IR SWAP			835937-AE-3	SOUND POINT CLO LTD SNDPT_24-38	1.C FE	432,000	432,821
46625H#W0	IR SWAP CLO Replication	3.C		500,000	500,231			IR SWAP			13877J-AC-5	CANYON CLO LTD CANYC_2022-1	1.C FE	500,000	500,231
46625H#W0	IR SWAP CLO Replication	3.C		620,000	620,675			IR SWAP			48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A	1.A FE	620,000	620,675
46625H#W0	IR SWAP CLO Replication	3.C		647,838	648,706			IR SWAP			48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A	1.A FE	647,838	648,706
46625H#W0	IR SWAP CLO Replication	3.C		648,000	645,243			IR SWAP			55293L-AU-7	MCFCL 2023-1A	1.A FE	648,000	645,243
46625H#W0	IR SWAP CLO Replication	3.C		850,000	850,476			IR SWAP			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	850,000	850,476
46625H#W0	IR SWAP CLO Replication	3.C		918,400	922,036			IR SWAP			29004C-AJ-7	ELM26 2024-1A	2.C FE	918,400	922,036
46625H#W0	IR SWAP CLO Replication	3.C		955,000	955,901			IR SWAP			33883J-BA-8	FLAT 2019-1A	1.F FE	955,000	955,901
46625H#W0	IR SWAP CLO Replication	3.C		1,403,750	1,409,493			IR SWAP			81785B-AJ-5	NWML_24-1A-D	2.C FE	1,403,750	1,409,493
46625H#W0	IR SWAP CLO Replication	3.C		1,761,000	1,754,144			IR SWAP			46600C-BC-3	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.C FE	1,761,000	1,754,144
46625H#W0	IR SWAP CLO Replication	3.C		2,152,000	2,153,698			IR SWAP			00851W-AN-9	AGL CLO LTD AGL_21-14A	1.C FE	2,152,000	2,153,698

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
46625H#W0	IR SWAP CLO Replication	3.C		2,700,000	2,701,682			IR SWAP			92559E-AC-5	VIBRANT CLO LTD VIBR_21-15A	1.A FE	2,700,000	2,701,682
46625H#W0	IR SWAP CLO Replication	3.C		2,700,768	2,740,534			IR SWAP			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	2,700,768	2,740,534
46625H#W0	IR SWAP CLO Replication	3.C		2,800,000	2,814,137			IR SWAP			00901U-AG-8	AIMCO 2024-22A	2.C FE	2,800,000	2,814,137
46625H#W0	IR SWAP CLO Replication	3.C		2,935,000	2,937,198			IR SWAP			33883J-AY-7	FLAT 2019-1A	1.C FE	2,935,000	2,937,198
46625H#W0	IR SWAP CLO Replication	3.C		4,000,000	4,007,636			IR SWAP			03770Q-AE-4	APID 2024-47A	1.B FE	4,000,000	4,007,636
46625H#W0	IR SWAP CLO Replication	3.C		4,891,667	4,884,413			IR SWAP			46600C-AY-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.A FE	4,891,667	4,884,413
46625H#W0	IR SWAP CLO Replication	3.C		5,500,000	5,504,230			IR SWAP			92559E-AE-1	VIBRANT CLO LTD VIBR_21-15A	1.B FE	5,500,000	5,504,230
46625H#W0	IR SWAP CLO Replication	3.C		5,600,000	5,617,970			IR SWAP			69703J-AG-8	PLMRS_24-1A	2.C FE	5,600,000	5,617,970
46625H#W0	IR SWAP CLO Replication	3.C		21,000,000	21,042,000			IR SWAP			75901P-AA-4	REG28 2024-1A	1.A FE	21,000,000	21,042,000
891160#C7	IR SWAP CLO Replication	1.F	54,000,000	150,000	766,208	06/10/2025	06/10/2029	IR SWAP		616,208	15032Q-AE-2	CEDAR FUNDING LTD CEDF_2022-15A	1.F FE	150,000	150,000
891160#C7	IR SWAP CLO Replication	1.F		250,000	250,097			IR SWAP			70017B-AC-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.C FE	250,000	250,097
891160#C7	IR SWAP CLO Replication	1.F		250,000	250,103			IR SWAP			70017B-AE-9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.F FE	250,000	250,103
891160#C7	IR SWAP CLO Replication	1.F		247,783	250,410			IR SWAP			92920K-AA-7	VOYA CLO LTD VOYA_24-4	1.A FE	247,783	250,410
891160#C7	IR SWAP CLO Replication	1.F		263,937	270,109			IR SWAP			12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	263,937	270,109
891160#C7	IR SWAP CLO Replication	1.F		268,718	270,000			IR SWAP			15032Q-AA-0	CEDAR FUNDING LTD CEDF_2022-15A	1.A FE	268,718	270,000
891160#C7	IR SWAP CLO Replication	1.F		350,000	350,000			IR SWAP			15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A	1.C FE	350,000	350,000
891160#C7	IR SWAP CLO Replication	1.F		406,915	407,641			IR SWAP			75009G-AG-2	RAD 2024-25A	1.E FE	406,915	407,641
891160#C7	IR SWAP CLO Replication	1.F		409,976	413,377			IR SWAP			12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	409,976	413,377
891160#C7	IR SWAP CLO Replication	1.F		480,770	481,822			IR SWAP			75009G-AC-1	RAD 2024-25A	1.A FE	480,770	481,822
891160#C7	IR SWAP CLO Replication	1.F		488,614	500,202			IR SWAP			12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	488,614	500,202
891160#C7	IR SWAP CLO Replication	1.F		500,000	500,181			IR SWAP			70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.A FE	500,000	500,181
891160#C7	IR SWAP CLO Replication	1.F		648,586	649,220			IR SWAP			92920H-AA-4	VOYA CLO LTD VOYA_24-2	1.A FE	648,586	649,220
891160#C7	IR SWAP CLO Replication	1.F		750,000	752,116			IR SWAP			75009G-AE-7	RAD 2024-25A	1.C FE	750,000	752,116
891160#C7	IR SWAP CLO Replication	1.F		955,000	957,698			IR SWAP			92920K-AE-9	VOYA CLO LTD VOYA_24-4	1.C FE	955,000	957,698
891160#C7	IR SWAP CLO Replication	1.F		955,000	957,237			IR SWAP			92920K-AG-4	VOYA CLO LTD VOYA_24-4	1.F FE	955,000	957,237
891160#C7	IR SWAP CLO Replication	1.F		965,630	980,896			IR SWAP			12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	965,630	980,896
891160#C7	IR SWAP CLO Replication	1.F		990,354	1,000,914			IR SWAP			12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	990,354	1,000,914
891160#C7	IR SWAP CLO Replication	1.F		1,000,000	1,000,000			IR SWAP			15032Q-AA-0	CEDAR FUNDING LTD CEDF_2022-15A	1.A FE	1,000,000	1,000,000
891160#C7	IR SWAP CLO Replication	1.F		1,000,000	1,000,362			IR SWAP			70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.A FE	1,000,000	1,000,362
891160#C7	IR SWAP CLO Replication	1.F		1,000,000	1,002,380			IR SWAP			92920H-AG-1	VOYA CLO LTD VOYA_24-2	1.F FE	1,000,000	1,002,380
891160#C7	IR SWAP CLO Replication	1.F		1,090,998	1,100,963			IR SWAP			12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A	1.A FE	1,090,998	1,100,963
891160#C7	IR SWAP CLO Replication	1.F		1,232,482	1,234,000			IR SWAP			15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A	1.C FE	1,232,482	1,234,000
891160#C7	IR SWAP CLO Replication	1.F		1,372,450	1,373,951			IR SWAP			75009G-AA-5	RAD 2024-25A	1.A FE	1,372,450	1,373,951
891160#C7	IR SWAP CLO Replication	1.F		1,750,000	1,753,281			IR SWAP			92920H-AE-6	VOYA CLO LTD VOYA_24-2	1.C FE	1,750,000	1,753,281
891160#C7	IR SWAP CLO Replication	1.F		2,250,000	2,250,909			IR SWAP			12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	2,250,000	2,250,909
891160#C7	IR SWAP CLO Replication	1.F		2,513,355	2,533,527			IR SWAP			83616K-AA-5	SOUND POINT CLO LTD SNDPT_2022-A	1.A FE	2,513,355	2,533,527
891160#C7	IR SWAP CLO Replication	1.F		3,724,737	3,744,419			IR SWAP			12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	3,724,737	3,744,419
891160#C7	IR SWAP CLO Replication	1.F		4,673,759	4,704,296			IR SWAP			12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	4,673,759	4,704,296
891160#C7	IR SWAP CLO Replication	1.F		7,435,000	7,447,186			IR SWAP			92920K-AA-7	VOYA CLO LTD VOYA_24-4	1.A FE	7,435,000	7,447,186
891160#C7	IR SWAP CLO Replication	1.F		7,500,000	7,514,123			IR SWAP			92920H-AA-4	VOYA CLO LTD VOYA_24-2	1.A FE	7,500,000	7,514,123
891160#C7	IR SWAP CLO Replication	1.F		12,625,000	12,636,047			IR SWAP			12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A	1.A FE	12,625,000	12,636,047
891160#C7	IR SWAP CLO Replication	1.F		13,750,000	13,758,291			IR SWAP			83616K-AA-5	SOUND POINT CLO LTD SNDPT_2022-A	1.A FE	13,750,000	13,758,291
61747YW#8	IR SWAP CLO Replication	1.AZ	51,000,000	2,112,000	2,404,529	07/09/2025	07/09/2028	IR SWAP		288,848	46604E-AW-2	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.A FE	2,112,000	2,115,681
61747YW#8	IR SWAP CLO Replication	1.AZ		2,180,486	2,179,836			IR SWAP			87252M-AE-3	TCW 2024-1A	1.A FE	2,180,486	2,179,836
61747YW#8	IR SWAP CLO Replication	1.AZ		2,640,000	2,642,181			IR SWAP			46604E-AY-8	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.C FE	2,640,000	2,642,181
61747YW#8	IR SWAP CLO Replication	1.AZ		3,696,000	3,704,501			IR SWAP			46604E-AU-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.A FE	3,696,000	3,704,501
61747YW#8	IR SWAP CLO Replication	1.AZ		5,720,000	5,724,971			IR SWAP			87252M-AG-8	TCW 2024-1A	1.C FE	5,720,000	5,724,971

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
61747YW#8	IR SWAP CLO Replication	1.AZ		8,684,000	8,692,693			IR SWAP			33882C-AC-1	FLAT 2023-2A	1.C FE	8,684,000	8,692,693
61747YW#8	IR SWAP CLO Replication	1.AZ		12,500,000	12,513,813			IR SWAP			362943-AC-6	GALAXY CLO LTD GALXY_23-32	1.C FE	12,500,000	12,513,813
61747YW#8	IR SWAP CLO Replication	1.AZ		14,300,000	14,313,757			IR SWAP			87252M-AC-7	TCW 2024 -1A	1.A FE	14,300,000	14,313,757
251530B#0	IR SWAP CLO Replication	1.AZ	51,000,000	2,360,000	2,680,597	07/09/2025	07/09/2029	IR SWAP		320,103	89533D-AJ-9	TREST 2025-8A	1.F FE	2,360,000	2,360,493
251530B#0	IR SWAP CLO Replication	1.AZ		2,541,000	2,541,376			IR SWAP			89533D-AG-5	TREST 2025-8A	1.C FE	2,541,000	2,541,376
251530B#0	IR SWAP CLO Replication	1.AZ		2,904,000	2,904,232			IR SWAP			89533D-AE-0	TREST 2025-8A	1.A FE	2,904,000	2,904,232
251530B#0	IR SWAP CLO Replication	1.AZ		3,330,000	3,334,732			IR SWAP			29244R-AC-9	EMPWR_24-1A	1.C FE	3,330,000	3,334,732
251530B#0	IR SWAP CLO Replication	1.AZ		8,325,000	8,345,721			IR SWAP			29244R-AA-3	EMPWR 2024-1A	1.A FE	8,325,000	8,345,721
251530B#0	IR SWAP CLO Replication	1.AZ		8,805,000	8,835,069			IR SWAP			93655P-AA-5	WARWICK CAPITAL CLO LTD WWICK_24-3	1.A FE	8,805,000	8,835,069
251530B#0	IR SWAP CLO Replication	1.AZ		17,950,697	17,984,013			IR SWAP			83011Q-AA-3	SIXTH STREET CLO LTD SIXST_24-24A	1.A FE	17,950,697	17,984,013
251530B#0	IR SWAP CLO Replication	1.AZ		29,225,000	29,297,887			IR SWAP			69121M-AA-8	OWL ROCK CLO LTD OR_23-14	1.A FE	29,225,000	29,297,887
251530C*3	IR SWAP CLO Replication	1.AZ	76,000,000	11,200,000	11,702,504	08/04/2025	08/04/2028	IR SWAP		493,858	81785B-AC-0	NWML 24-1A-A2	1.A FE	11,200,000	11,208,646
251530C*3	IR SWAP CLO Replication	1.AZ		18,000,000	18,040,302			IR SWAP			69703J-AC-7	PLMRS_24-1A	1.C FE	18,000,000	18,040,302
251530C*3	IR SWAP CLO Replication	1.AZ		50,400,000	50,476,810			IR SWAP			81785B-AA-4	NWML 24-1A-A1	1.A FE	50,400,000	50,476,810
251530C*3	IR SWAP CLO Replication	1.AZ		60,000,000	60,101,400			IR SWAP			69703J-AA-1	PLMRS_24-1A	1.A FE	60,000,000	60,101,400
891160#H6	IR SWAP CLO Replication	1.BZ	76,000,000	573,000	1,080,603	08/04/2025	08/04/2029	IR SWAP		506,550	442924-AE-6	HPS LOAN MANAGEMENT LTD HLM_24-19	1.B FE	573,000	574,053
891160#H6	IR SWAP CLO Replication	1.BZ		739,000	739,847			IR SWAP			442924-AC-0	HLM 2024-19A	1.A FE	739,000	739,847
891160#H6	IR SWAP CLO Replication	1.BZ		846,731	849,245			IR SWAP			29004C-AG-3	ELM26 2024-1A	1.F FE	846,731	849,245
891160#H6	IR SWAP CLO Replication	1.BZ		3,138,792	3,151,454			IR SWAP			81785B-AE-6	NWML_24-1A-B	1.C FE	3,138,792	3,151,454
891160#H6	IR SWAP CLO Replication	1.BZ		3,432,000	3,438,157			IR SWAP			056920-AE-1	BCC 2024-1A	1.C FE	3,432,000	3,438,157
891160#H6	IR SWAP CLO Replication	1.BZ		3,500,000	3,507,690			IR SWAP			00901U-AC-7	AIMCO 2024-22A	1.C FE	3,500,000	3,507,690
891160#H6	IR SWAP CLO Replication	1.BZ		4,572,347	4,583,069			IR SWAP			29004C-AE-8	ELM26 2024-1A	1.C FE	4,572,347	4,583,069
891160#H6	IR SWAP CLO Replication	1.BZ		5,000,000	4,997,570			IR SWAP			67116H-AJ-1	OCP 2023-26A	1.A FE	5,000,000	4,997,570
891160#H6	IR SWAP CLO Replication	1.BZ		5,000,000	5,000,050			IR SWAP			67116H-AN-2	OCP 2023-26A	1.F FE	5,000,000	5,000,050
891160#H6	IR SWAP CLO Replication	1.BZ		6,241,766	6,255,292			IR SWAP			442924-AA-4	HLM 2024-19	1.A FE	6,241,766	6,255,292
891160#H6	IR SWAP CLO Replication	1.BZ		10,000,000	9,999,670			IR SWAP			67116H-AL-6	67116HAL6	1.C FE	10,000,000	9,999,670
891160#H6	IR SWAP CLO Replication	1.BZ		17,160,000	17,189,412			IR SWAP			056920-AA-9	BCC 2024-1A	1.A FE	17,160,000	17,189,412
891160#H6	IR SWAP CLO Replication	1.BZ		20,321,543	20,371,371			IR SWAP			29004C-AA-6	ELM26 2024-1A	1.A FE	20,321,543	20,371,371
891160#H6	IR SWAP CLO Replication	1.BZ		21,400,867	21,447,136			IR SWAP			36321E-AC-9	GALXY 2024-33A	1.A FE	21,400,867	21,447,136
891160#H6	IR SWAP CLO Replication	1.BZ		28,000,000	28,072,520			IR SWAP			00901U-AA-1	AIMCO 2024-22A	1.A FE	28,000,000	28,072,520
251530C81	IR SWAP CLO Replication	1.BZ	100,000,000	267,000	(221,692)	09/16/2025	09/16/2029	IR SWAP		(489,260)	29001V-AU-3	ELMW6 2020-3A	1.A FE	267,000	267,568
251530C81	IR SWAP CLO Replication	1.BZ		471,077	472,844			IR SWAP			75901P-AA-4	REG28 2024-1A	1.A FE	471,077	472,844
251530C81	IR SWAP CLO Replication	1.BZ		648,000	649,708			IR SWAP			92920L-AU-1	VOYA 2022-4A	1.F FE	648,000	649,708
251530C81	IR SWAP CLO Replication	1.BZ		656,489	658,397			IR SWAP			29001V-AU-3	ELMW6 2020-3A	1.A FE	656,489	658,397
251530C81	IR SWAP CLO Replication	1.BZ		697,812	699,398			IR SWAP			46148H-AC-2	INVCO 2024-3A	1.C FE	697,812	699,398
251530C81	IR SWAP CLO Replication	1.BZ		739,000	740,494			IR SWAP			08186A-AN-6	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	1.F FE	739,000	740,494
251530C81	IR SWAP CLO Replication	1.BZ		750,000	751,688			IR SWAP			05685Q-AC-7	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A	1.A FE	750,000	751,688
251530C81	IR SWAP CLO Replication	1.BZ		847,000	847,978			IR SWAP			08186A-AL-0	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	1.C FE	847,000	847,978
251530C81	IR SWAP CLO Replication	1.BZ		955,000	956,642			IR SWAP			92920L-AQ-0	VOYA 2022-4A	1.A FE	955,000	956,642
251530C81	IR SWAP CLO Replication	1.BZ		958,766	961,429			IR SWAP			29003H-AG-3	ELMWOOD CLO ELM_24-31	1.F FE	958,766	961,429
251530C81	IR SWAP CLO Replication	1.BZ		1,000,000	1,002,328			IR SWAP			29001V-AY-5	ELMW6 2020-3A	1.F FE	1,000,000	1,002,328
251530C81	IR SWAP CLO Replication	1.BZ		1,000,000	1,003,352			IR SWAP			46148H-AD-0	INVCO 2024-3A	1.F FE	1,000,000	1,003,352
251530C81	IR SWAP CLO Replication	1.BZ		1,063,000	1,065,541			IR SWAP			75009L-AN-6	RAD 2022-16A	1.A FE	1,063,000	1,065,541
251530C81	IR SWAP CLO Replication	1.BZ		1,063,000	1,065,701			IR SWAP			75009L-AQ-9	RAD 2022-16A	1.C FE	1,063,000	1,065,701
251530C81	IR SWAP CLO Replication	1.BZ		1,207,692	1,210,495			IR SWAP			05685Q-AE-3	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A	1.C FE	1,207,692	1,210,495
251530C81	IR SWAP CLO Replication	1.BZ		1,250,000	1,251,389			IR SWAP			00901F-AN-6	AIMCO 2021-16A	1.C FE	1,250,000	1,251,389
251530C81	IR SWAP CLO Replication	1.BZ		1,250,000	1,253,773			IR SWAP			00901F-AQ-9	AIMCO 2021-16A	1.F FE	1,250,000	1,253,773
251530C81	IR SWAP CLO Replication	1.BZ		1,262,031	1,276,048			IR SWAP			75009L-AL-0	RAD 2022-16A	1.A FE	1,262,031	1,276,048
251530C81	IR SWAP CLO Replication	1.BZ		1,369,667	1,373,913			IR SWAP			29003H-AE-8	ELMWOOD CLO ELM_24-31	1.C FE	1,369,667	1,373,913

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
251530C81	IR SWAP CLO Replication	1.BZ		1,400,000	1,403,375			IR SWAP			29001V-AW-9	ELMW6 2020-3A	1.C FE	1,400,000	1,403,375
251530C81	IR SWAP CLO Replication	1.BZ		1,467,500	1,470,177			IR SWAP			92920L-AS-6	VOYA 2022-4A	1.C FE	1,467,500	1,470,177
251530C81	IR SWAP CLO Replication	1.BZ		1,565,000	1,569,600			IR SWAP			87252G-AG-1	TCW CLO LTD TCW_24-2	1.C FE	1,565,000	1,569,600
251530C81	IR SWAP CLO Replication	1.BZ		1,570,755	1,575,018			IR SWAP			70537A-AC-6	PBSPK 2024-1A	1.C FE	1,570,755	1,575,018
251530C81	IR SWAP CLO Replication	1.BZ		1,812,320	1,818,557			IR SWAP			17181U-AA-6	CIFC 2024-2A	1.A FE	1,812,320	1,818,557
251530C81	IR SWAP CLO Replication	1.BZ		1,815,000	1,820,429			IR SWAP			38181C-AC-8	GBDC4 2025-1A	1.A FE	1,815,000	1,820,429
251530C81	IR SWAP CLO Replication	1.BZ		1,963,444	1,969,727			IR SWAP			70537A-AG-7	PBSPK 2024-1A	1.F FE	1,963,444	1,969,727
251530C81	IR SWAP CLO Replication	1.BZ		2,788,000	2,799,074			IR SWAP			75009L-AL-0	RAD 2022-16A	1.A FE	2,788,000	2,799,074
251530C81	IR SWAP CLO Replication	1.BZ		3,171,333	3,175,839			IR SWAP			00119B-AB-9	AGL CLO LTD AGL_24-29	1.A FE	3,171,333	3,175,839
251530C81	IR SWAP CLO Replication	1.BZ		3,500,000	3,509,118			IR SWAP			75901P-AE-6	REGATTA XXVIII FUNDING LTD REG28_24-1A	1.B FE	3,500,000	3,509,118
251530C81	IR SWAP CLO Replication	1.BZ		3,900,000	3,908,291			IR SWAP			29001V-AU-3	ELMW6 2020-3A	1.A FE	3,900,000	3,908,291
251530C81	IR SWAP CLO Replication	1.BZ		3,913,000	3,923,146			IR SWAP			08186A-AJ-5	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	1.A FE	3,913,000	3,923,146
251530C81	IR SWAP CLO Replication	1.BZ		4,356,000	4,372,596			IR SWAP			38181C-AE-4	GBDC4 2025-1A	1.C FE	4,356,000	4,372,596
251530C81	IR SWAP CLO Replication	1.BZ		4,890,000	4,899,751			IR SWAP			87252G-AC-0	TCW CLO LTD TCW_24-2	1.A FE	4,890,000	4,899,751
251530C81	IR SWAP CLO Replication	1.BZ		5,038,417	5,048,292			IR SWAP			17181U-AA-6	CIFC 2024-2A	1.A FE	5,038,417	5,048,292
251530C81	IR SWAP CLO Replication	1.BZ		5,750,000	5,766,784			IR SWAP			05685Q-AA-1	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A	1.A FE	5,750,000	5,766,784
251530C81	IR SWAP CLO Replication	1.BZ		5,836,667	5,855,379			IR SWAP			29003H-AA-6	ELMWOOD CLO ELM_24-31	1.A FE	5,836,667	5,855,379
251530C81	IR SWAP CLO Replication	1.BZ		6,265,809	6,278,660			IR SWAP			83011Q-AC-9	SIXTH STREET CLO LTD SIXST_24-24A	1.C FE	6,265,809	6,278,660
251530C81	IR SWAP CLO Replication	1.BZ		6,500,000	6,514,229			IR SWAP			00901F-AJ-5	AIMCO 2021-16A	1.A FE	6,500,000	6,514,229
251530C81	IR SWAP CLO Replication	1.BZ		6,666,667	6,688,240			IR SWAP			46148H-AB-4	INVCO 2024-3A	1.A FE	6,666,667	6,688,240
251530C81	IR SWAP CLO Replication	1.BZ		9,075,000	9,108,305			IR SWAP			38181C-AA-2	GBDC4 2025-1A	1.A FE	9,075,000	9,108,305
251530C81	IR SWAP CLO Replication	1.BZ		32,000,000	32,047,488			IR SWAP			03770Q-AA-2	APID 2024-47A	1.A FE	32,000,000	32,047,488
949746N86	IR SWAP CLO Replication	1.BZ	100,000,000	250,075	120,703	09/23/2025	09/23/2028	IR SWAP		(129,645)	00121B-AG-4	AGL_2024-32A	1.E FE	250,075	250,348
949746N86	IR SWAP CLO Replication	1.BZ		432,000	433,182			IR SWAP			67113L-BA-3	OCP 2019-17A	1.F FE	432,000	433,182
949746N86	IR SWAP CLO Replication	1.BZ		645,000	645,955			IR SWAP			00121B-AC-3	AGL_2024-32A	1.A FE	645,000	645,955
949746N86	IR SWAP CLO Replication	1.BZ		740,291	741,403			IR SWAP			05876N-AG-4	BALLY 2024-26A	1.F FE	740,291	741,403
949746N86	IR SWAP CLO Replication	1.BZ		740,198	741,254			IR SWAP			33883X-AC-4	FLAT 2024-2A	1.C FE	740,198	741,254
949746N86	IR SWAP CLO Replication	1.BZ		847,000	848,271			IR SWAP			75888B-AW-4	REG17 2020-1A	1.F FE	847,000	848,271
949746N86	IR SWAP CLO Replication	1.BZ		857,143	858,985			IR SWAP			72132E-AG-4	PIPK 2024-16A	1.F FE	857,143	858,985
949746N86	IR SWAP CLO Replication	1.BZ		955,000	956,330			IR SWAP			00121B-AG-4	AGL_2024-32A	1.E FE	955,000	956,330
949746N86	IR SWAP CLO Replication	1.BZ		955,000	956,551			IR SWAP			67115V-AN-2	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.A FE	955,000	956,551
949746N86	IR SWAP CLO Replication	1.BZ		955,000	956,996			IR SWAP			67115V-AU-6	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.F FE	955,000	956,996
949746N86	IR SWAP CLO Replication	1.BZ		955,000	957,538			IR SWAP			69688N-AQ-6	PLMRS 2022-2A	1.F FE	955,000	957,538
949746N86	IR SWAP CLO Replication	1.BZ		955,000	957,130			IR SWAP			92944Y-AC-5	VOYA 2024-5A	1.A FE	955,000	957,130
949746N86	IR SWAP CLO Replication	1.BZ		1,170,000	1,171,915			IR SWAP			00121B-AE-9	AGL_2024-32A	1.B FE	1,170,000	1,171,915
949746N86	IR SWAP CLO Replication	1.BZ		1,171,000	1,172,283			IR SWAP			92944Y-AG-6	VOYA 2024-5A	1.C FE	1,171,000	1,172,283
949746N86	IR SWAP CLO Replication	1.BZ		1,171,000	1,174,513			IR SWAP			92944Y-AL-5	VOYA 2024-5A	1.F FE	1,171,000	1,174,513
949746N86	IR SWAP CLO Replication	1.BZ		1,250,000	1,253,879			IR SWAP			05876N-AE-9	BALLY 2024-26A	1.C FE	1,250,000	1,253,879
949746N86	IR SWAP CLO Replication	1.BZ		1,250,000	1,254,065			IR SWAP			05876N-AG-4	BALLY 2024-26A	1.F FE	1,250,000	1,254,065
949746N86	IR SWAP CLO Replication	1.BZ		1,250,000	1,252,144			IR SWAP			59801F-AC-7	MIDO 2024-15A	1.A FE	1,250,000	1,252,144
949746N86	IR SWAP CLO Replication	1.BZ		1,369,667	1,371,998			IR SWAP			67115V-AQ-5	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.C FE	1,369,667	1,371,998
949746N86	IR SWAP CLO Replication	1.BZ		1,370,000	1,372,778			IR SWAP			67113L-AY-2	OCP 2019-17A	1.C FE	1,370,000	1,372,778
949746N86	IR SWAP CLO Replication	1.BZ		1,451,177	1,454,023			IR SWAP			00121B-AG-4	AGL_2024-32A	1.E FE	1,451,177	1,454,023
949746N86	IR SWAP CLO Replication	1.BZ		1,468,000	1,469,697			IR SWAP			69688N-AN-3	PLMRS 2022-2A	1.C FE	1,468,000	1,469,697
949746N86	IR SWAP CLO Replication	1.BZ		1,565,000	1,568,321			IR SWAP			92944Y-AE-1	VOYA 2024-5A	1.A FE	1,565,000	1,568,321
949746N86	IR SWAP CLO Replication	1.BZ		1,565,333	1,567,986			IR SWAP			33883X-AC-4	FLAT 2024-2A	1.C FE	1,565,333	1,567,986
949746N86	IR SWAP CLO Replication	1.BZ		1,750,000	1,754,247			IR SWAP			59801F-AE-3	MIDO 2024-15A	1.C FE	1,750,000	1,754,247
949746N86	IR SWAP CLO Replication	1.BZ		1,957,000	1,963,200			IR SWAP			17181W-AC-8	CIFC 2024-4A	1.C FE	1,957,000	1,963,200

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
949746N86	IR SWAP CLO Replication	1.BZ		1,957,000	1,960,763			IR SWAP			17181W-AE-4	CIFC 2024-4A	1.F FE	1,957,000	1,960,763
949746N86	IR SWAP CLO Replication	1.BZ		1,957,000	1,964,754			IR SWAP			75888B-AS-3	REGATTA XVII FUNDING LTD REG17_20-1A	1.C FE	1,957,000	1,964,754
949746N86	IR SWAP CLO Replication	1.BZ		2,152,333	2,154,851			IR SWAP			05876N-AC-3	BALLY 2024-26A	1.A FE	2,152,333	2,154,851
949746N86	IR SWAP CLO Replication	1.BZ		2,250,000	2,255,315			IR SWAP			00121B-AA-7	AGL_2024-32A	1.A FE	2,250,000	2,255,315
949746N86	IR SWAP CLO Replication	1.BZ		2,348,000	2,353,762			IR SWAP			17181W-AA-2	CIFC_2024-4A	1.A FE	2,348,000	2,353,762
949746N86	IR SWAP CLO Replication	1.BZ		2,348,000	2,353,532			IR SWAP			69688N-AL-7	PLMRS 2022-2A	1.A FE	2,348,000	2,353,532
949746N86	IR SWAP CLO Replication	1.BZ		3,000,000	3,013,524			IR SWAP			72132E-AE-9	PIPK 2024-16A	1.C FE	3,000,000	3,013,524
949746N86	IR SWAP CLO Replication	1.BZ		3,913,000	3,926,954			IR SWAP			75888B-AQ-7	REG17 202-1A	1.A FE	3,913,000	3,926,954
949746N86	IR SWAP CLO Replication	1.BZ		3,913,333	3,922,177			IR SWAP			67115V-AL-6	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.A FE	3,913,333	3,922,177
949746N86	IR SWAP CLO Replication	1.BZ		4,891,667	4,909,282			IR SWAP			05876N-AA-7	BALLY 2024-26A	1.A FE	4,891,667	4,909,282
949746N86	IR SWAP CLO Replication	1.BZ		4,892,000	4,907,023			IR SWAP			67113L-AW-6	OCP 2019-17A	1.A FE	4,892,000	4,907,023
949746N86	IR SWAP CLO Replication	1.BZ		5,775,478	5,792,134			IR SWAP			75009G-AA-5	RAD 2024-25A	1.A FE	5,775,478	5,792,134
949746N86	IR SWAP CLO Replication	1.BZ		5,870,000	5,885,321			IR SWAP			04020Q-AA-8	ARES 2024-ALF5A	1.A FE	5,870,000	5,885,321
949746N86	IR SWAP CLO Replication	1.BZ		7,260,000	7,284,720			IR SWAP			01751V-AC-4	ALLEG 2025-2A	1.A FE	7,260,000	7,284,720
949746N86	IR SWAP CLO Replication	1.BZ		7,750,000	7,767,035			IR SWAP			59801F-AA-1	MIDO 2024-15A	1.A FE	7,750,000	7,767,035
949746N86	IR SWAP CLO Replication	1.BZ		15,500,000	15,542,672			IR SWAP			72132E-AA-7	PIPK 2024-16A	1.A FE	15,500,000	15,542,672
949746N#4	IR SWAP CLO Replication	1.BZ	140,000,000	247,474	(70,607)	09/26/2025	09/26/2029	IR SWAP		(320,981)	15033C-AC-6	CEDAR FUNDING LTD CEDF_24-19A	1.A FE	247,474	250,375
949746N#4	IR SWAP CLO Replication	1.BZ		361,000	361,835			IR SWAP			75009N-AG-7	RAD CLO LTD RAD_20-9A	1.F FE	361,000	361,835
949746N#4	IR SWAP CLO Replication	1.BZ		497,000	497,540			IR SWAP			75009N-AC-6	RAD CLO LTD RAD_20-9A	1.A FE	497,000	497,540
949746N#4	IR SWAP CLO Replication	1.BZ		540,000	540,421			IR SWAP			83013G-AE-5	SIXST 2024--27A	1.F FE	540,000	540,421
949746N#4	IR SWAP CLO Replication	1.BZ		631,000	632,018			IR SWAP			08182T-AA-7	BSP 2024-37A	1.A FE	631,000	632,018
949746N#4	IR SWAP CLO Replication	1.BZ		645,000	645,839			IR SWAP			08183F-AA-6	BENEFIT STREET PARTNERS CLO LTD BSP_24-3	1.A FE	645,000	645,839
949746N#4	IR SWAP CLO Replication	1.BZ		831,583	832,928			IR SWAP			15033C-AN-2	CEDAR FUNDING LTD CEDF_24-19A	1.F FE	831,583	832,928
949746N#4	IR SWAP CLO Replication	1.BZ		847,000	847,828			IR SWAP			03771M-AG-7	APIDOS CLO L APID_24-50A	1.F FE	847,000	847,828
949746N#4	IR SWAP CLO Replication	1.BZ		847,000	848,057			IR SWAP			08182T-AE-9	BSP 2024-37A	1.F FE	847,000	848,057
949746N#4	IR SWAP CLO Replication	1.BZ		847,000	847,639			IR SWAP			81800U-AG-0	NIML 2024-3A	1.F FE	847,000	847,639
949746N#4	IR SWAP CLO Replication	1.BZ		955,000	957,151			IR SWAP			559916-AG-6	MAGNETITE CLO LTD MAGNE_24-47	1.F FE	955,000	957,151
949746N#4	IR SWAP CLO Replication	1.BZ		955,000	954,969			IR SWAP			67707G-AS-8	OAKC_21-8A-A2R	1.A FE	955,000	954,969
949746N#4	IR SWAP CLO Replication	1.BZ		955,000	955,184			IR SWAP			81800U-AC-9	NIML 2024-3A	1.A FE	955,000	955,184
949746N#4	IR SWAP CLO Replication	1.BZ		978,333	978,798			IR SWAP			15033C-AE-2	CEDAR FUNDING LTD CEDF_24-19A	1.A FE	978,333	978,798
949746N#4	IR SWAP CLO Replication	1.BZ		1,062,041	1,064,957			IR SWAP			75889H-AN-0	REG24 2021-5A	1.A FE	1,062,041	1,064,957
949746N#4	IR SWAP CLO Replication	1.BZ		1,090,167	1,090,747			IR SWAP			81800U-AE-5	NIML_24-3A-B	1.C FE	1,090,167	1,090,747
949746N#4	IR SWAP CLO Replication	1.BZ		1,100,000	1,102,015			IR SWAP			67707G-AU-3	OAKC_21-8A-B1R	1.C FE	1,100,000	1,102,015
949746N#4	IR SWAP CLO Replication	1.BZ		1,223,000	1,226,035			IR SWAP			749972-AG-0	RAD CLO LTD RAD_24-27	1.F FE	1,223,000	1,226,035
949746N#4	IR SWAP CLO Replication	1.BZ		1,565,000	1,567,039			IR SWAP			04020U-AC-5	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.A FE	1,565,000	1,567,039
949746N#4	IR SWAP CLO Replication	1.BZ		1,690,560	1,697,417			IR SWAP			75009N-AE-2	RAD CLO LTD RAD_20-9A	1.C FE	1,690,560	1,697,417
949746N#4	IR SWAP CLO Replication	1.BZ		1,956,667	1,962,081			IR SWAP			03771M-AC-6	APIDOS CLO L APID_24-50A	1.A FE	1,956,667	1,962,081
949746N#4	IR SWAP CLO Replication	1.BZ		1,956,667	1,959,213			IR SWAP			08183F-AA-6	BENEFIT STREET PARTNERS CLO LTD BSP_24-3	1.A FE	1,956,667	1,959,213
949746N#4	IR SWAP CLO Replication	1.BZ		1,956,667	1,965,648			IR SWAP			559916-AE-1	MAGNETITE CLO LTD MAGNE_24-47	1.C FE	1,956,667	1,965,648
949746N#4	IR SWAP CLO Replication	1.BZ		1,956,698	1,961,303			IR SWAP			559916-AA-9	MAGNETITE CLO LTD MAGNE_24-47	1.A FE	1,956,698	1,961,303
949746N#4	IR SWAP CLO Replication	1.BZ		1,957,000	1,961,575			IR SWAP			67707G-AQ-2	OAKC_21-8A-A1R	1.A FE	1,957,000	1,961,575
949746N#4	IR SWAP CLO Replication	1.BZ		1,957,000	1,961,873			IR SWAP			749972-AC-9	RAD CLO LTD RAD_24-27	1.A FE	1,957,000	1,961,873
949746N#4	IR SWAP CLO Replication	1.BZ		1,957,000	1,961,910			IR SWAP			75889H-AQ-3	REG24 2021-5A	1.C FE	1,957,000	1,961,910
949746N#4	IR SWAP CLO Replication	1.BZ		2,348,000	2,356,469			IR SWAP			08182T-AC-3	BSP 2024-37A	1.C FE	2,348,000	2,356,469
949746N#4	IR SWAP CLO Replication	1.BZ		2,348,000	2,356,735			IR SWAP			08183F-AC-2	BENEFIT STREET PARTNERS CLO LTD BSP_24-3	1.C FE	2,348,000	2,356,735
949746N#4	IR SWAP CLO Replication	1.BZ		2,348,000	2,355,626			IR SWAP			15033C-AG-7	CEDAR FUNDING LTD CEDF_24-19A	1.C FE	2,348,000	2,355,626
949746N#4	IR SWAP CLO Replication	1.BZ		2,348,000	2,352,323			IR SWAP			75889H-AN-0	REG24 2021-5A	1.A FE	2,348,000	2,352,323
949746N#4	IR SWAP CLO Replication	1.BZ		2,348,000	2,354,788			IR SWAP			83013G-AC-9	SIXST 2024--27A	1.C FE	2,348,000	2,354,788

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
949746N#4	IR SWAP CLO Replication	1.BZ		2,348,000	2,353,628			IR SWAP			93656F-AE-8	WWICK 2024-5A	1.C FE	2,348,000	2,353,628
949746N#4	IR SWAP CLO Replication	1.BZ		2,350,000	2,351,661			IR SWAP			04020U-AE-1	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.C FE	2,350,000	2,351,661
949746N#4	IR SWAP CLO Replication	1.BZ		2,935,000	2,944,231			IR SWAP			03771M-AE-2	APIDOS CLO L APID_24-50A	1.C FE	2,935,000	2,944,231
949746N#4	IR SWAP CLO Replication	1.BZ		2,935,000	2,942,913			IR SWAP			81800U-AA-3	NWML 2024-3A	1.A FE	2,935,000	2,942,913
949746N#4	IR SWAP CLO Replication	1.BZ		3,326,000	3,338,386			IR SWAP			83013G-AA-3	SIXST 2024-27A	1.A FE	3,326,000	3,338,386
949746N#4	IR SWAP CLO Replication	1.BZ		3,913,000	3,919,312			IR SWAP			08182T-AA-7	BSP 2024-37A	1.A FE	3,913,000	3,919,312
949746N#4	IR SWAP CLO Replication	1.BZ		3,913,333	3,919,195			IR SWAP			15033C-AC-6	CEDAR FUNDING LTD CEDF_24-19A	1.A FE	3,913,333	3,919,195
949746N#4	IR SWAP CLO Replication	1.BZ		3,913,333	3,921,938			IR SWAP			559916-AA-9	MAGNETITE CLO LTD MAGNE_24-47	1.A FE	3,913,333	3,921,938
949746N#4	IR SWAP CLO Replication	1.BZ		3,913,333	3,919,058			IR SWAP			75009N-AA-0	RAD CLO LTD RAD_20-9A	1.A FE	3,913,333	3,919,058
949746N#4	IR SWAP CLO Replication	1.BZ		5,000,000	5,008,040			IR SWAP			06764P-AG-2	BARINGS CLO LTD BABSN_25-3	1.F FE	5,000,000	5,008,040
949746N#4	IR SWAP CLO Replication	1.BZ		5,000,000	4,999,875			IR SWAP			13877L-AU-0	CANYC 2022-2A	1.A FE	5,000,000	4,999,875
949746N#4	IR SWAP CLO Replication	1.BZ		5,000,000	4,992,990			IR SWAP			13877L-AY-2	CANYC 2022-2A	1.E FE	5,000,000	4,992,990
949746N#4	IR SWAP CLO Replication	1.BZ		5,479,000	5,494,873			IR SWAP			93656F-AA-6	WWICK 2024-5A	1.A FE	5,479,000	5,494,873
949746N#4	IR SWAP CLO Replication	1.BZ		5,870,000	5,870,693			IR SWAP			04020U-AA-9	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.A FE	5,870,000	5,870,693
949746N#4	IR SWAP CLO Replication	1.BZ		5,870,000	5,887,557			IR SWAP			749972-AE-5	RAD CLO LTD RAD_24-27	1.C FE	5,870,000	5,887,557
949746N#4	IR SWAP CLO Replication	1.BZ		11,000,000	11,036,993			IR SWAP			06764P-AC-1	BARINGS CLO LTD BABSN_25-3	1.A FE	11,000,000	11,036,993
949746N#4	IR SWAP CLO Replication	1.BZ		11,740,000	11,763,046			IR SWAP			749972-AA-3	RAD CLO LTD RAD_24-27	1.A FE	11,740,000	11,763,046
949746N#4	IR SWAP CLO Replication	1.BZ		13,000,000	13,061,841			IR SWAP			06764P-AE-7	BARINGS CLO LTD BABSN_25-3	1.C FE	13,000,000	13,061,841
949746N#4	IR SWAP CLO Replication	1.BZ		13,000,000	13,008,723			IR SWAP			13877L-AW-6	CANYC 2022-2A	1.B FE	13,000,000	13,008,723
949746N#4	IR SWAP CLO Replication	1.BZ		18,750,000	18,721,069			IR SWAP			26253H-AA-9	DRYDEN 123 CLO LTD DRSLF_25-123	1.A FE	18,750,000	18,721,069
949746N#4	IR SWAP CLO Replication	1.BZ		25,000,000	24,961,375			IR SWAP			13877L-AS-5	CANYC 2022-2A	1.A FE	25,000,000	24,961,375
251530C#9	IR SWAP CLO Replication	1.BZ	140,000,000	250,040	181,975	09/26/2025	09/26/2028	IR SWAP		(68,807)	67403H-AA-2	OAKCL 2024-28A	1.A FE	250,040	250,782
251530C#9	IR SWAP CLO Replication	1.BZ		432,000	432,521			IR SWAP			89532T-AW-6	TRESTLES CLO LTD TREST_20-3A	1.F FE	432,000	432,521
251530C#9	IR SWAP CLO Replication	1.BZ		475,200	476,370			IR SWAP			00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	475,200	476,370
251530C#9	IR SWAP CLO Replication	1.BZ		487,194	490,162			IR SWAP			89532X-AC-1	TREST 2024-7A	1.A FE	487,194	490,162
251530C#9	IR SWAP CLO Replication	1.BZ		518,400	518,651			IR SWAP			05874J-AN-0	BALLY 2022-21A	1.A FE	518,400	518,651
251530C#9	IR SWAP CLO Replication	1.BZ		540,000	540,837			IR SWAP			33883P-AS-6	FLAT 2021-1A	1.A FE	540,000	540,837
251530C#9	IR SWAP CLO Replication	1.BZ		540,000	540,187			IR SWAP			67403H-AE-4	OAKCL 2024-28A	1.F FE	540,000	540,187
251530C#9	IR SWAP CLO Replication	1.BZ		540,000	540,987			IR SWAP			83011P-AN-7	SIXST 2022-21A	1.F FE	540,000	540,987
251530C#9	IR SWAP CLO Replication	1.BZ		631,000	632,206			IR SWAP			29002Q-AU-3	ELMW7 2020-4A	1.A FE	631,000	632,206
251530C#9	IR SWAP CLO Replication	1.BZ		638,832	639,611			IR SWAP			67113G-BA-4	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.F FE	638,832	639,611
251530C#9	IR SWAP CLO Replication	1.BZ		648,000	650,093			IR SWAP			29002Q-AY-5	ELMW7 2020-4A	1.F FE	648,000	650,093
251530C#9	IR SWAP CLO Replication	1.BZ		648,000	649,039			IR SWAP			29004N-AE-4	ELM35_24-11A-C	1.F FE	648,000	649,039
251530C#9	IR SWAP CLO Replication	1.BZ		648,000	649,321			IR SWAP			46146V-AS-8	INVCO 2022-3A	1.F FE	648,000	649,321
251530C#9	IR SWAP CLO Replication	1.BZ		648,000	650,194			IR SWAP			527911-AJ-0	LEWEY 2024-1A	1.F FE	648,000	650,194
251530C#9	IR SWAP CLO Replication	1.BZ		648,000	649,244			IR SWAP			88239M-AU-3	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-2	1.A FE	648,000	649,244
251530C#9	IR SWAP CLO Replication	1.BZ		897,051	897,567			IR SWAP			696924-AN-9	PALMER SQUARE CLO PLMRS_23-4	1.C FE	897,051	897,567
251530C#9	IR SWAP CLO Replication	1.BZ		955,000	958,054			IR SWAP			056912-AA-6	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.A FE	955,000	958,054
251530C#9	IR SWAP CLO Replication	1.BZ		955,000	957,537			IR SWAP			056912-AJ-7	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.F FE	955,000	957,537
251530C#9	IR SWAP CLO Replication	1.BZ		955,000	956,050			IR SWAP			05874J-AS-9	BALLY 2022-21A	1.F FE	955,000	956,050
251530C#9	IR SWAP CLO Replication	1.BZ		955,000	956,991			IR SWAP			09609Q-AC-2	BLUEBERRY PARK CLO LTD BLUEPK_24-1	1.C FE	955,000	956,991
251530C#9	IR SWAP CLO Replication	1.BZ		955,000	955,364			IR SWAP			29246A-AN-0	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.A FE	955,000	955,364
251530C#9	IR SWAP CLO Replication	1.BZ		955,000	956,459			IR SWAP			46146V-AN-9	INVCO 2022-3A	1.A FE	955,000	956,459
251530C#9	IR SWAP CLO Replication	1.BZ		955,000	957,169			IR SWAP			55280Q-BG-1	MCF CLO LLC MCFCL_17-1A	1.F FE	955,000	957,169
251530C#9	IR SWAP CLO Replication	1.BZ		955,000	955,955			IR SWAP			72133T-AC-9	PIPK 2024-17A	1.A FE	955,000	955,955
251530C#9	IR SWAP CLO Replication	1.BZ		955,000	958,223			IR SWAP			88239M-AN-9	TCIFC 2023-2A	1.F FE	955,000	958,223
251530C#9	IR SWAP CLO Replication	1.BZ		1,170,667	1,171,470			IR SWAP			29246A-AU-4	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.F FE	1,170,667	1,171,470

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
251530C#9	IR SWAP CLO Replication	1.BZ		1,222,917	1,223,889			IR SWAP			36321R-AS-5	GALAXY CLO LTD GALXY_22-30A	1.F FE	1,222,917	1,223,889
251530C#9	IR SWAP CLO Replication	1.BZ		1,223,000	1,227,142			IR SWAP			72133T-AG-0	PIPK 2024-17A	1.F FE	1,223,000	1,227,142
251530C#9	IR SWAP CLO Replication	1.BZ		1,272,000	1,274,679			IR SWAP			33888A-AG-0	FLATIRON CLO LTD FLAT_24-4A	1.F FE	1,272,000	1,274,679
251530C#9	IR SWAP CLO Replication	1.BZ		1,369,667	1,373,125			IR SWAP			67113G-BA-4	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.F FE	1,369,667	1,373,125
251530C#9	IR SWAP CLO Replication	1.BZ		1,370,000	1,370,074			IR SWAP			89532X-AE-7	TREST 2024-7A	1.A FE	1,370,000	1,370,074
251530C#9	IR SWAP CLO Replication	1.BZ		1,447,933	1,448,029			IR SWAP			36322A-AE-2	GALAXY CLO LTD GALXY_24-34	1.F FE	1,447,933	1,448,029
251530C#9	IR SWAP CLO Replication	1.BZ		1,545,767	1,549,410			IR SWAP			89532T-AS-5	TRESTLES CLO LTD TREST_20-3A	1.A FE	1,545,767	1,549,410
251530C#9	IR SWAP CLO Replication	1.BZ		1,565,000	1,564,947			IR SWAP			056912-AC-2	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.A FE	1,565,000	1,564,947
251530C#9	IR SWAP CLO Replication	1.BZ		1,565,000	1,554,860			IR SWAP			69120N-AB-5	OR 2024-19A	1.C FE	1,565,000	1,554,860
251530C#9	IR SWAP CLO Replication	1.BZ		1,565,333	1,568,520			IR SWAP			29246A-AQ-3	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.C FE	1,565,333	1,568,520
251530C#9	IR SWAP CLO Replication	1.BZ		1,956,667	1,961,484			IR SWAP			00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	1,956,667	1,961,484
251530C#9	IR SWAP CLO Replication	1.BZ		1,956,667	1,963,292			IR SWAP			00119C-AS-0	AGL CLO LTD AGL_22-20A	1.B FE	1,956,667	1,963,292
251530C#9	IR SWAP CLO Replication	1.BZ		1,956,667	1,957,614			IR SWAP			14319P-AC-5	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24	1.A FE	1,956,667	1,957,614
251530C#9	IR SWAP CLO Replication	1.BZ		1,956,667	1,964,175			IR SWAP			14319P-AE-1	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24	1.C FE	1,956,667	1,964,175
251530C#9	IR SWAP CLO Replication	1.BZ		1,956,667	1,960,600			IR SWAP			29002Q-AW-9	ELMW7 2020-4A	1.C FE	1,956,667	1,960,600
251530C#9	IR SWAP CLO Replication	1.BZ		1,956,667	1,961,709			IR SWAP			46146V-AL-3	INVCO 2022-3A	1.A FE	1,956,667	1,961,709
251530C#9	IR SWAP CLO Replication	1.BZ		1,956,667	1,961,891			IR SWAP			46146V-AQ-2	INVCO 2022-3A	1.C FE	1,956,667	1,961,891
251530C#9	IR SWAP CLO Replication	1.BZ		1,956,667	1,959,250			IR SWAP			67098U-AY-1	OAKC 2020-6A	1.A FE	1,956,667	1,959,250
251530C#9	IR SWAP CLO Replication	1.BZ		1,956,667	1,961,494			IR SWAP			83011P-AJ-6	SIXST 2022-21A	1.A FE	1,956,667	1,961,494
251530C#9	IR SWAP CLO Replication	1.BZ		1,956,667	1,962,290			IR SWAP			89532T-AU-0	TRESTLES CLO LTD TREST_20-3A	1.C FE	1,956,667	1,962,290
251530C#9	IR SWAP CLO Replication	1.BZ		1,956,670	1,962,227			IR SWAP			29002Q-AS-8	ELMW7 2020-4A	1.A FE	1,956,670	1,962,227
251530C#9	IR SWAP CLO Replication	1.BZ		1,957,000	1,963,233			IR SWAP			056912-AE-8	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.B FE	1,957,000	1,963,233
251530C#9	IR SWAP CLO Replication	1.BZ		1,957,000	1,963,159			IR SWAP			33882J-AE-2	FLAT_24-3A-B	1.C FE	1,957,000	1,963,159
251530C#9	IR SWAP CLO Replication	1.BZ		1,957,000	1,957,200			IR SWAP			55955L-AS-1	MAGNE 2020-28A	1.A FE	1,957,000	1,957,200
251530C#9	IR SWAP CLO Replication	1.BZ		1,957,000	1,962,370			IR SWAP			55955L-AW-2	MAGNE 2020-28A	1.C FE	1,957,000	1,962,370
251530C#9	IR SWAP CLO Replication	1.BZ		1,957,000	1,961,395			IR SWAP			67098U-BA-2	OAKC 2020-6A	1.C FE	1,957,000	1,961,395
251530C#9	IR SWAP CLO Replication	1.BZ		1,957,000	1,962,977			IR SWAP			72133T-AE-5	PIPK 2024-17A	1.C FE	1,957,000	1,962,977
251530C#9	IR SWAP CLO Replication	1.BZ		1,957,000	1,964,002			IR SWAP			88239M-AL-3	TCIFC 2023-2A	1.C FE	1,957,000	1,964,002
251530C#9	IR SWAP CLO Replication	1.BZ		2,012,055	2,004,542			IR SWAP			55280Q-BG-1	MCF CLO LLC MCFCL_17-1A	1.F FE	2,012,055	2,004,542
251530C#9	IR SWAP CLO Replication	1.BZ		2,041,000	2,045,998			IR SWAP			33883P-AQ-0	FLAT 2021-1A	1.A FE	2,041,000	2,045,998
251530C#9	IR SWAP CLO Replication	1.BZ		2,132,767	2,138,440			IR SWAP			36322A-AC-6	GALAXY CLO LTD GALXY_24-34	1.C FE	2,132,767	2,138,440
251530C#9	IR SWAP CLO Replication	1.BZ		2,152,000	2,162,667			IR SWAP			33883P-AW-7	FLATIRON CLO LTD FLAT_21-1A	1.F FE	2,152,000	2,162,667
251530C#9	IR SWAP CLO Replication	1.BZ		2,152,000	2,158,249			IR SWAP			88239M-AJ-8	TCIFC 2023-2A	1.A FE	2,152,000	2,158,249
251530C#9	IR SWAP CLO Replication	1.BZ		2,152,333	2,157,578			IR SWAP			29004N-AA-2	ELM35_24-11A-A	1.A FE	2,152,333	2,157,578
251530C#9	IR SWAP CLO Replication	1.BZ		2,309,000	2,315,112			IR SWAP			33883P-AU-1	FLAT 2021-1A	1.C FE	2,309,000	2,315,112
251530C#9	IR SWAP CLO Replication	1.BZ		2,348,000	2,350,710			IR SWAP			36321R-AQ-9	GALAXY CLO LTD GALXY_22-30A	1.C FE	2,348,000	2,350,710
251530C#9	IR SWAP CLO Replication	1.BZ		2,348,000	2,353,292			IR SWAP			36322A-AA-0	GALAXY CLO LTD GALXY_24-34	1.A FE	2,348,000	2,353,292
251530C#9	IR SWAP CLO Replication	1.BZ		2,348,000	2,352,736			IR SWAP			67113G-AW-7	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.C FE	2,348,000	2,352,736
251530C#9	IR SWAP CLO Replication	1.BZ		2,348,000	2,354,734			IR SWAP			696924-AN-9	PALMER SQUARE CLO PLMRS_23-4	1.C FE	2,348,000	2,354,734
251530C#9	IR SWAP CLO Replication	1.BZ		2,445,833	2,451,833			IR SWAP			05874J-AQ-3	BALLY 2022-21A	1.C FE	2,445,833	2,451,833
251530C#9	IR SWAP CLO Replication	1.BZ		2,541,000	2,548,854			IR SWAP			69120N-AA-7	OR 2024-19A	1.A FE	2,541,000	2,548,854
251530C#9	IR SWAP CLO Replication	1.BZ		2,543,667	2,548,319			IR SWAP			597921-AE-5	MIDOCEAN CREDIT CLO MIDO_24-16	1.C FE	2,543,667	2,548,319
251530C#9	IR SWAP CLO Replication	1.BZ		2,544,000	2,548,332			IR SWAP			89532X-AG-2	TREST 2024-7A	1.C FE	2,544,000	2,548,332
251530C#9	IR SWAP CLO Replication	1.BZ		2,665,958	2,672,351			IR SWAP			55280Q-BC-0	MCF CLO LLC MCFCL_17-1A	1.A FE	2,665,958	2,672,351
251530C#9	IR SWAP CLO Replication	1.BZ		2,739,333	2,741,166			IR SWAP			55280Q-BE-6	MCF CLO LLC MCFCL_17-1A	1.C FE	2,739,333	2,741,166
251530C#9	IR SWAP CLO Replication	1.BZ		2,886,083	2,890,484			IR SWAP			527911-AC-5	LEWEY PARK CLO LTD LEWEY_24-1A	1.A FE	2,886,083	2,890,484
251530C#9	IR SWAP CLO Replication	1.BZ		2,935,000	2,942,223			IR SWAP			29246A-AL-4	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.A FE	2,935,000	2,942,223
251530C#9	IR SWAP CLO Replication	1.BZ		2,935,000	2,942,584			IR SWAP			36321R-AN-6	GALAXY CLO LTD GALXY_22-30A	1.A FE	2,935,000	2,942,584

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
251530C#9	IR SWAP CLO Replication	1.BZ		2,935,000	2,940,870			IR SWAP			527911-AE-1	LEWEY 2024-1A	1.C FE	2,935,000	2,940,870
251530C#9	IR SWAP CLO Replication	1.BZ		2,935,000	2,945,631			IR SWAP			67403H-AC-8	OAKCL 2024-28A	1.C FE	2,935,000	2,945,631
251530C#9	IR SWAP CLO Replication	1.BZ		2,935,000	2,945,610			IR SWAP			89532T-AQ-9	TRESTLES CLO LTD TREST_20-3A	1.A FE	2,935,000	2,945,610
251530C#9	IR SWAP CLO Replication	1.BZ		2,935,000	2,941,977			IR SWAP			89532X-AC-1	TREST 2024-7A	1.A FE	2,935,000	2,941,977
251530C#9	IR SWAP CLO Replication	1.BZ		3,130,667	3,138,037			IR SWAP			83011P-AL-1	SIXST 2022-21A	1.B FE	3,130,667	3,138,037
251530C#9	IR SWAP CLO Replication	1.BZ		3,522,000	3,527,741			IR SWAP			096090-AA-6	BLUEBERRY PARK CLO LTD BLUEPK_24-1	1.A FE	3,522,000	3,527,741
251530C#9	IR SWAP CLO Replication	1.BZ		3,522,000	3,536,715			IR SWAP			29004N-AC-8	ELM35_24-11A-B	1.C FE	3,522,000	3,536,715
251530C#9	IR SWAP CLO Replication	1.BZ		3,913,000	3,928,128			IR SWAP			72133T-AA-3	PIPK 2024-17A	1.A FE	3,913,000	3,928,128
251530C#9	IR SWAP CLO Replication	1.BZ		3,913,333	3,924,478			IR SWAP			14319P-AA-9	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24	1.A FE	3,913,333	3,924,478
251530C#9	IR SWAP CLO Replication	1.BZ		4,696,000	4,711,713			IR SWAP			33882J-AG-7	FLAT_24-3A-C	1.F FE	4,696,000	4,711,713
251530C#9	IR SWAP CLO Replication	1.BZ		4,891,667	4,904,214			IR SWAP			597921-AA-3	MIDOCEAN CREDIT CLO MIDO_24-16	1.A FE	4,891,667	4,904,214
251530C#9	IR SWAP CLO Replication	1.BZ		4,892,000	4,907,307			IR SWAP			67403H-AA-2	OAKCL 2024-28A	1.A FE	4,892,000	4,907,307
251530C#9	IR SWAP CLO Replication	1.BZ		5,870,000	5,888,115			IR SWAP			05874J-AL-4	BALLY 2022-21A	1.A FE	5,870,000	5,888,115
251530C#9	IR SWAP CLO Replication	1.BZ		6,848,333	6,867,139			IR SWAP			67113G-AS-6	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.A FE	6,848,333	6,867,139
251530C#9	IR SWAP CLO Replication	1.BZ		9,392,000	9,420,110			IR SWAP			33888A-AE-5	FLATIRON CLO LTD FLAT_24-4A	1.C FE	9,392,000	9,420,110
REPL63	IR SWAP CLO Replication	1.AZ	70,000,000	2,722,500	2,660,282	10/08/2025	10/08/2029	IR SWAP		(69,520)	46147K-AF-9	INVESCO CLO LTD INVCO_23-2	1.A FE	2,722,500	2,729,802
REPL63	IR SWAP CLO Replication	1.AZ		3,630,000	3,639,224			IR SWAP			46147K-AE-2	INVESCO CLO LTD INVCO_23-2	1.A FE	3,630,000	3,639,224
REPL63	IR SWAP CLO Replication	1.AZ		5,445,000	5,476,020			IR SWAP			46147K-AG-7	INVESCO CLO LTD INVCO_23-2	1.C FE	5,445,000	5,476,020
REPL63	IR SWAP CLO Replication	1.AZ		100,000,000	100,437,500			IR SWAP			05874V-AJ-2	BALLYROCK CLO LTD BALLY_23-23A	1.A FE	100,000,000	100,437,500
949746P*6	IR SWAP CLO Replication	1.BZ	70,000,000	324,000	347,795	10/08/2025	10/08/2028	IR SWAP		22,515	29249D-AE-1	EMPOWER CLO LTD EMPWR_25-1A	1.F FE	324,000	325,280
949746P*6	IR SWAP CLO Replication	1.BZ		432,000	433,165			IR SWAP			08186K-AN-4	BSP 2023-30A	1.A FE	432,000	433,165
949746P*6	IR SWAP CLO Replication	1.BZ		1,050,500	1,053,322			IR SWAP			08186K-AS-3	BSP 2023-30A	1.F FE	1,050,500	1,053,322
949746P*6	IR SWAP CLO Replication	1.BZ		1,089,000	1,090,040			IR SWAP			46151M-AE-1	INVCO 2025-1A	1.F FE	1,089,000	1,090,040
949746P*6	IR SWAP CLO Replication	1.BZ		1,170,667	1,171,518			IR SWAP			08186K-AL-8	BSP 2023-30A	1.A FE	1,170,667	1,171,518
949746P*6	IR SWAP CLO Replication	1.BZ		1,280,000	1,283,853			IR SWAP			03990K-AG-6	ARES LXXVII CLO LTD ARES_25-77	1.F FE	1,280,000	1,283,853
949746P*6	IR SWAP CLO Replication	1.BZ		1,280,000	1,282,609			IR SWAP			69702E-AS-4	PLMRS 2021-4A	1.F FE	1,280,000	1,282,609
949746P*6	IR SWAP CLO Replication	1.BZ		1,482,000	1,491,846			IR SWAP			05874V-AL-7	BALLY 2023-23A	1.A FE	1,482,000	1,491,846
949746P*6	IR SWAP CLO Replication	1.BZ		1,790,000	1,792,332			IR SWAP			617934-AS-3	MORGAN STANLEY EATON VANCE CLO MSEV_23-1	1.F FE	1,790,000	1,792,332
949746P*6	IR SWAP CLO Replication	1.BZ		1,792,000	1,794,118			IR SWAP			69702E-AN-5	PLMRS 2021-4A	1.A FE	1,792,000	1,794,118
949746P*6	IR SWAP CLO Replication	1.BZ		1,792,000	1,798,449			IR SWAP			69702E-AQ-8	PLMRS 2021-4A	1.C FE	1,792,000	1,798,449
949746P*6	IR SWAP CLO Replication	1.BZ		1,792,000	1,796,978			IR SWAP			83013B-AC-0	SIXST 2025-29A	1.C FE	1,792,000	1,796,978
949746P*6	IR SWAP CLO Replication	1.BZ		1,792,000	1,799,125			IR SWAP			83013B-AE-6	SIXST 2025-29A	1.F FE	1,792,000	1,799,125
949746P*6	IR SWAP CLO Replication	1.BZ		1,815,000	1,826,309			IR SWAP			69704B-AE-9	PLMRS 2025-2A	1.C FE	1,815,000	1,826,309
949746P*6	IR SWAP CLO Replication	1.BZ		1,815,000	1,829,901			IR SWAP			75904B-AE-4	REG34 2025-3A	1.C FE	1,815,000	1,829,901
949746P*6	IR SWAP CLO Replication	1.BZ		1,956,667	1,962,228			IR SWAP			08186K-AQ-7	BSP 2023-30A	1.C FE	1,956,667	1,962,228
949746P*6	IR SWAP CLO Replication	1.BZ		1,957,000	1,962,711			IR SWAP			29249D-AC-5	EMPOWER CLO LTD EMPWR_25-1A	1.C FE	1,957,000	1,962,711
949746P*6	IR SWAP CLO Replication	1.BZ		2,148,000	2,153,800			IR SWAP			617934-AN-4	MORGAN STANLEY EATON VANCE CLO MSEV_23-1	1.A FE	2,148,000	2,153,800
949746P*6	IR SWAP CLO Replication	1.BZ		2,541,000	2,549,766			IR SWAP			05685H-AG-8	BCC 2025-2A	1.F FE	2,541,000	2,549,766
949746P*6	IR SWAP CLO Replication	1.BZ		2,560,000	2,572,134			IR SWAP			03990K-AE-1	ARES LXXVII CLO LTD ARES_25-77	1.C FE	2,560,000	2,572,134
949746P*6	IR SWAP CLO Replication	1.BZ		2,831,000	2,846,454			IR SWAP			46151M-AC-5	INVCO 2025-1A	1.C FE	2,831,000	2,846,454
949746P*6	IR SWAP CLO Replication	1.BZ		2,935,000	2,933,386			IR SWAP			29249D-AA-9	EMPOWER CLO LTD EMPWR_25-1A	1.A FE	2,935,000	2,933,386
949746P*6	IR SWAP CLO Replication	1.BZ		3,580,000	3,604,179			IR SWAP			05874V-AQ-6	BALLY 2023-23A	1.F FE	3,580,000	3,604,179
949746P*6	IR SWAP CLO Replication	1.BZ		3,630,000	3,639,173			IR SWAP			05685H-AC-7	BCC 2025-2A	1.A FE	3,630,000	3,639,173
949746P*6	IR SWAP CLO Replication	1.BZ		3,630,000	3,642,563			IR SWAP			69704B-AA-7	PLMRS 2025-2A	1.A FE	3,630,000	3,642,563
949746P*6	IR SWAP CLO Replication	1.BZ		3,630,000	3,642,687			IR SWAP			75904B-AC-8	REG34 2025-3A	1.A FE	3,630,000	3,642,687
949746P*6	IR SWAP CLO Replication	1.BZ		5,370,000	5,405,855			IR SWAP			617934-AQ-7	MORGAN STANLEY EATON VANCE CLO MSEV_23-1	1.C FE	5,370,000	5,405,855
949746P*6	IR SWAP CLO Replication	1.BZ		5,445,000	5,469,214			IR SWAP			05685H-AE-3	BCC 2025-2A	1.C FE	5,445,000	5,469,214
949746P*6	IR SWAP CLO Replication	1.BZ		6,307,000	6,357,601			IR SWAP			03771E-AE-0	APIDOS CLO LIII LTD APID_25-53	1.C FE	6,307,000	6,357,601

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
949746P*6	IR SWAP CLO Replication	1.BZ		6,400,000	6,417,242			IR SWAP			03990K-AA-9	ARES LXXVII CLO LTD ARES_25-77	1.A FE	6,400,000	6,417,242
949746P*6	IR SWAP CLO Replication	1.BZ		7,680,000	7,698,954			IR SWAP			69702E-AL-9	PLMRS 2021-4A	1.A FE	7,680,000	7,698,954
949746P*6	IR SWAP CLO Replication	1.BZ		7,964,000	8,005,930			IR SWAP			05874V-AN-3	BALLY 2023-23A	1.C FE	7,964,000	8,005,930
949746P*6	IR SWAP CLO Replication	1.BZ		7,986,000	8,007,650			IR SWAP			46151M-AA-9	INVCO 2025-1A	1.A FE	7,986,000	8,007,650
949746P*6	IR SWAP CLO Replication	1.BZ		9,075,000	9,111,064			IR SWAP			75904B-AA-2	REG34 2025-3A	1.A FE	9,075,000	9,111,064
9999999999 - Totals				3,536,528,803	3,053,493,942	XXX	XXX	XXX	5,832,240	19,072,334	XXX	XXX	XXX	3,530,696,563	3,034,421,608

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	8	847,224,382	16	1,420,294,061	31	2,034,777,931	41	3,368,011,722	8	847,224,382
2. Add: Opened or acquired transactions	9	682,776,519	26	1,578,534,299	10	1,126,343,427	4	353,889,106	49	3,741,543,351
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX		XXX	214,335	XXX	244,107,480	XXX	9,807,081	XXX	254,128,896
4. Less: Closed or disposed of transactions	1	109,548,072	11	940,920,160					12	1,050,468,232
5. Less: Positions disposed of for failing effectiveness criteria										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	158,768	XXX	23,344,604	XXX	37,217,116	XXX	195,179,104	XXX	255,899,592
7. Ending inventory	16	1,420,294,061	31	2,034,777,931	41	3,368,011,722	45	3,536,528,805	45	3,536,528,805

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	602,090,250	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(410,572)	
3.	Total (Line 1 plus Line 2)		601,679,678
4.	Part D, Section 1, Column 6	988,760,537	
5.	Part D, Section 1, Column 7	(387,080,857)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(2)

		Fair Value Check	
7.	Part A, Section 1, Column 16	845,880,899	
8.	Part B, Section 1, Column 13	(410,572)	
9.	Total (Line 7 plus Line 8)		845,470,327
10.	Part D, Section 1, Column 9	1,170,923,774	
11.	Part D, Section 1, Column 10	(325,453,447)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	952,052,806	
14.	Part B, Section 1, Column 20	3,716,162	
15.	Part D, Section 1, Column 12	955,768,968	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other
1. Book/adjusted carrying value, December 31 of prior year	3,397,559,806	3,260,521,970	30,804,217	106,233,619
2. Cost of cash equivalents acquired	195,152,917,603	166,862,430,216	23,464,954,154	4,825,533,233
3. Accrual of discount	116,997,641	116,997,641		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	128,106	128,106		
6. Deduct consideration received on disposals	195,113,302,832	166,904,171,627	23,280,566,756	4,928,564,449
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,554,300,324	3,335,906,306	215,191,615	3,202,403
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	3,554,300,324	3,335,906,306	215,191,615	3,202,403

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Restr-icted Asset Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total property occupied by the reporting entity																
E410 – MOSAIC		AUSTIN	TX	12/30/2010	09/30/2025	15,597,720		15,565,855	34,500,000	2,124			(2,124)		4,450,824	
E421 – 1372 BROADWAY		NEW YORK	NY	06/11/2012	09/30/2025	40,092,903		40,092,903	38,162,502						3,019,293	
E477 – 181 MASS AVE		CAMBRIDGE	MA	07/16/2019	09/30/2025	114,036,374	(68,365,000)	30,941,676	44,499,400	2,280,727			(2,280,727)		6,804,822	22,085
0499999. Properties held for the production of income						169,726,997	(68,365,000)	86,600,433	117,161,902	2,282,852			(2,282,852)		14,274,939	22,085
0699999 - Totals						169,726,997	(68,365,000)	86,600,433	117,161,902	2,282,852			(2,282,852)		14,274,939	22,085

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
KKR2103660		MONTGOMERY	AL		07/30/2025	9.125	123,120		(21)				157,000	06/30/2025
KKR2103674		FLORENCE	AL		05/29/2025	8.125	203,541		(41)				260,000	02/11/2025
KKR2103781		ATHENS	AL		06/24/2025	7.375	121,727		(35)				155,000	05/19/2025
KKR2103793		PRATTVILLE	AL		08/13/2025	7.375	125,898		(27)				172,000	07/01/2025
KKR2103835		BIRMINGHAM	AL		06/30/2025	7.250	125,275		(28)				160,000	05/30/2025
KKR2103891		BIRMINGHAM	AL		05/07/2025	7.000	89,951		(21)				115,000	04/09/2025
KKR2103897		DECATUR	AL		07/14/2025	7.000	86,707		(20)				185,000	06/10/2025
KKR2103902		BIRMINGHAM	AL		08/07/2025	7.000	109,049		(25)				149,000	04/16/2025
KKR2103699		FAYETTEVILLE	AR		05/28/2025	7.625	425,718		(91)				510,000	04/24/2025
KKR2103769		PHOENIX	AZ		08/11/2025	7.375	392,124		(85)				500,000	07/18/2025
KKR2103817		SCOTTSDALE	AZ		05/23/2025	7.250	543,989		(122)				745,000	05/09/2025
KKR2186523		TUCSON	AZ		09/09/2025	6.875	361,390						439,000	08/21/2025
KKR2186601		PEORIA	AZ		10/02/2025	6.875	605,775						691,999	09/20/2025
KKR2186611		SCOTTSDALE	AZ		10/10/2025	7.490	751,401						912,000	09/23/2025
KKR2188507		VERNON	AZ		10/09/2025	7.875	625,639						760,000	09/16/2025
34516SF		VISALIA	CA		04/28/2006	6.500	234,933						548,000	11/14/2005
KKR2103714		GILROY	CA		05/02/2025	7.500	255,615		(56)				590,000	04/17/2025
KKR2103760		OAKLAND	CA		05/28/2025	7.375	985,072		(219)				1,350,000	04/23/2025
KKR2103883		LOS ANGELES	CA		05/08/2025	7.000	1,394,372		(324)				1,800,000	04/12/2025
KKR2143936		LONG BEACH	CA		10/02/2025	7.375	525,423		(38)				680,000	09/14/2025
KKR2143954		CLOVIS	CA		09/12/2025	7.250	281,463		(20)				415,000	09/04/2025
KKR2143967		SAN DIEGO	CA		09/22/2025	7.375	732,512		(68)				1,015,000	09/02/2025
KKR2143968		PASADENA	CA		08/27/2025	7.250	807,059		(59)				980,000	08/15/2025
KKR2143973		SACRAMENTO	CA		10/16/2025	6.625	386,623		(31)				875,000	10/01/2025
KKR2143982		ANAHEIM	CA		08/22/2025	6.875	787,404		(61)				1,120,000	08/09/2025
KKR2143986		CAMERON PARK	CA		09/23/2025	7.490	477,257		(34)				545,000	08/21/2025
KKR2165205		CAMPBELL	CA		09/11/2025	6.750	923,345		(79)				1,375,000	09/05/2025
KKR2165209		HACIENDA HEIGHTS	CA		08/12/2025	7.000	1,052,952		(88)				1,460,000	08/04/2025
KKR2186517		SAN JOSE	CA		11/03/2025	6.490	1,123,857						1,455,000	09/13/2025
KKR2186552		CONCORD	CA		10/02/2025	6.990	1,380,040						1,675,000	09/18/2025
KKR2186554		MISSION VIEJO	CA		10/01/2025	6.750	407,678						609,000	07/26/2025
KKR2186577		CHATSWORTH	CA		10/17/2025	6.875	1,112,271						1,850,000	10/03/2025
KKR2186595		TRABUCO CANYON	CA		10/28/2025	6.750	983,536						1,600,000	10/02/2025
KKR2186596		HAYWARD	CA		10/04/2025	6.990	514,940						715,000	09/25/2025
KKR2186598		TARZANA	CA		10/02/2025	6.625	1,884,681						2,695,000	09/11/2025
KKR2186600		ROSEVILLE	CA		09/30/2025	6.875	603,517						690,000	09/12/2025
KKR2186610		HEMET	CA		09/24/2025	7.250	581,686						665,000	09/18/2025
KKR2186614		LOS ANGELES	CA		10/03/2025	7.125	1,544,821						2,200,000	09/12/2025
KKR2188491		CULVER CITY	CA		09/01/2025	8.375	1,401,321						1,700,000	07/29/2025
KKR2188533		BURBANK	CA		11/07/2025	6.990	1,514,663						2,400,000	10/17/2025
KKR2188541		SAN DIEGO	CA		11/10/2025	6.875	409,577						530,000	10/21/2025
KKR2188546		SAN FRANCISCO	CA		09/29/2025	6.875	1,153,060						1,400,000	09/05/2025
KKR2188547		SANTA BARBARA	CA		09/30/2025	6.625	1,131,416						1,950,000	09/09/2025
KKR2188549		BEVERLY HILLS	CA		10/09/2025	6.490	1,920,611						9,750,000	09/24/2025
KKR2188552		SAN PABLO	CA		09/22/2025	7.250	466,085						533,000	09/12/2025
KKR2188555		SAN DIEGO	CA		09/26/2025	6.375	823,534						2,300,000	09/17/2025
KKR2188572		SAN DIEGO	CA		10/08/2025	6.490	613,078						1,895,000	09/26/2025
KKR2188576		SAN MIGUEL	CA		10/07/2025	6.875	283,355						550,000	09/18/2025
KKR2188581		SAN JOSE	CA		10/27/2025	6.750	3,090,925						5,200,000	10/09/2025
KKR2188583		VAN NUYS	CA		10/14/2025	8.125	673,945						770,000	09/26/2025
KKR2188589		MARIPOSA	CA		11/19/2025	6.875	334,875						515,000	10/06/2025
KKR2188594		SAN JOSE	CA		11/20/2025	7.000	1,100,440						1,335,000	11/04/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
KKR2103802		GREELEY	CO		07/31/2025	7.375	286,029		(63)				365,000	07/09/2025
KKR2103937		GREELEY	CO		07/31/2025	6.875	274,207		(64)				350,000	07/09/2025
KKR2188557		PARKER	CO		10/01/2025	6.625	195,773						615,000	08/21/2025
KKR2188559		GLENWOOD SPRINGS	CO		10/14/2025	6.750	652,906						1,057,000	09/23/2025
KKR2103951		TRUMBULL	CT		08/01/2025	6.750	610,200		(183)				832,500	07/04/2025
KKR2143953		NEW BRITAIN	CT		09/24/2025	6.750	221,170		(17)				300,000	06/05/2025
KKR2186515		NEW HAVEN	CT		10/29/2025	7.125	540,687						700,000	07/29/2025
KKR2188521		TORRINGTON	CT		11/19/2025	6.875	262,645						345,000	10/17/2025
KKR2188573		BETHANY	CT		10/10/2025	6.625	257,596						526,150	09/19/2025
KKR2188577		WESTPORT	CT		10/14/2025	6.375	1,451,495						3,450,000	07/28/2025
KKR2188505		WASHINGTON	DC		09/30/2025	6.750	884,599						1,200,000	09/14/2025
34517SF		KEY LARGO	FL		04/28/2006	6.500	255,425						607,000	11/30/2005
KKR2103680		NEW PORT RICHEY	FL		05/30/2025	7.875	239,510		(50)				306,000	05/19/2025
KKR2103702		PALATKA	FL		07/28/2025	7.625	181,826		(38)				232,000	07/07/2025
KKR2103703		MIAMI	FL		06/02/2025	7.625	450,313		(96)				575,000	04/03/2025
KKR2103710		JACKSONVILLE	FL		07/16/2025	7.625	133,235		(28)				170,000	05/27/2025
KKR2103721		TAMPA	FL		08/12/2025	7.500	214,997		(46)				257,000	07/14/2025
KKR2103758		CAPE CORAL	FL		05/22/2025	7.375	298,363		(66)				440,000	04/18/2025
KKR2103807		SAINT PETERSBURG	FL		05/30/2025	7.375	451,195		(100)				590,000	04/18/2025
KKR2103810		SAINT PETERSBURG	FL		05/30/2025	7.375	205,776		(46)				263,000	05/14/2025
KKR2103852		TAMPA	FL		06/20/2025	7.125	167,888		(38)				232,000	06/10/2025
KKR2103861		PLANT CITY	FL		06/12/2025	7.125	215,300		(49)				275,000	05/26/2025
KKR2103885		KEY LARGO	FL		05/21/2025	7.000	540,645		(126)				740,600	05/02/2025
KKR2103889		POINCIANA	FL		07/31/2025	7.000	149,909		(35)				205,000	06/23/2025
KKR2103914		MIAMI	FL		05/28/2025	6.875	722,662		(171)				990,000	04/28/2025
KKR2143956		NAPLES	FL		09/11/2025	6.750	3,061,996		(301)				5,400,000	08/26/2025
KKR2186530		ORLANDO	FL		09/17/2025	6.990	201,691						245,000	08/22/2025
KKR2186537		ANNA MARIA	FL		10/01/2025	6.875	1,081,374						1,500,000	08/26/2025
KKR2186550		FORT LAUDERDALE	FL		09/29/2025	6.625	180,070						335,000	08/25/2025
KKR2186559		SAINT AUGUSTINE	FL		10/03/2025	7.125	235,585						305,000	09/05/2025
KKR2186572		WEST PALM BEACH	FL		10/02/2025	7.375	295,782						359,000	09/16/2025
KKR2186579		BAY HARBOR ISLANDS	FL		10/27/2025	7.750	886,727						1,230,000	10/03/2025
KKR2186588		NORTH PORT	FL		10/23/2025	7.125	312,672						379,500	09/26/2025
KKR2186594		MIRAMAR BEACH	FL		11/03/2025	7.375	468,596						650,000	07/25/2025
KKR2186607		POMPANO BEACH	FL		10/06/2025	6.750	320,808						445,000	09/10/2025
KKR2186608		PARRISH	FL		10/03/2025	6.750	154,482						350,000	09/20/2025
KKR2186609		CAPE CORAL	FL		10/03/2025	8.000	1,642,805						2,000,000	09/16/2025
KKR2188510		LEHIGH ACRES	FL		11/20/2025	7.750	271,506						335,000	09/15/2025
KKR2103734		MACON	GA		06/25/2025	7.500	93,971		(20)				120,000	06/02/2025
KKR2103814		MARIETTA	GA		05/23/2025	7.250	372,395		(84)				510,000	05/03/2025
KKR2103907		NORCROSS	GA		07/31/2025	7.000	203,710		(47)				387,000	07/07/2025
KKR2103936		FOREST PARK	GA		08/06/2025	6.875	107,372		(25)				158,000	07/17/2025
KKR2103941		THOMASVILLE	GA		08/05/2025	6.875	203,870		(47)				260,000	07/22/2025
KKR2103950		STONE MOUNTAIN	GA		08/01/2025	6.750	197,066		(47)				290,000	06/23/2025
KKR2103953		MARIETTA	GA		05/02/2025	6.625	213,031		(66)				317,000	04/05/2025
KKR2143955		HEPHZIBAH	GA		09/11/2025	6.990	193,153		(15)				250,000	08/22/2025
KKR2143964		LAGRANGE	GA		09/29/2025	6.750	173,831		(14)				225,000	09/15/2025
KKR2186615		JASPER	GA		10/30/2025	7.375	450,830						515,000	10/08/2025
KKR2188551		KIHEI	HI		09/22/2025	6.490	1,028,708						4,300,000	09/11/2025
KKR2186603		KUNA	ID		10/07/2025	6.990	528,329						684,000	09/26/2025
KKR2188515		LEWISTON	ID		10/16/2025	7.125	265,790						322,959	10/02/2025
KKR2103731		SAINT CHARLES	IL		06/30/2025	7.500	544,250		(118)				695,000	05/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
KKR2103859		DOLTON	IL		06/27/2025	7.125	227,043		(52)				290,000	05/24/2025
KKR2143931		CARPENTERSVILLE	IL		09/24/2025	6.990	137,010		(10)				190,000	08/27/2025
34511SF		NEWBURGH	IN		03/20/2006	6.750	370,185						855,000	09/29/2004
34512SF		NOBLESVILLE	IN		05/30/2006	7.125	427,194						1,000,000	11/17/2005
34513SF		INDIANAPOLIS	IN		05/30/2006	7.250	386,554						800,000	12/15/2005
KKR2103673		ANDERSON	IN		06/12/2025	8.125	109,673		(22)				140,000	05/30/2025
KKR2103696		GARY	IN		05/13/2025	7.750	97,048		(20)				149,000	03/31/2025
KKR2103834		VALPARAISO	IN		07/08/2025	7.250	170,406		(38)				233,000	06/13/2025
KKR2103849		MUNCIE	IN		01/24/2025	7.125	100,627		(24)				121,000	12/12/2024
KKR2103958		SOUTH BEND	IN		07/08/2025	8.375	123,085		(23)				157,000	05/28/2025
KKR2103665		LOUISVILLE	KY		06/18/2025	8.500	125,107		(24)				160,000	05/20/2025
KKR2103787		LOUISVILLE	KY		07/02/2025	7.375	121,203		(27)				145,000	06/16/2025
KKR2103717		ALBANY	LA		05/14/2025	7.500	143,197		(31)				183,000	04/24/2025
KKR2103765		BATON ROUGE	LA		07/01/2025	7.375	230,391		(50)				315,000	06/05/2025
KKR2186590		SHREVEPORT	LA		10/29/2025	6.990	125,130						162,000	10/13/2025
KKR2103948		PITTSFIELD	MA		07/23/2025	6.750	142,265		(34)				227,000	06/05/2025
KKR2188578		MEDFORD	MA		10/15/2025	6.990	532,991						761,000	09/24/2025
34519SF		ANNAPOLIS	MD		04/28/2006	6.625	276,754						848,000	02/02/2006
KKR2103742		BALTIMORE	MD		07/09/2025	7.500	234,323		(50)				299,000	06/18/2025
KKR2103774		BALTIMORE	MD		07/21/2025	7.375	148,735		(33)				219,000	05/14/2025
KKR2103879		WINDSOR MILL	MD		03/21/2025	7.125	167,647		(39)				230,000	01/23/2025
KKR2188560		COOKSVILLE	MD		09/22/2025	6.990	403,245						490,000	09/09/2025
KKR2103700		TROY	MI		06/02/2025	7.625	271,493		(58)				325,000	05/07/2025
KKR2103743		DETROIT	MI		07/29/2025	7.500	118,337		(25)				151,000	07/08/2025
KKR2103794		DETROIT	MI		07/07/2025	7.375	123,293		(27)				182,000	06/05/2025
KKR2103799		DEARBORN	MI		07/24/2025	7.375	177,887		(39)				227,000	06/25/2025
KKR2103928		DETROIT	MI		07/25/2025	6.875	176,224		(41)				225,000	05/30/2025
KKR2143966		PETOSKEY	MI		09/10/2025	8.249	217,475		(14)				264,000	08/24/2025
KKR2188513		SOUTHGATE	MI		11/07/2025	8.500	131,374						170,000	09/16/2025
34501SF		EDEN PRAIRIE	MN		11/29/2001	6.750	98,496						331,009	09/28/2001
34518SF		SAINT LOUIS PARK	MN		04/28/2006	6.625	318,072						660,000	01/20/2006
KKR2103675		NIXA	MO		08/11/2025	8.125	176,496		(35)				225,000	07/15/2025
KKR2103786		SAINT LOUIS	MO		08/01/2025	7.375	105,873		(23)				135,000	06/24/2025
KKR2103843		KANSAS CITY	MO		08/13/2025	7.250	199,975		(44)				255,000	07/23/2025
KKR2103856		SAINT ANN	MO		05/02/2025	7.125	926,513		(212)				1,269,000	04/08/2025
KKR2103864		KANSAS CITY	MO		07/18/2025	7.125	176,298		(40)				225,000	06/10/2025
KKR2103875		INDEPENDENCE	MO		08/04/2025	7.125	373,271		(84)				476,000	07/08/2025
KKR2143946		KANSAS CITY	MO		10/07/2025	6.750	166,248		(13)				215,000	09/23/2025
KKR2186520		SUMRALL	MS		09/23/2025	6.875	216,093						536,000	09/11/2025
KKR2103890		CHARLOTTE	NC		08/07/2025	7.000	321,293		(74)				439,000	07/29/2025
KKR2103919		FUQUAY-VARINA	NC		07/02/2025	6.875	212,018		(50)				316,800	06/27/2025
KKR2103946		WINSTON SALEM	NC		06/12/2025	6.750	258,066		(62)				330,000	05/19/2025
KKR2143929		ERWIN	NC		09/17/2025	7.375	186,212		(13)				241,000	06/13/2025
KKR2143948		KITTRELL	NC		10/16/2025	7.375	150,784		(11)				195,000	09/24/2025
KKR2186584		BEECH MOUNTAIN	NC		10/07/2025	6.750	471,170						610,000	09/12/2025
KKR2186605		WINSTON SALEM	NC		10/16/2025	8.000	406,973						464,900	09/23/2025
KKR2188522		CHARLOTTE	NC		11/06/2025	6.750	523,435						635,000	10/22/2025
KKR2188523		MARSHVILLE	NC		11/10/2025	6.750	246,674						342,000	10/21/2025
KKR2188561		FAYETTEVILLE	NC		10/01/2025	7.125	197,675						240,000	09/03/2025
34500SF		BRIDGEWATER	NJ		11/29/2001	6.500	46,279						254,622	10/02/2001
KKR2103748		TOMS RIVER	NJ		05/12/2025	7.500	366,491		(106)				490,000	12/08/2024
KKR2103770		TOMS RIVER	NJ		08/11/2025	7.375	237,888		(52)				350,000	07/25/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
KKR2103845		BRIDGETON	NJ		01/13/2025	7.250	116,969		(27)				150,000	10/09/2024
KKR2103846		BRIDGETON	NJ		01/13/2025	7.250	113,070		(26)				145,000	09/24/2024
KKR2103909		BELLMAWR	NJ		07/31/2025	7.000	217,290		(50)				360,000	07/14/2025
KKR2103939		NUTLEY	NJ		08/06/2025	6.750	718,580		(170)				1,070,000	07/19/2025
KKR2143928		BLOOMFIELD	NJ		09/19/2025	6.750	647,543		(50)				898,000	08/25/2025
KKR2143944		FRENCHTOWN	NJ		10/01/2025	6.490	505,187		(41)				700,000	09/04/2025
KKR2186539		JACKSON	NJ		09/17/2025	6.875	200,658						260,000	09/07/2025
KKR2186549		UPPER SADDLE RIVER	NJ		10/09/2025	6.750	520,090						1,885,000	09/24/2025
KKR2186599		CAPE MAY	NJ		10/01/2025	6.625	669,422						1,150,000	07/25/2025
KKR2186612		FLORHAM PARK	NJ		10/13/2025	6.875	1,341,934						2,070,000	09/03/2025
KKR2188542		TOMS RIVER	NJ		11/12/2025	6.990	587,318						760,000	10/27/2025
KKR2188544		BLOOMFIELD	NJ		08/22/2025	8.375	527,626						685,000	07/23/2025
KKR2188553		OCEAN CITY	NJ		10/09/2025	6.990	758,769						975,000	09/16/2025
KKR2188590		LEONIA	NJ		12/02/2025	7.000	820,185						995,000	10/22/2025
KKR2186604		HENDERSON	NV		09/26/2025	6.875	563,900						685,000	09/04/2025
34503SF		COLD SPRING	NY		05/29/2003	7.000	97,206						373,287	05/01/2003
34528SF		NEW YORK	NY		03/27/2007	6.250	308,987						1,210,000	02/02/2007
KKR2103860		UTICA	NY		07/31/2025	7.125	114,920		(26)				175,000	06/10/2025
KKR2103957		FLUSHING	NY		08/29/2025	6.875	962,373		(224)				1,315,000	06/11/2025
KKR2143939		CARMEL	NY		10/02/2025	6.875	273,500		(21)				354,000	08/21/2025
KKR2143941		JEWETT	NY		10/08/2025	6.750	303,113		(24)				367,500	09/10/2025
KKR2143989		GREAT NECK	NY		09/19/2025	6.990	1,101,775		(83)				1,426,000	07/12/2025
KKR2186518		BROOKLYN	NY		10/30/2025	6.490	668,907						1,299,000	10/11/2025
KKR2186529		STATEN ISLAND	NY		10/20/2025	7.490	658,094						799,000	07/08/2025
KKR2186548		LONG ISLAND CITY	NY		09/23/2025	7.750	832,071						1,155,000	09/12/2025
KKR2186597		QUEENS VILLAGE	NY		09/11/2025	7.125	663,742						860,000	07/23/2025
KKR2188525		BROOKLYN	NY		10/30/2025	6.500	792,678						2,150,000	09/07/2025
KKR2188595		YONKERS	NY		11/21/2025	6.750	799,835						1,035,000	07/22/2025
KKR2188596		JAMAICA	NY		11/14/2025	7.000	622,867						930,000	10/23/2025
KKR2103677		CLEVELAND	OH		03/07/2025	8.000	127,415		(26)				163,000	12/05/2024
KKR2103692		CLEVELAND	OH		04/17/2025	7.750	527,844		(112)				675,000	02/18/2025
KKR2103708		CINCINNATI	OH		06/13/2025	7.625	242,255		(52)				290,000	04/30/2025
KKR2103913		CINCINNATI	OH		04/18/2025	6.875	383,418		(91)				625,000	04/08/2025
KKR2103931		CINCINNATI	OH		07/29/2025	6.875	146,244		(34)				205,000	06/30/2025
KKR2188504		DAYTON	OH		10/01/2025	7.375	205,903						250,000	07/24/2025
KKR2186613		BROKEN ARROW	OK		10/16/2025	6.990	148,299						179,995	10/01/2025
KKR2103726		PHILADELPHIA	PA		04/30/2025	7.500	293,210		(64)				375,000	04/03/2025
KKR2103728		LYKENS	PA		06/20/2025	7.500	122,946		(27)				157,000	05/06/2025
KKR2103738		CARBONDALE	PA		07/14/2025	7.500	311,124		(67)				397,000	06/09/2025
KKR2103751		AMBRIDGE	PA		05/21/2025	7.500	121,287		(26)				155,000	04/16/2025
KKR2103772		IMPERIAL	PA		06/24/2025	7.375	203,589		(45)				260,000	05/13/2025
KKR2103780		PHILADELPHIA	PA		06/17/2025	7.375	140,946		(31)				185,000	05/19/2025
KKR2103801		PHILADELPHIA	PA		07/30/2025	7.375	117,546		(26)				150,000	07/11/2025
KKR2103854		HOLMES	PA		07/03/2025	7.125	230,175		(52)				315,000	06/06/2025
KKR2103871		MONONGAHELA	PA		07/18/2025	7.125	211,831		(62)				289,000	06/20/2025
KKR2103899		PHILADELPHIA	PA		07/22/2025	7.000	158,267		(36)				202,000	06/26/2025
KKR2103906		READING	PA		07/24/2025	7.000	160,617		(37)				205,000	07/03/2025
KKR2143926		SCRANTON	PA		09/17/2025	7.875	319,907		(21)				414,000	06/19/2025
KKR2143984		PHILADELPHIA	PA		09/19/2025	7.000	266,559		(20)				345,000	09/09/2025
KKR2186506		WILKES BARRE	PA		09/26/2025	6.990	289,416						375,000	07/01/2025
KKR2188500		SCRANTON	PA		11/06/2025	7.490	208,653						270,000	10/01/2025
KKR2143949		BELTON	SC		09/16/2025	7.375	177,848		(13)				230,000	08/06/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
KKR2188516		GREENVILLE	SC		10/08/2025	7.750	318,904						415,000	09/04/2025
KKR2188530		SUMMERVILLE	SC		11/14/2025	7.490	564,135						730,000	10/28/2025
KKR2103672		CHATTANOOGA	TN		07/02/2025	8.250	227,344		(44)				290,000	06/13/2025
KKR2103707		HIXSON	TN		07/31/2025	7.625	266,469		(56)				340,000	07/07/2025
KKR2103804		MEMPHIS	TN		07/31/2025	7.375	113,628		(25)				145,000	07/11/2025
KKR2186521		NASHVILLE	TN		09/25/2025	6.875	771,017						999,037	07/31/2025
KKR2186606		FRANKLIN	TN		10/09/2025	7.375	1,441,833						2,000,000	09/23/2025
KKR2188496		PIGEON FORGE	TN		11/10/2025	6.750	392,190						507,500	10/16/2025
34510SF		MAGNOLIA	TX		02/27/2006	6.750	253,207						650,000	12/19/2005
KKR2103697		HOUSTON	TX		05/28/2025	7.750	166,964		(35)				200,000	04/26/2025
KKR2103698		HOUSTON	TX		05/16/2025	7.625	215,989		(46)				268,000	04/30/2025
KKR2103880		MESQUITE	TX		05/23/2025	7.125	335,852		(77)				465,000	04/16/2025
KKR2103917		SAN ANTONIO	TX		06/04/2025	6.875	262,973		(62)				335,950	05/22/2025
KKR2143942		ANGLETON	TX		09/25/2025	6.750	158,225		(12)				192,000	09/15/2025
KKR2143951		KATY	TX		09/08/2025	7.875	192,695		(13)				267,000	08/18/2025
KKR2143952		SAN ANTONIO	TX		09/15/2025	6.625	167,330		(13)				252,000	09/05/2025
KKR2143983		SOUTH PADRE ISLAND	TX		09/24/2025	7.875	502,785		(34)				610,000	08/22/2025
KKR2186510		JONESTOWN	TX		10/30/2025	6.990	212,670						295,000	10/07/2025
KKR2186512		HAWKINS	TX		10/28/2025	6.990	135,944						176,000	10/13/2025
KKR2186527		HOUSTON	TX		09/05/2025	8.125	284,247						345,000	07/31/2025
KKR2186528		HOUSTON	TX		09/05/2025	8.125	284,247						345,000	07/08/2025
KKR2186568		FORT WORTH	TX		09/30/2025	7.625	154,370						187,500	09/18/2025
KKR2186585		FORT WORTH	TX		10/21/2025	6.750	215,245						280,000	10/09/2025
KKR2188492		KIRBY	TX		11/07/2025	6.990	170,013						225,000	10/18/2025
KKR2188511		ARLINGTON	TX		09/30/2025	6.990	300,376						365,000	09/05/2025
KKR2188518		SEALY	TX		10/03/2025	7.875	411,870						500,000	09/26/2025
KKR2188528		LUBBOCK	TX		10/31/2025	7.000	243,428						315,000	10/17/2025
KKR2188580		VENUS	TX		10/10/2025	7.625	531,293						645,000	09/26/2025
KKR2143990		HURRICANE	UT		08/22/2025	6.750	536,221		(42)				761,000	06/28/2025
KKR2103798		PORTSMOUTH	VA		07/24/2025	7.375	144,974		(32)				185,000	06/27/2025
KKR2186557		ORANGE	VA		10/06/2025	6.490	242,317						392,500	09/07/2025
KKR2186602		VANCOUVER	WA		10/06/2025	6.875	511,851						663,000	09/08/2025
KKR2103661		MILWAUKEE	WI		08/06/2025	9.125	129,464		(22)				165,000	07/08/2025
0399999. Mortgages in good standing - residential mortgages-all other							107,026,164		(7,190)				168,050,307	XXX
3741158		FAIRHOPE	AL		06/02/2021	3.390	7,218,900						13,234,000	05/01/2024
3741221		MADISON	AL		12/08/2021	3.300	5,544,000						6,975,000	05/01/2024
3741243		BIRMINGHAM	AL		09/26/2024	3.560	15,440,370						18,645,000	08/01/2025
3741522		HUNTSVILLE	AL		06/27/2025	6.950	23,393,451		6,772				31,844,400	04/01/2025
3740700		GLENDALE	AZ		12/17/2020	4.050	92,163,398						119,286,807	05/01/2023
3740946		MESA	AZ		12/19/2018	4.555	5,812,360						10,695,000	12/31/2024
3741081		GOODYEAR	AZ		06/12/2024	3.190	10,185,000						19,383,000	12/31/2023
3741182		MESA	AZ		09/26/2024	2.600	8,179,600						15,444,000	12/31/2024
3741200		SCOTTSDALE	AZ		11/09/2021	2.790	24,288,000						38,640,000	05/01/2024
3741249		CHANDLER	AZ		09/26/2024	3.490	17,850,000						25,900,000	12/31/2024
3741307		PHOENIX	AZ		08/28/2023	8.023	48,898,558		216,812		2,680,518		89,158,113	08/31/2023
3741363		GLENDALE	AZ		04/16/2024	5.550	26,425,287		201,590				47,056,000	03/13/2024
3741374		PHOENIX	AZ		06/10/2024	7.000	44,663,000	(3,128,185)			945,549		44,663,000	12/31/2025
3741392		TEMPE	AZ		07/30/2024	5.460	14,588,275		54,547				22,712,500	07/15/2024
3741393		PHOENIX	AZ		07/30/2024	5.460	15,055,099		56,293				23,534,612	07/15/2024
3741443		TUCSON	AZ		12/10/2024	5.880	25,630,000						40,355,600	11/11/2024
3741540		MESA	AZ		06/30/2025	6.423	48,167,864		31,514				68,941,350	06/06/2025
3741572		PHOENIX	AZ		10/10/2025	5.240	18,282,751		6,031				30,624,000	09/12/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3727054		ROSEVILLE	CA		07/29/2010	7.090	153,487						2,468,056	08/13/2002
3727081		ROSEVILLE	CA		07/29/2010	6.680	751,338						8,852,747	11/01/2020
3727380		DAVIS	CA		07/29/2010	6.050	958,162						12,375,000	08/01/2020
3727746		LONG BEACH	CA		07/29/2010	5.200	790,058						15,390,000	08/01/2020
3729928		SOUTH GATE	CA		07/29/2010	5.420	672,186						3,059,375	06/22/2009
3729937		SOUTH GATE	CA		07/29/2010	5.420	656,985						2,901,205	06/22/2009
3729946		SOUTH GATE	CA		07/29/2010	5.420	641,731						4,132,258	01/01/2013
3729973		SOUTH GATE	CA		07/29/2010	5.420	930,868						8,320,000	04/06/2016
3730353		MODESTO	CA		07/29/2010	5.580	1,476,041						11,671,097	07/22/2022
3740118		SAN JOSE	CA		07/29/2010	5.980	3,927,687						11,919,927	12/31/2024
3740161		LIVERMORE	CA		07/29/2010	6.280	1,866,511						6,248,315	12/31/2024
3740162		PLEASANT HILL	CA		07/29/2010	6.280	1,866,511						5,676,786	12/31/2024
3740433		SOUTHGATE	CA		09/26/2024	4.200	4,968,301						40,419,355	12/31/2024
3740499		SAN RAMON	CA		06/12/2024	4.700	40,017,423						57,023,639	12/01/2024
3740501		SAN FRANCISCO	CA		11/13/2013	4.870	43,413,098						54,175,053	09/01/2024
3740581		GLENDALE	CA		09/05/2014	4.060	94,818,187		9,907				193,182,500	12/01/2023
3740623		LOS ANGELES	CA		09/26/2024	3.660	104,900,000						152,105,000	11/15/2024
3740662		IRVINE	CA		09/26/2024	4.100	38,834,421						92,498,824	11/01/2024
3740666		LAGUNA NIGUEL	CA		08/27/2015	4.230	15,908,657						37,860,571	11/01/2024
3740692		CERRITOS	CA		09/26/2024	4.000	119,388,767						158,836,984	07/01/2023
3740706		SAN JOSE	CA		12/15/2015	5.390	9,500,000						28,353,635	12/31/2024
3740708		PLEASANT HILL	CA		12/15/2015	5.390	4,200,000						12,254,205	12/31/2024
3740715		LIVERMORE	CA		12/15/2015	5.390	7,000,000						22,479,896	12/31/2024
3740726		SAN DIEGO	CA		12/17/2020	3.680	30,977,611						62,861,997	06/30/2025
3740749		SANTA FE SPRINGS	CA		12/17/2020	3.770	8,152,205						39,396,862	06/30/2025
3740752		CORTE MADERA	CA		12/17/2020	3.500	91,839,920						127,701,333	10/01/2023
3740753		PLEASANTON	CA		12/17/2020	3.500	39,327,273	(32,772,727)					39,327,273	09/30/2025
3740755		SAN DIEGO	CA		12/17/2020	3.850	21,200,000						30,285,714	10/01/2023
3740756		SAN DIEGO	CA		12/17/2020	3.500	23,100,000						40,638,889	10/01/2023
3740758		TORRANCE	CA		12/17/2020	3.500	51,600,000						226,653,000	06/30/2025
3740759		FONTANA	CA		12/17/2020	3.500	29,200,000						106,394,930	06/30/2025
3740772		MONTEREY PARK	CA		12/17/2020	3.800	23,700,000						38,284,615	11/01/2023
3740773		SUN VALLEY	CA		12/17/2020	3.800	11,200,000						21,139,550	06/30/2025
3740826		LOS ANGELES	CA		12/17/2020	3.610	15,830,000						30,971,739	12/31/2023
3740827		WOODLAND HILLS	CA		12/17/2020	3.610	42,400,000						79,476,233	12/31/2023
3740839		CORONA	CA		12/17/2020	4.140	28,700,000						86,539,458	11/01/2023
3740959		COMMERCE	CA		09/26/2024	4.400	26,081,438						41,213,292	12/01/2023
3740974		SAN DIEGO	CA		09/26/2024	4.410	13,959,185						18,240,000	12/31/2024
3740987		SAN MATEO	CA		03/08/2019	4.810	23,244,633		15,093				34,657,095	03/24/2019
3741002		SAN BERNARDINO	CA		04/08/2019	4.200	30,276,556						191,425,966	12/01/2025
3741021		LOS ALAMITOS	CA		08/21/2019	3.500	50,200,000						104,182,892	06/30/2025
3741024		LOS ANGELES	CA		09/26/2024	3.150	90,347,403						177,474,444	06/30/2025
3741029		BERKELEY	CA		09/26/2024	3.350	36,900,000						50,135,870	12/01/2023
3741049		COMPTON	CA		12/17/2020	3.700	12,398,497						46,462,043	12/31/2023
3741053		SANTE FE SPRINGS	CA		12/17/2020	3.120	159,000,000						311,322,000	06/30/2025
3741057		LOS ANGELES	CA		03/12/2020	3.130	136,300,000						248,614,034	11/01/2023
3741062		VERNON	CA		09/26/2024	3.000	21,700,000						48,882,105	12/31/2023
3741072		NEWARK	CA		08/27/2020	3.060	51,651,040						109,810,111	11/01/2023
3741075		PITTSBURG	CA		11/09/2020	3.850	19,059,439						51,120,000	12/31/2023
3741146		CONCORD	CA		05/26/2021	3.400	7,572,811						9,660,000	12/31/2023
3741148		RANCHO SANTA MARGARI	CA		09/26/2024	2.770	22,000,000						38,000,000	11/01/2024
3741151		SAN FRANCISCO	CA		09/26/2024	3.160	3,501,437						6,396,000	12/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741168		DOWNEY	CA		09/26/2024	3.520	4,285,391						7,572,392	10/01/2024
3741176		CHINO	CA		06/12/2024	2.600	9,675,170						32,573,072	12/31/2024
3741183		SAN FRANCISCO	CA		10/21/2021	6.350	5,038,945		3,904				6,307,297	09/01/2024
3741189		GRANADA HILLS	CA		12/21/2021	3.130	4,550,000						7,787,000	10/01/2024
3741219		SAN MATEO	CA		12/07/2021	3.020	7,540,000						9,659,000	05/01/2024
3741234		TARZANA	CA		03/17/2022	3.260	17,355,049						32,766,000	01/25/2022
3741238		MORENO VALLEY	CA		03/10/2022	3.200	25,929,000						66,564,000	06/30/2025
3741239		RIALTO	CA		02/25/2022	3.290	110,701,576						202,027,290	06/30/2025
3741246		BLOOMINGTON	CA		03/17/2022	3.520	219,484,000						366,189,000	06/30/2025
3741263		ENCINITAS	CA		07/11/2022	4.480	21,773,508						42,970,546	06/30/2025
3741264		SACRAMENTO	CA		06/02/2022	4.700	9,500,000						12,600,000	06/30/2025
3741270		ENCINITAS	CA		07/11/2022	4.480	11,502,311						17,974,277	06/30/2025
3741275		SAN FRANCISCO	CA		09/12/2022	6.270	163,253,073		187,581				285,930,000	05/26/2022
3741292		LAGUNA HILLS	CA		03/17/2023	6.370	34,196,906						56,198,569	02/01/2023
3741294		LAGUNA HILLS	CA		03/17/2023	6.623	21,678,807		122,337				35,689,238	02/01/2023
3741310		ONTARIO	CA		08/22/2023	6.480	55,480,000						137,240,000	05/18/2023
3741311		SAN DIEGO	CA		07/20/2023	5.900	76,479,577		98,482				149,868,000	06/02/2023
3741312		SAN MATEO	CA		06/18/2024	7.130	15,426,071						23,288,000	11/01/2025
3741320		RIVERSIDE	CA		06/18/2024	6.350	27,925,420						53,611,200	08/15/2023
3741356		LA CANADA FLINTRIDGE	CA		03/22/2024	6.080	17,617,600						31,944,000	02/28/2024
3741359		LAGUNA NIGUEL	CA		05/24/2024	5.260	61,370,632		413,157				145,000,000	03/27/2024
3741360		CHATSWORTH	CA		05/24/2024	5.260	49,492,445		333,191				104,000,000	03/20/2024
3741361		SAN DIEGO	CA		05/30/2024	5.980	31,820,465						62,608,914	03/21/2024
3741371		CHINO	CA		07/10/2024	5.860	40,375,000						78,285,000	05/21/2024
3741397		BURBANK	CA		09/27/2024	6.800	22,883,000						39,517,181	08/15/2024
3741416		CARLSBAD	CA		11/06/2024	5.440	31,955,000						59,290,000	09/14/2024
3741418		FONTANA	CA		09/18/2024	5.860	16,940,000						25,025,000	08/22/2024
3741425		RIVERSIDE	CA		10/09/2024	6.223	15,695,250		50,658				27,167,400	09/13/2024
3741428		LONGBEACH	CA		11/25/2024	5.360	9,817,500						18,865,000	09/20/2024
3741435		RANCHO CUCAMONGA	CA		09/26/2024	5.833	31,814,718		(171,173)				81,565,337	05/06/2024
3741442		NORTH HOLLYWOOD	CA		11/25/2024	5.320	28,476,739		50,739				43,105,000	10/23/2024
3741446		LOS ANGELES	CA		12/16/2024	6.620	180,800,000						258,801,640	10/17/2024
3741467		DALY CITY	CA		02/10/2025	5.840	15,806,452						25,018,802	01/11/2025
3741469		SAN FRANCISCO	CA		01/13/2025	6.000	23,794,567						36,333,000	12/10/2024
3741470		STOCKTON	CA		02/20/2025	6.773	38,491,661		163,433		1,051,495		91,392,707	01/17/2025
3741475		DALY CITY	CA		02/10/2025	5.840	12,465,587						24,882,097	01/11/2025
3741479		SAN MATEO	CA		03/27/2025	6.170	72,240,534						119,451,848	02/26/2025
3741480		UNION CITY	CA		03/27/2025	5.730	22,355,988		51,149				35,100,401	02/28/2025
3741481		SANTA ROSA	CA		04/30/2025	5.580	9,735,304		20,564				18,360,600	03/13/2025
3741496		SANTA BARBARA	CA		04/16/2025	5.700	208,176,000						346,960,000	02/26/2025
3741502		LOS ANGELES	CA		05/07/2025	5.800	93,394,968		8,448				132,146,727	04/16/2025
3741531		SAN DIEGO	CA		08/27/2025	5.330	56,212,903		27,813				112,518,760	06/12/2025
3741532		PALO ALTO	CA		08/08/2025	7.723	1,212,937		1,177				2,113,200	06/03/2025
3741541		VERNON	CA		08/07/2025	5.850	28,801,344		1,372				44,150,400	07/09/2025
3741542		ENCINITAS	CA		09/29/2025	5.300	36,252,793		1,081				67,536,000	07/19/2025
3741547		SAN DIEGO	CA		09/24/2025	7.773	6,830,728		7,703				11,711,398	09/30/2025
3741549		BAKERSFIELD	CA		09/17/2025	7.500	54,547,871		35,362				83,589,507	03/25/2025
3741558		SAN FRANCISCO	CA		09/17/2025	7.123	5,171,327		2,537				11,804,000	08/13/2025
3741573		FONTANA	CA		12/11/2025	5.510	142,357,500						325,584,000	10/09/2025
3741599		COSTA MESA	CA		12/23/2025	5.660	22,587,390						36,708,000	11/19/2025
3740794		DENVER	CO		12/17/2020	4.630	29,257,882		13,071				60,096,275	08/01/2024
3741008		DENVER	CO		06/12/2024	4.090	55,000,000						99,475,000	11/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741097		ARVADA	CO		01/28/2021	2.750	25,620,000						39,942,000	08/01/2024
3741250		DENVER	CO		05/17/2022	3.350	31,850,000						40,215,000	12/31/2025
3741267		GOLDEN	CO		06/21/2022	4.830	7,006,250						11,425,000	06/30/2025
3741337		COLORADO SPRINGS	CO		12/20/2023	6.350	24,797,846		95,300				35,069,300	08/31/2025
3741350		DENVER	CO		04/10/2024	7.023	57,564,368		162,029				60,444,320	10/30/2025
3741375		THORNTON	CO		06/24/2024	7.523	18,407,703		59,654		1,178,501		35,791,378	06/30/2024
3741387		LITTLETON	CO		07/29/2024	5.170	9,033,197		51,106				15,865,937	06/24/2024
3741420		DENVER	CO		10/01/2024	5.450	32,610,600						55,998,000	08/21/2024
3741468		AURORA	CO		02/26/2025	5.910	23,009,200						37,474,000	01/06/2025
3741512		COLORADO SPRINGS	CO		06/17/2025	6.030	18,783,200						27,517,600	05/07/2025
3741536		DENVER	CO		08/12/2025	7.173	(21,093)				219		503	08/28/2025
3741537		DENVER	CO		07/22/2025	6.073	10,497,132		6,498				22,533,000	06/23/2025
4000016	0	JOHNSTOWN	CO		09/18/2025	4.150	1,063,931		4,710				3,180,000	01/05/2020
3740982		SIMSBURY	CT		04/10/2019	4.610	12,422,593						32,518,596	07/11/2025
3741233		STRATFORD	CT		02/16/2022	3.410	21,837,761						29,728,749	08/07/2025
3741259		STRATFORD	CT		06/21/2022	6.500	677,902						957,576	08/07/2025
3741463		HAMDEN	CT		01/27/2025	5.710	43,314,388						72,975,000	12/19/2024
3741515		NEW HAVEN	CT		08/05/2025	5.970	64,670,032		1,796				111,803,280	05/20/2025
3740743		WASHINGTON	DC		12/17/2020	3.650	62,102,879		4,855				97,772,143	11/01/2025
3740885		WASHINGTON	DC		12/17/2020	3.940	1,095,358		102				1,570,302	10/01/2023
3740965		WASHINGTON	DC		12/17/2020	4.526	12,700,000						45,865,165	12/01/2024
3741211		WASHINGTON	DC		12/08/2021	2.910	24,492,000						30,160,000	11/01/2023
3741423		WASHINGTON	DC		10/07/2024	6.000	29,280,000						51,166,800	07/30/2024
3741456		WASHINGTON	DC		12/18/2024	6.023	26,186,118		59,028				42,318,200	09/26/2024
3741560		WASHINGTON	DC		11/25/2025	3.000	74,908,815		2,565				77,790,000	10/29/2025
4500004		ERKRATH	DEU		12/19/2025	4.600	15,503,387					45,550	78,262,611	11/01/2025
3726682		MIAMI	FL		07/29/2010	7.470	880,031						2,790,667	12/11/2001
3740309		GAINSVILLE	FL		09/26/2024	5.640	1,730,171						9,092,045	03/24/2011
3740566		BOCA RATON	FL		06/03/2014	4.320	22,066,820						63,602,000	04/15/2023
3740567		BOCA RATON	FL		06/19/2014	4.310	20,682,409						67,424,000	04/15/2023
3740604		KISSIMMEE	FL		12/17/2020	4.230	18,218,980						31,448,421	07/01/2024
3740674		SANFORD	FL		12/17/2020	4.360	22,523,894						51,246,973	07/01/2023
3740777		BOYNTON BEACH	FL		12/17/2020	3.240	51,100,000						126,359,003	06/30/2025
3740791		MIAMI	FL		11/10/2016	3.990	48,153,969						70,601,064	07/01/2025
3740836		TAMPA	FL		12/17/2020	3.920	16,630,938						37,454,167	07/01/2023
3740899		TAMPA	FL		06/18/2018	3.810	25,044,000		14,938				44,610,475	10/01/2024
3740900		ORLANDO	FL		03/01/2018	3.810	15,845,815						29,945,184	10/29/2024
3740935		TAMPA	FL		09/26/2024	4.410	9,783,005						18,330,146	10/01/2024
3740938		ODESSA	FL		09/26/2024	4.220	5,653,239						10,528,272	11/01/2024
3740956		TAMPA	FL		12/17/2020	4.210	8,371,948						17,736,774	10/01/2024
3740957		MIAMI	FL		12/17/2020	4.160	17,600,000						34,682,353	08/01/2024
3741003		MEDLEY	FL		09/26/2024	4.090	81,312,469						231,431,320	04/01/2025
3741004		DAYTONA BEACH	FL		09/26/2024	4.560	11,906,929						14,001,967	05/01/2025
3741010		BOYNTON BEACH	FL		05/10/2019	3.670	4,500,000						11,127,505	06/30/2025
3741013		JACKSONVILLE	FL		09/26/2024	3.900	15,687,960						25,550,595	05/01/2025
3741014		FORT MYERS	FL		03/03/2020	4.250	5,509,958						26,250,000	04/03/2023
3741023		ORLANDO	FL		09/26/2024	3.550	20,977,996						35,150,144	05/01/2025
3741044		TAMPA	FL		09/26/2024	3.260	35,600,000						61,574,815	06/30/2025
3741046		SARASOTA	FL		12/17/2020	3.400	12,022,152						28,551,452	06/30/2025
3741068		SUNNY ISLES BEACH	FL		12/17/2020	3.550	14,412,795						28,515,000	11/01/2023
3741157		MIAMI	FL		09/26/2024	3.400	20,280,000						40,378,000	08/01/2024
3741172		ORLANDO	FL		06/12/2024	3.150	10,763,480						18,642,000	10/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741202		MAITLAND	FL		09/26/2024	2.810	13,655,751						18,792,000	10/01/2024
3741224		MIAMI	FL		12/09/2021	3.110	104,387,466						525,133,870	12/01/2024
3741226		ORLANDO	FL		12/14/2021	5.837	44,916,667						54,992,424	04/01/2025
3741231		PALM BEACH	FL		09/26/2024	3.100	25,800,000						48,375,000	06/30/2025
3741237		POMPANO BEACH	FL		09/26/2024	3.070	32,250,000						37,711,000	09/01/2025
3741244		HIALEAH	FL		05/09/2022	4.265	25,388,660		16,254				53,856,000	11/01/2024
3741268		PALMETTO	FL		07/15/2022	5.030	7,942,500						12,575,000	06/30/2025
3741282		ORLANDO	FL		09/26/2024	5.130	71,865,220						104,867,941	05/01/2025
3741284		FORT LAUDERDALE	FL		10/14/2022	6.272	36,760,000		62,983				52,080,000	09/01/2025
3741314		LONGWOOD	FL		08/07/2023	5.620	19,559,035		38,445				33,259,200	06/28/2023
3741325		FORT LAUDERDALE	FL		10/12/2023	7.580	13,119,793						17,755,000	12/01/2025
3741326		FORT LAUDERDALE	FL		10/12/2023	7.580	10,977,154						14,070,000	12/01/2025
3741327		LUTZ	FL		08/30/2023	5.790	18,785,789		49,272				34,414,800	07/07/2023
3741332		TAMPA	FL		06/18/2024	7.290	39,409,390						64,959,000	04/01/2025
3741351		WINTER SPRINGS	FL		02/29/2024	6.420	14,421,143		27,139				31,314,800	11/28/2023
3741358		CLAREMONT	FL		05/10/2024	6.230	34,500,000						59,900,000	03/26/2024
3741364		INDIANTOWN	FL		04/18/2024	6.790	18,467,454		34,192				37,219,000	02/01/2024
3741368		SANFORD	FL		05/22/2024	5.800	18,847,623		71,173				32,512,500	05/02/2024
3741384		GAINESVILLE	FL		06/27/2024	5.850	29,682,145		50,220				47,869,923	05/03/2024
3741385		UNION PARK	FL		10/01/2024	6.430	7,686,900						96,186,673	06/14/2024
3741396		FORT LAUDERDALE	FL		08/08/2024	7.150	27,087,997		75,585				45,466,787	07/19/2024
3741401		BRADENTON	FL		09/10/2024	6.100	19,100,922		35,010				40,964,000	05/17/2024
3741422		LAKELAND	FL		08/30/2024	5.720	12,320,000						24,139,500	08/15/2024
3741426		MIAMI BEACH	FL		10/29/2024	5.440	12,896,417						21,945,000	09/16/2024
3741449		WINTER PARK	FL		12/18/2024	6.430	31,824,000						57,337,600	09/25/2024
3741453		MEDLEY	FL		11/26/2024	5.980	7,826,484		5,979				14,452,200	08/26/2024
3741472		FORT MYERS	FL		02/19/2025	6.310	19,675,150						30,601,000	01/17/2025
3741473		WINTER GARDEN	FL		03/04/2025	6.140	24,404,761		3,297				43,465,261	12/17/2024
3741485		WINTER GARDEN	FL		03/26/2025	5.870	23,791,200						36,721,200	02/24/2025
3741491		WINTER GARDEN	FL		04/30/2025	5.770	25,760,000						47,756,800	03/31/2025
3741510		BONITA SPRINGS	FL		05/09/2025	5.850	180,400,000						284,130,000	03/12/2025
3741511		BONITA SPRINGS	FL		05/09/2025	5.828	21,402,170		18,170				34,020,000	03/12/2025
3741544		ARCADIA	FL		07/15/2025	6.150	29,851,573		1,752				62,667,400	06/28/2025
3741552		RIVIERA BEACH	FL		09/08/2025	6.450	27,446,415		39,210				53,194,945	03/20/2025
3741565		WINTER GARDEN	FL		10/17/2025	7.760	(256,840)				1,095		2,494	10/30/2025
3741576		MIAMI LAKES	FL		10/14/2025	5.351	61,772,561		5,420				113,947,200	09/08/2025
3741596		NAPLES	FL		12/30/2025	5.740	47,971,438						79,866,500	10/25/2025
4000015	0	PENSACOLA	FL		09/18/2025	3.550	1,004,274		6,115				2,880,000	03/24/2021
3730643		ATLANTA	GA		07/29/2010	5.710	14,418,519						27,362,425	11/01/2023
3740232		FORT OGLETHORPE	GA		07/29/2010	6.500	326,391						720,000	12/17/2009
3740465		CARROLLTON	GA		09/26/2024	3.750	2,648,485						19,028,962	11/01/2022
3740496		ATLANTA	GA		09/26/2024	4.180	18,436,863						30,863,060	07/01/2025
3740519		CONYERS	GA		11/12/2013	4.750	1,823,436						22,669,231	05/01/2022
3740643		SAVANNAH	GA		12/17/2020	3.800	9,154,292						16,573,090	04/08/2023
3740780		ALPHARETTA	GA		12/17/2020	4.050	13,466,874						20,361,280	11/01/2025
3740830		ATLANTA	GA		12/17/2020	4.100	51,580,362						99,586,667	10/01/2023
3740840		ATLANTA	GA		12/17/2020	3.840	10,100,000						25,335,593	02/01/2023
3740958		ATLANTA	GA		09/26/2024	4.440	8,384,519						12,728,219	02/12/2023
3741018		ATLANTA	GA		09/26/2024	3.750	12,491,746	(3,214,788)					12,491,746	12/31/2025
3741038		BUFORD	GA		09/26/2024	3.350	20,241,876						40,863,673	05/01/2025
3741040		ATLANTA	GA		03/31/2020	3.210	94,900,000						177,542,083	04/01/2023
3741145		LAWRENCEVILLE	GA		04/28/2021	3.550	17,250,000						27,002,000	02/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741159		GROVETOWN	GA		06/02/2021	3.440	8,723,000						14,430,000	02/01/2024
3741191		AUGUSTA	GA		09/26/2024	2.850	8,614,621						13,468,000	02/01/2024
3741208		MARIETTA	GA		11/05/2021	5.887	26,165,258		42,270				32,880,000	06/01/2025
3741212		ATLANTA	GA		12/09/2021	3.130	13,000,000						16,354,000	03/01/2024
3741235		ATLANTA	GA		09/26/2024	2.910	38,162,500						40,248,000	09/01/2025
3741261		PEACHTREE CORNERS	GA		04/22/2022	5.623	32,718,000		31,018				43,560,000	04/01/2025
3741304		SAVANNAH	GA		06/20/2023	9.050	2,235,000						3,819,665	04/08/2023
3741412		RINCON	GA		09/26/2024	5.420	99,744,900						185,330,350	09/11/2024
3741434		CHAMBLEE	GA		11/19/2024	5.250	16,680,000						28,800,800	09/24/2024
3741437		ATLANTA	GA		10/31/2024	5.280	23,424,000						40,748,000	09/05/2024
3741448		ATLANTA	GA		11/26/2024	6.840	9,002,229		16,197				13,764,000	08/27/2024
3741462		ATLANTA	GA		02/18/2025	6.730	83,866,324		147,106				140,278,800	09/18/2024
3741476		ATLANTA	GA		02/25/2025	7.870	(602,969)						868	02/27/2025
3741484		ATLANTA	GA		05/05/2025	5.640	36,733,941		38,601				59,090,100	03/18/2025
3741492		ATLANTA	GA		04/24/2025	5.990	45,248,000						76,249,600	03/26/2025
3741514		ATLANTA	GA		08/05/2025	5.970	20,787,410		616				33,110,350	05/20/2025
3741588		ALPHARETTA	GA		12/17/2025	4.930	19,726,361						37,471,000	11/07/2025
4500002		WEST THURROCK	GBR		11/12/2025	6.669	28,260,732					670,254	228,736,960	11/01/2025
3740737		PEARL CITY	HI		09/26/2024	3.750	23,091,459						40,894,915	06/30/2025
3741036		HONOLULU	HI		10/23/2019	3.171	37,100,000						127,721,311	12/31/2022
3741405		HONOLULU	HI		09/23/2024	5.470	26,432,289		101,853				41,527,644	08/13/2024
3741501		WAIMEA	HI		05/06/2025	6.020	52,212,000						155,040,000	04/02/2025
3740921		MERIDIAN	ID		09/26/2024	4.520	9,457,155						26,081,321	12/01/2024
3731350		ARLINGTON HEIGHTS	IL		07/29/2010	6.410	6,502,041						12,078,014	07/01/2023
3740722		ARLINGTON HEIGHTS	IL		12/17/2020	6.500	1,104,466						2,049,969	07/01/2023
3740766		NAPERVILLE	IL		12/17/2020	3.640	17,100,000						28,703,571	12/01/2025
3740767		CHICAGO	IL		12/17/2020	4.150	12,189,980		3,794				17,432,196	08/26/2025
3740774		CHICAGO	IL		12/17/2020	4.820	1,679,191						2,396,753	08/26/2025
3740910		CHICAGO	IL		09/26/2024	4.400	8,795,764						12,420,000	09/01/2025
3740920		WILMINGTON	IL		05/22/2018	4.270	14,033,206						27,365,217	12/01/2024
3740931		CHICAGO	IL		06/28/2018	4.450	16,035,000	(5,551,368)					16,035,000	12/31/2025
3740981		CHICAGO	IL		12/13/2018	4.860	2,500,000						4,068,884	12/01/2023
3741001		JOLIET	IL		12/17/2020	4.030	13,800,000						27,048,000	06/30/2025
3741232		CHICAGO	IL		02/25/2022	5.887	91,235,492		148,888				115,050,000	12/01/2023
3741285		CHICAGO	IL		11/03/2022	6.627	16,341,821		40,145				20,000,000	12/01/2023
3741390		CHICAGO	IL		10/08/2024	6.710	15,839,500						28,283,246	09/05/2024
3741408		CHICAGO	IL		11/26/2024	8.000	124,207,551				5,128,432		162,811,990	04/10/2024
3741444		BLOOMINGDALE	IL		11/22/2024	6.240	31,576,160						48,883,400	10/26/2024
3741451		ELMHURST	IL		01/16/2025	6.150	10,191,930		2,729				19,100,000	11/14/2024
3741457		MELROSE PARK	IL		12/20/2024	5.860	65,052,000						121,847,400	11/04/2024
3741520		ELGIN	IL		06/09/2025	5.990	79,668,979		4,723				121,632,000	05/06/2025
3741559		PONTOON BEACH	IL		09/15/2025	6.100	48,046,550		3,410				74,936,000	08/21/2025
3741561		HUNTLEY	IL		09/23/2025	6.220	68,053,541		3,991				104,629,400	08/14/2025
3741574		CHICAGO	IL		11/04/2025	5.670	45,852,447		545				78,840,800	10/10/2025
3741577		DOWNERS GROVE	IL		12/12/2025	6.285	6,070,680						11,103,300	10/13/2025
3741585		MERRILLVILLE	IL		11/26/2025	5.060	45,053,712						75,513,600	11/12/2025
3740869		CARMEL	IN		12/17/2020	3.970	7,765,596						13,783,925	09/01/2024
3740888		CARMEL	IN		12/17/2020	4.200	11,436,183						19,203,288	09/01/2024
3741216		INDIANAPOLIS	IN		12/20/2021	3.280	2,658,500						3,627,000	11/01/2024
3741217		INDIANAPOLIS	IN		12/21/2021	2.790	17,250,000						25,980,000	09/01/2024
3741274		INDIANAPOLIS	IN		09/26/2024	4.930	17,636,761						26,014,223	04/01/2025
3741377		PORTAGE	IN		07/19/2024	6.450	9,240,000						15,744,960	06/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3741411		INDIANAPOLIS	IN		08/26/2024	9.773	13,737,687		79,284				27,364,709	08/05/2024
3741486		FISHERS	IN		03/28/2025	5.870	22,389,000						40,344,100	03/10/2025
3741550		CARMEL	IN		09/16/2025	5.600	34,441,435		3,061				53,994,600	08/13/2025
3740491		OLATHE	KS		06/28/2013	4.330	6,223,365						15,953,488	06/30/2025
3741154		SHAWNEE	KS		06/11/2021	3.250	10,462,121						15,580,808	08/15/2024
3741223		OLATHE	KS		12/30/2021	3.200	5,850,000						7,425,000	08/15/2024
3741433		OLATHE	KS		10/15/2024	5.470	10,564,000						17,541,800	09/24/2024
3741601		EDGERTON	KS		12/23/2025	5.650	27,965,716						43,724,800	11/11/2025
3741265		WALTON	KY		05/25/2022	6.323	49,687,128						142,614,000	05/07/2025
4000013	0	NEWPORT	KY		09/18/2025	5.020	891,059		3,106				2,490,000	04/27/2018
3740473		MANDEVILLE	LA		01/10/2014	4.510	4,059,260						17,226,000	06/01/2020
3740728		BROOKLINE	MA		12/17/2020	4.150	10,770,920						19,547,225	06/01/2025
3740822		BOSTON	MA		12/17/2020	4.020	67,719,325	(9,255,572)	3,652				67,718,691	12/31/2025
3740847		CAMBRIDGE	MA		04/27/2018	4.360	33,187,115		29,539				50,189,320	08/01/2024
3740886		BOSTON	MA		01/26/2018	3.750	11,504,904	(3,591,359)	1,692				11,504,762	09/30/2025
3740948		BRIGHTON	MA		12/17/2020	4.340	61,085,811		4,911				112,802,027	06/30/2024
3740949		WALTHAM	MA		12/17/2020	4.110	18,240,000						27,930,000	11/01/2024
3740972		QUINCY	MA		12/17/2020	4.610	5,826,342						9,616,000	11/01/2024
3740976		EAST BOSTON	MA		12/07/2018	4.470	48,727,919						84,848,660	09/01/2024
3741164		CAMBRIDGE	MA		06/12/2024	3.050	10,400,000						11,674,000	11/01/2025
3741248		BOSTON	MA		04/06/2022	3.993	5,600,580		7,788				14,044,131	11/01/2025
3741257		BURLINGTON	MA		05/05/2022	8.723	12,593,270		23,595				14,880,000	04/24/2025
3741303		BOSTON	MA		06/07/2023	6.298	39,646,739		53,439				98,461,437	06/30/2023
3741487		BOSTON	MA		04/10/2025	6.950	50,186,022		79,660				74,630,000	03/24/2025
3741528		BOSTON	MA		07/14/2025	7.500	95,552,416		67,617				141,413,200	05/22/2025
3741579		METHUEN	MA		10/31/2025	5.480	19,563,307		290				31,726,000	09/02/2025
3741584		BOSTON	MA		11/25/2025	5.573	556,793						923,100	11/04/2025
3740325		BALTIMORE	MD		09/14/2011	5.480	20,066,660						35,784,649	11/01/2023
3740754		ROCKVILLE	MD		12/17/2020	3.570	30,458,470		1,556				60,195,800	11/01/2022
3740828		LAUREL	MD		12/17/2020	3.610	12,270,000						29,341,304	11/01/2023
3740995		LAUREL	MD		03/28/2019	4.250	50,033,102						106,155,504	08/01/2025
3741028		ROCKVILLE	MD		09/26/2024	3.200	25,937,158						43,944,194	09/01/2025
3741064		BALTIMORE	MD		04/15/2020	5.480	8,100,000						14,444,637	11/01/2023
3741167		ELDERSBURG	MD		09/26/2024	2.610	6,475,000						14,348,600	02/08/2024
3741222		HAGERSTOWN	MD		12/02/2021	5.587	28,620,000		29,093				47,170,000	07/01/2024
3741334		SPARROWS POINT	MD		06/18/2024	6.680	76,490,766						138,256,400	11/28/2023
3741370		BALTIMORE	MD		06/21/2024	6.490	32,725,000						68,000,000	05/13/2024
3741429		OXON HILL	MD		11/06/2024	5.450	36,709,983						79,425,900	08/06/2024
3741465		GLEN BURNIE	MD		12/18/2024	7.120	36,771,400		64,296				52,432,722	12/31/2024
3741498		BRANDYWINE	MD		05/15/2025	6.623	43,517,606		42,770				66,757,337	04/15/2025
3741505		BETHSEDA	MD		06/05/2025	5.354	52,896,000						76,136,203	04/23/2005
3741521		SPARROWS POINT	MD		06/18/2025	6.340	23,665,037		725				38,070,000	05/29/2025
3741525		BALTIMORE	MD		06/09/2025	6.150	53,916,806		4,772				88,620,200	04/14/2025
3741555		SPARROWS POINT	MD		08/27/2025	6.340	5,493,604		103				8,629,200	07/29/2025
3741043		GUADALAJARA	MEX		09/26/2024	4.660	16,013,403						29,370,000	11/01/2025
3741301		MUNICIPIO DE CUAUTIT	MEX		07/07/2023	6.226	35,055,969						130,433,230	06/01/2023
3741323		APODACA	MEX		07/07/2023	6.226	23,581,192						130,433,230	06/01/2023
3741324		CUAUTITLAN IZCAL	MEX		07/07/2023	6.226	17,664,839						130,433,230	06/01/2023
3741439		COL SAN JUAN	MEX		11/12/2024	6.226	7,198,302						10,077,623	10/21/2024
3741272		DETROIT	MI		08/25/2022	4.735	18,839,537						26,986,544	12/01/2025
3741500		DETROIT	MI		04/11/2025	5.570	20,292,000						34,200,000	02/17/2025
3741529		HARPER WOODS	MI		08/01/2025	5.900	61,121,231		2,411				93,867,600	06/16/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4000012	0	WESTLAND	MI		09/18/2025	5.020	650,381		2,253				3,415,000	03/06/2018
3740322		MINNEAPOLIS	MN		06/23/2011	5.690	1,240,570						5,322,642	05/04/2011
3740359		DULUTH	MN		11/16/2011	4.950	1,630,064						3,580,016	10/11/2011
3740360		DULUTH	MN		11/16/2011	4.750	1,221,450						3,924,061	10/11/2011
3740362		BLAINE	MN		04/18/2012	5.480	5,659,240						16,080,167	12/01/2024
3740427		INVER GROVE HEIGHTS	MN		09/26/2024	4.300	3,707,075						10,471,024	11/23/2021
3740443		MINNEAPOLIS	MN		09/26/2024	4.290	1,612,328						5,528,710	07/25/2018
3740450		BLAINE	MN		12/14/2012	4.820	2,124,613						5,011,983	12/01/2024
3740484		MINNEAPOLIS	MN		06/12/2024	3.650	5,419,851						14,094,545	11/01/2024
3740495		MONTICELLO	MN		08/08/2013	4.700	2,019,782						5,043,333	08/01/2016
3740721		EDEN PRAIRIE	MN		12/17/2020	4.070	10,074,383						16,680,000	12/01/2024
3741333		FRIDLEY	MN		10/19/2023	6.970	40,971,509						63,616,600	08/23/2023
3741490		SHAKOPEE	MN		05/01/2025	5.860	26,471,700						43,900,000	03/26/2025
3740087		WENTZVILLE	MO		07/29/2010	6.210	3,001,245						7,155,556	11/01/2021
3740926		KANSAS CITY	MO		09/26/2024	4.230	10,902,133						16,238,049	09/28/2024
3741190		BRIDGETON	MO		10/19/2021	5.637	30,329,207		22,378				41,748,000	08/01/2025
3741299		KANSAS CITY	MO		06/18/2024	5.750	25,056,000						42,086,400	05/17/2023
3741092		OLIVE BRANCH	MS		02/12/2021	5.987	160,500,000		16,152				325,926,238	09/01/2024
3741193		OLIVE BRANCH	MS		12/10/2021	2.220	111,291,575						200,803,508	07/25/2024
3741293		OLIVE BRANCH	MS		06/18/2024	6.250	25,298,000						50,401,400	03/08/2023
3728547		ASHEVILLE	NC		07/29/2010	6.530	244,762						1,555,556	08/03/2004
3730139		ASHEVILLE	NC		11/03/2006	5.740	488,828		593				1,750,000	10/01/2006
3740314		HENDERSONVILE	NC		05/18/2011	6.000	1,429,736						3,692,078	03/21/2011
3740793		RALEIGH	NC		01/25/2017	4.730	20,461,434						28,766,024	04/01/2025
3740801		CHARLOTTE	NC		12/17/2020	4.400	55,912,571						84,778,590	08/01/2025
3740817		WILMINGTON	NC		07/27/2017	4.530	6,056,941						15,416,856	08/01/2023
3740937		DURHAM	NC		09/26/2024	4.220	7,537,652						10,605,327	08/01/2023
3740939		CARY	NC		12/17/2020	4.220	7,279,324						11,939,103	08/01/2023
3740944		RALEIGH	NC		07/31/2018	4.270	8,294,067						13,508,715	05/01/2025
3740984		CHARLOTTE	NC		12/17/2020	4.600	49,813,165						81,055,665	06/01/2025
3741032		CHARLOTTE	NC		12/17/2020	3.300	17,000,000						30,080,000	06/30/2025
3741048		CHARLOTTE	NC		12/17/2020	3.550	13,900,000						22,548,889	06/30/2025
3741065		CHARLOTTE	NC		12/17/2020	3.400	24,873,922						37,080,000	04/01/2025
3741152		CHARLOTTE	NC		09/26/2024	3.040	9,425,000						14,400,000	04/01/2024
3741171		HUNTERSVILLE	NC		09/26/2024	2.900	12,325,000						17,632,000	04/01/2024
3741188		RALEIGH	NC		10/20/2021	4.730	2,535,973						3,563,605	04/01/2025
3741206		MOORESVILLE	NC		11/05/2021	5.887	20,169,369		33,423				22,656,000	04/01/2025
3741276		FAYETTEVILLE	NC		07/08/2022	5.290	8,553,096						13,024,000	07/01/2025
3741345		CHARLOTTE	NC		12/28/2023	6.050	15,032,845		58,195				26,760,000	11/29/2023
3741395		HUNTERSVILLE	NC		08/14/2024	6.310	13,623,175						23,902,697	06/21/2024
3741424		CHARLOTTE	NC		10/22/2024	5.140	37,762,223		69,935				64,108,982	08/14/2024
3741445		CARY	NC		12/20/2024	6.200	68,569,000						124,608,900	08/12/2024
3741488		CHARLOTTE	NC		04/11/2025	5.500	20,926,802		22,061				38,939,300	03/19/2025
3741499		CHARLOTTE	NC		05/12/2025	7.373	(587,000)				12,000		24,353	05/31/2025
3741538		RALEIGH	NC		07/31/2025	6.130	58,678,379		8,621				85,125,600	07/16/2025
3741548		CHARLOTTE	NC		08/05/2025	6.423	7,673,511		8,006		57,814		12,512,000	07/11/2025
3741591		CARY	NC		12/08/2025	5.060	64,913,027						101,954,200	10/14/2025
3740740		ELKHORN	NE		12/17/2020	3.990	7,616,805						13,454,458	06/30/2025
3740595		EDISON	NJ		09/26/2024	4.380	4,591,826						8,125,750	11/01/2025
3740657		SHORT HILLS	NJ		09/15/2015	3.480	150,665,788		100,266				241,359,758	12/01/2023
3740820		UNION	NJ		12/17/2020	4.050	8,286,511						21,590,072	11/01/2023
3740850		SECAUCUS	NJ		12/17/2020	3.750	10,144,510		901				24,126,722	11/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3740851		FRANKLIN LAKES	NJ		09/26/2024	3.870	6,847,360						14,989,700	09/01/2023
3740875		EAST HANOVER	NJ		11/15/2017	4.030	17,771,831		2,307				26,177,778	10/01/2023
3740881		UNION TOWNSHIP	NJ		12/17/2020	4.010	11,815,583		1,222				17,125,000	09/01/2023
3740898		JERSEY CITY	NJ		01/31/2018	3.880	55,113,154		6,261				95,650,435	08/01/2024
3740940		JERSEY CITY	NJ		09/26/2024	4.070	22,300,000						41,740,153	08/01/2024
3740985		NORTH BERGEN	NJ		09/26/2024	4.510	14,720,956						39,274,839	07/01/2024
3740990		JERSEY CITY	NJ		09/26/2024	4.200	56,828,020						93,158,974	08/04/2025
3741000		SECAUCUS	NJ		04/02/2019	4.230	55,942,253		3,064				83,394,783	08/04/2025
3741007		SOMERVILLE	NJ		12/17/2020	4.200	7,257,927						13,663,019	09/01/2025
3741017		CHERRY HILL	NJ		12/17/2020	4.200	12,110,848						17,825,455	06/30/2025
3741073		KEARNY	NJ		12/17/2020	3.300	12,900,000						22,108,615	11/01/2023
3741153		WARREN	NJ		09/26/2024	2.650	25,398,975						29,037,500	12/01/2023
3741160		MARLBORO	NJ		06/12/2024	3.320	4,184,088						13,524,686	10/01/2024
3741196		RAHWAY	NJ		06/12/2024	2.950	12,608,843						19,458,000	07/01/2024
3741197		RAHWAY	NJ		06/12/2024	2.950	5,854,105						9,568,000	08/01/2024
3741210		LOGAN TOWNSHIP	NJ		11/23/2021	2.780	17,290,000						33,254,000	11/19/2024
3741240		HACKENSACK	NJ		04/07/2022	3.180	25,740,000						35,640,000	08/04/2025
3741289		PARSIPPANY	NJ		01/11/2023	7.387	70,440,797		285,243		2,913,240		129,839,536	01/31/2023
3741297		PARMAUS	NJ		04/06/2023	6.300	143,889,674						241,200,000	03/15/2023
3741300		CRANBURY	NJ		09/26/2024	5.800	77,043,367						155,903,477	05/05/2023
3741321		DUNELLEN	NJ		10/10/2023	6.150	15,684,900						26,102,700	08/21/2023
3741346		CHERRY HILL	NJ		02/13/2024	7.400	53,548,796						102,024,000	01/18/2024
3741348		MAHWAH	NJ		06/18/2024	6.300	60,210,000						100,483,800	12/13/2023
3741352		SOMERSET	NJ		03/26/2024	6.250	27,194,164		20,366				44,642,000	02/28/2024
3741410		HAMILTON TOWNSHIP	NJ		09/24/2024	5.800	35,713,000						59,195,521	08/06/2024
3741438		BRICK	NJ		11/21/2024	5.200	15,606,515						28,310,219	10/30/2024
3741452		WOOLWICH TOWNSHIP	NJ		01/16/2025	6.150	18,742,463		5,019				36,977,600	11/19/2024
3741464		BELLEVILLE	NJ		12/20/2024	5.930	34,317,000						63,468,000	11/21/2024
3741474		SOMERSET	NJ		03/31/2025	7.023	23,458,511		113,426		851,601		44,051,835	03/31/2025
3741477		WARREN	NJ		02/27/2025	6.000	29,954,500						47,625,500	02/28/2025
3741493		MARLBORO	NJ		05/19/2025	6.350	31,500,000						46,025,000	03/04/2025
3741556		LIVINGSTON	NJ		09/17/2025	5.840	30,220,136		386				47,674,000	08/08/2025
3741567		MANALAPAN	NJ		11/18/2025	7.084	(228,855)						421	11/25/2025
3741313		LAS VEGAS	NV		08/17/2023	7.773	40,366,387		236,124		2,827,840		81,657,182	08/31/2023
3741347		SPARKS	NV		06/18/2024	6.370	36,126,000						63,956,400	01/05/2024
3741419		MCCARRAN	NV		10/08/2024	5.610	221,730,000						362,197,900	09/05/2024
3741430		LAS VEGAS	NV		10/30/2024	5.100	31,764,150						57,753,000	09/11/2024
3741575		LAS VEGAS	NV		12/18/2025	5.500	79,246,674						132,210,000	11/01/2025
3740316		COBLESKILL	NY		05/18/2011	6.000	505,475						1,173,554	03/17/2011
3740485		STONY BROOK	NY		07/01/2013	3.550	8,632,225						37,077,778	08/01/2025
3740486		STONY BROOK	NY		06/10/2013	3.550	8,221,388						27,415,385	08/01/2025
3740507		NEW YORK	NY		10/17/2013	5.670	23,229,182						28,315,972	12/31/2024
3740550		YONKERS	NY		07/10/2014	4.930	27,682,328		1,356				201,000,000	12/01/2023
3740553		NEW YORK	NY		06/27/2014	4.860	95,584,422						267,419,480	07/23/2025
3740642		PORT CHESTER	NY		12/17/2020	4.250	49,896,005						75,600,000	10/01/2024
3740688		NEW YORK	NY		10/23/2015	6.140	130,666,666		8,638				185,111,259	03/01/2025
3740833		NEW YORK	NY		12/17/2020	4.480	50,565,673		332				73,253,603	01/01/2023
3740929		NEW YORK	NY		06/28/2018	4.230	21,805,441						31,800,000	11/01/2024
3740996		NEW YORK	NY		03/19/2019	5.000	27,600,000						76,705,870	07/23/2025
3741016		NEW YORK	NY		09/26/2024	3.670	40,200,000						60,612,233	06/30/2025
3741037		NEW YORK	NY		12/17/2020	3.000	35,200,000						67,232,000	12/01/2022
3741042		NEW YORK	NY		11/01/2019	3.467	74,600,000						203,454,545	12/31/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741142		BROOKLYN	NY		05/05/2021	3.650	13,300,000						22,303,077	07/01/2024
3741149		NEW YORK	NY		08/26/2021	3.400	13,571,274						46,613,333	12/01/2024
3741175		YAPHANK	NY		06/12/2024	3.200	5,980,000						11,856,000	08/01/2024
3741214		NEW YORK	NY		12/02/2021	2.990	18,928,000						32,697,511	10/01/2024
3741256		NEW YORK	NY		06/08/2022	4.110	43,003,706						59,432,000	07/30/2025
3741318		NEW YORK	NY		08/28/2023	6.430	31,444,707		107,925				49,657,188	11/01/2025
3741335		STATEN ISLAND	NY		06/18/2024	6.970	24,221,600						38,360,000	11/01/2023
3741355		YONKERS	NY		03/28/2024	6.300	24,200,000						66,888,800	02/18/2024
3741373		NEW YORK	NY		06/28/2024	6.000	13,415,075		9,932				23,658,375	05/08/2024
3741431		NEW YORK	NY		10/24/2024	6.023	79,780,516		157,956				138,304,900	08/02/2024
3741436		NEW YORK	NY		11/12/2024	6.950	22,830,416						39,610,000	09/17/2024
3741447		SELDEN	NY		11/27/2024	7.870	14,103,129				183,211		21,970,180	10/10/2024
3741454		BROOKLYN	NY		12/17/2024	5.300	88,928,071		1,126,745				127,336,533	11/05/2024
3741471		MASPETH	NY		01/17/2025	6.260	100,815,000						197,340,000	10/25/2024
3741494		NEW YORK	NY		06/10/2025	5.460	145,600,000						300,809,600	04/01/2025
3741504		NEW YORK	NY		05/22/2025	6.750	24,576,306		906				38,950,000	04/15/2025
3741523		NEW YORK	NY		06/06/2025	6.070	11,710,151		10,523				18,355,130	05/16/2025
3741524		NEW YORK	NY		06/06/2025	6.070	19,399,127		17,479				30,200,890	05/16/2025
3741526		BROOKLYN	NY		07/10/2025	5.440	44,018,884		13,333				67,516,500	04/23/2025
3741539		MT. SINAI	NY		08/21/2025	8.150	9,631,300		8,270		220,278		17,874,374	08/29/2025
3741564		NEW YORK	NY		09/30/2025	7.273	7,899,112		3,862				15,180,000	08/27/2025
3741586		NEW YORK	NY		12/01/2025	6.730	78,652,056						171,078,574	08/14/2025
3740043		STRONGSVILLE	OH		07/29/2010	5.870	4,713,898						9,848,705	11/01/2023
3740622		NEW ALBANY	OH		06/04/2015	4.170	9,432,054						21,671,642	11/01/2024
3740741		WESTLAKE	OH		12/17/2020	4.110	18,606,135						29,739,011	10/01/2023
3740877		NEW ALBANY	OH		12/17/2020	4.170	6,896,658						16,491,111	11/01/2024
3740883		WESTLAKE	OH		11/02/2017	5.210	280,447		352				850,373	10/01/2023
3740971		PARMA	OH		09/26/2024	4.670	4,470,232						7,565,472	09/01/2024
3741045		WESTERVILLE	OH		12/17/2020	3.780	23,291,676						36,939,732	02/01/2022
3741090		CINCINNATI	OH		12/30/2020	4.340	665,000						1,223,744	06/30/2024
3741173		WEST JEFFERSON	OH		08/18/2021	2.600	37,500,387						64,074,816	09/01/2024
3741218		WESTERVILLE	OH		02/03/2022	3.490	5,786,077						8,380,000	02/01/2022
3741283		OBETZ	OH		09/20/2022	6.123	229,320,000		297,519				436,800,000	08/11/2025
3741343		DUBLIN	OH		12/29/2023	6.873	26,967,832		96,779				43,089,900	11/27/2023
3741383		VANDALIA	OH		09/06/2024	6.260	9,600,000						16,108,800	07/15/2024
3741441		KENWOOD	OH		12/17/2024	5.280	55,011,673						109,649,800	11/01/2024
3741570		NEW ALBANY	OH		10/03/2025	6.660	95,129,755		71,452				149,131,277	10/10/2024
3741571		NEW ALBANY	OH		10/03/2025	6.410	207,532,134		156,172				299,720,996	10/10/2024
4000009	0	SPRINGFIELD	OH		09/18/2025	5.020	833,321		2,683				2,050,000	07/20/2018
4000017	0	DAYTON	OH		09/18/2025	4.400	596,041		2,560				1,300,000	05/21/2019
3740922		PORTLAND	OR		09/26/2024	4.780	6,931,000	(1,447,228)					6,931,000	12/31/2025
3740969		PORTLAND	OR		09/26/2024	4.380	46,200,000						80,934,737	12/31/2023
3741440		HILLSBORO	OR		12/17/2024	5.190	60,323,327						122,837,600	10/17/2024
3727942		EXTON	PA		07/29/2010	6.150	5,607,335						21,835,055	11/01/2025
3728378		WEST SADSBURY	PA		07/29/2010	6.276	1,918,591						10,941,818	12/01/2023
3730102		MONTGOMERY	PA		07/29/2010	5.350	2,346,042						4,872,414	08/15/2005
3740384		EXTON	PA		05/10/2012	6.150	445,523						1,734,872	11/01/2025
3740631		CHESWICK	PA		12/17/2020	4.160	5,997,752						17,662,703	08/01/2024
3740924		CONSHOHOCKEN	PA		12/17/2020	3.990	19,595,089		1,831				36,274,627	08/01/2024
3740968		PHILADELPHIA	PA		11/27/2018	4.620	22,643,474						31,408,000	10/01/2025
3741060		BALA CYNWYD	PA		03/03/2020	3.920	17,491,946						25,422,000	02/01/2024
3741245		BALA CYNWYD	PA		09/26/2024	3.750	28,525,000						29,925,000	11/01/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741329		PLYMOUTH MEETING	PA		06/12/2024	6.530	41,240,392						65,233,986	06/29/2023
3741339		PHILADELPHIA	PA		03/19/2024	7.523	40,447,803		184,761		2,602,549		68,725,076	03/27/2024
3741394		WESTFIELD	PA		07/30/2024	5.770	143,385,000						265,700,700	06/12/2024
3741407		MIDDLETOWN	PA		08/14/2024	5.350	26,853,750						53,896,500	07/23/2024
3741508		MANCHESTER	PA		06/11/2025	5.850	29,164,800						50,995,000	05/02/2025
3741551		PHILADELPHIA	PA		09/09/2025	6.323	20,040,244		22,684				31,693,400	05/19/2025
3741595		ARDMORE	PA		12/16/2025	5.310	32,175,792						51,063,100	11/06/2025
4000019	0	YORK	PA		09/18/2025	5.070	1,108,608		3,619				2,620,000	07/12/2018
4500003		NYSA	POL		12/18/2025	4.960	19,548,554					29,137	132,407,494	10/13/2025
3740761		HILTON HEAD	SC		12/17/2020	3.550	13,591,733						20,800,000	05/01/2024
3741180		GREENVILLE	SC		09/26/2024	3.150	8,970,000						15,704,000	06/01/2024
3741204		MYRTLE BEACH	SC		09/26/2024	3.450	7,200,000						9,864,000	06/30/2025
3741205		MT. PLEASANT	SC		11/05/2021	5.887	32,262,018		52,119				40,848,000	06/01/2025
3741269		GREENVILLE	SC		06/14/2022	4.560	16,250,000						21,125,000	09/01/2025
3741286		RIDGEVILLE	SC		12/30/2022	7.023	43,685,863		189,562		489,456		77,876,996	12/31/2022
3741378		DUNCAN	SC		08/27/2024	6.300	9,311,785						14,829,231	07/03/2024
3741400		GREENVILLE	SC		09/27/2024	8.173	5,644,802		22,119		25,601		9,748,564	09/30/2024
3741478		SUMMERVILLE	SC		04/04/2025	6.410	21,459,688						39,944,766	02/27/2025
3741566		OKATIE	SC		10/16/2025	5.890	85,538,636		6,762				122,623,300	09/08/2025
4500001		ROSERSBERG	SWE		10/03/2025	4.913	17,571,029					279,015	208,925,706	09/22/2025
3740233		SEVIERVILLE	TN		07/29/2010	6.500	324,080						720,000	12/18/2009
3740988		MEMPHIS	TN		09/26/2024	4.300	235,717,110						389,897,789	06/30/2025
3741055		NASHVILLE	TN		12/17/2020	3.460	21,895,611		647				34,218,750	07/01/2025
3741059		NASHVILLE	TN		12/17/2020	3.510	2,499,293		104				3,906,250	07/01/2025
3741161		HENDERSONVILLE	TN		09/26/2024	2.580	7,696,000						15,340,000	06/01/2024
3741162		FRANKLIN	TN		09/26/2024	2.320	6,708,000						12,350,000	06/01/2024
3741207		NASHVILLE	TN		11/05/2021	5.887	23,015,239		37,212				29,088,000	07/01/2025
3741209		ANTIOCH	TN		11/01/2021	5.887	29,716,873		48,048				40,368,000	07/01/2025
3741386		KNOXVILLE	TN		07/30/2024	6.270	15,800,000						27,153,953	06/23/2024
3741398		NASHVILLE	TN		08/15/2024	5.860	26,063,270						47,654,171	07/24/2024
3741513		MADISON	TN		08/05/2025	5.880	51,962,539		2,050				97,151,600	05/19/2025
4000002	0	NASHVILLE	TN		06/26/2025	2.510	38,709,473		574,279				71,800,000	07/29/2021
4000005	0	TULLAHOMA	TN		09/18/2025	6.500	443,971		(131)				1,440,000	10/10/2014
4000006	0	JACKSON	TN		09/18/2025	4.920	748,434		2,489				2,540,000	08/29/2018
4000018	0	MADISON	TN		09/18/2025	5.090	1,112,950		3,390				2,850,000	07/05/2018
3740244		SAN ANTONIO	TX		04/28/2010	6.650	2,897,606						7,223,190	11/30/2025
3740246		SAN ANTONIO	TX		04/28/2010	6.650	2,209,030						5,506,699	11/30/2025
3740514		HOUSTON	TX		02/10/2014	4.450	14,217,036						64,753,436	08/17/2023
3740723		GRAND PRAIRIE	TX		05/13/2016	4.150	25,992,110						60,371,134	06/30/2025
3740798		DALLAS	TX		12/17/2020	3.560	13,915,873						25,218,557	07/16/2024
3740887		GRAND PRAIRIE	TX		12/13/2017	4.190	11,369,940						20,691,000	05/30/2023
3740919		MCKINNEY	TX		05/10/2018	4.340	10,400,000						21,086,000	05/06/2024
3740930		GRAND PRAIRIE	TX		07/20/2018	4.260	16,936,752						32,075,000	06/11/2024
3740947		FORT WORTH	TX		08/28/2018	4.260	9,115,804		5,286				14,592,000	10/24/2024
3740950		PFLUGERVILLE	TX		09/26/2024	4.260	6,430,932						10,873,874	11/05/2024
3740952		PFLUGERVILLE	TX		12/17/2020	4.270	5,674,887						9,023,847	11/05/2024
3740954		PFLUGERVILLE	TX		09/26/2024	4.260	4,488,580						7,450,370	06/30/2025
3740980		AUSTIN	TX		11/29/2018	4.540	19,866,714						38,688,000	08/10/2023
3740986		MCKINNEY	TX		01/10/2019	4.530	19,300,000						35,281,122	06/30/2025
3741006		ROUND ROCK	TX		05/09/2019	4.220	10,500,000						14,700,000	10/31/2025
3741009		MANSFIELD	TX		05/23/2019	4.200	10,730,000						15,350,000	06/30/2025
3741026		ADDISON	TX		09/05/2019	4.450	18,670,760						42,002,060	09/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741035		EULESS	TX		09/26/2019	3.650	8,400,000						12,236,000	10/31/2025
3741041		DALLAS	TX		12/18/2019	3.580	21,483,000						28,179,000	08/31/2025
3741052		SAN ANTONIO	TX		12/20/2019	3.480	6,012,419						11,450,279	06/30/2025
3741054		GRAPEVINE	TX		12/17/2019	3.770	20,400,000						32,095,641	09/30/2025
3741056		AUSTIN	TX		03/12/2020	3.130	136,700,000						258,394,253	12/05/2024
3741070		LEWISVILLE	TX		08/27/2020	3.060	55,348,960						117,671,889	11/01/2023
3741091		BROOKSHIRE	TX		12/22/2020	2.470	24,400,000						36,565,922	08/17/2023
3741147		AUSTIN	TX		06/30/2021	2.650	11,245,585						17,550,000	11/05/2024
3741165		AUSTIN	TX		09/26/2024	2.450	13,520,000						19,552,000	11/05/2024
3741166		DALLAS	TX		07/26/2021	2.740	12,974,000						19,760,000	09/27/2024
3741169		HOUSTON	TX		09/26/2024	3.230	5,940,386						8,710,000	10/29/2024
3741174		AUSTIN	TX		09/26/2024	3.100	5,432,298						8,528,000	11/05/2024
3741177		HOUSTON	TX		06/12/2024	2.600	5,511,529						11,050,615	10/29/2024
3741184		KATY	TX		09/26/2024	2.370	10,400,000						17,160,000	10/29/2024
3741185		LEWISVILLE	TX		09/26/2024	2.370	14,560,000						19,890,000	09/25/2024
3741199		MCKINNEY	TX		10/28/2021	2.940	8,795,988						12,328,000	10/01/2024
3741220		HOUSTON	TX		12/16/2021	3.220	7,228,000						9,542,000	10/29/2024
3741252		AUSTIN	TX		09/26/2024	3.680	14,245,000						15,400,000	12/31/2025
3741253		RICHARDSON	TX		09/26/2024	3.660	8,050,000						12,740,000	06/30/2025
3741254		HOUSTON	TX		09/26/2024	4.300	12,730,500						17,986,000	06/30/2025
3741296		DALLAS	TX		03/29/2023	7.853	38,327,943						43,964,891	11/30/2025
3741302		PATTISON	TX		06/18/2024	6.100	48,620,000						158,678,000	05/08/2023
3741309		HOUSTON	TX		09/26/2024	5.720	15,692,700						26,414,600	06/13/2023
3741315		RICHMOND	TX		09/08/2023	5.490	11,638,808		30,850				19,253,600	06/28/2023
3741330		DALLAS	TX		10/12/2023	6.490	126,000,000						232,697,940	09/11/2023
3741338		AUSTIN	TX		12/29/2023	7.023	89,168,328		330,652				145,676,590	11/30/2025
3741342		DALLAS	TX		01/24/2024	7.273	10,373,788		37,402				22,288,800	12/31/2025
3741344		DENTON	TX		06/18/2024	6.210	29,034,600						48,502,500	12/03/2023
3741365		FORT WORTH	TX		05/15/2024	6.130	20,324,186		26,784				32,168,500	04/10/2024
3741367		PLANO	TX		05/15/2024	6.410	35,904,719		10,210				55,009,500	04/30/2024
3741369		GEORGETOWN	TX		06/03/2024	6.123	31,726,131		70,163				62,048,200	04/30/2024
3741379		SEABROOK	TX		08/06/2024	6.400	15,431,544		14,791				23,898,392	03/19/2024
3741380		FARMERS BRANCH	TX		07/30/2024	6.350	14,360,203						30,679,549	06/14/2024
3741388		PFLUGERVILLE	TX		07/30/2024	5.160	16,276,680		156,320				28,535,670	07/03/2024
3741389		ALLEN	TX		07/08/2024	6.848	117,987,256		347,463				145,930,725	02/20/2025
3741402		SAN ANTONIO	TX		08/23/2024	6.000	30,021,937		11,339				45,067,579	08/01/2024
3741404		WACO	TX		08/29/2024	5.300	13,524,376		88,941				22,121,021	07/13/2024
3741413		GRAPEVINE	TX		09/12/2024	5.550	40,114,250						69,927,333	08/02/2024
3741414		GRAPEVINE	TX		09/12/2024	5.773	6,780,232		26,300				12,051,224	08/02/2024
3741415		SAN ANTONIO	TX		09/27/2024	4.960	15,004,544		57,295				28,490,000	09/04/2024
3741421		PLANO	TX		09/24/2024	5.750	4,106,520						6,258,600	09/05/2024
3741432		ROCKWALL	TX		10/25/2024	5.200	11,398,000						18,820,600	09/13/2024
3741458		DALLAS	TX		01/06/2025	7.090	43,785,000						76,311,000	11/19/2024
3741459		HOUSTON	TX		01/23/2025	5.960	23,722,130		44,589				39,072,900	12/16/2024
3741489		DALLAS	TX		05/21/2025	5.710	35,120,000						62,338,000	02/26/2025
3741509		DALLAS	TX		06/10/2025	6.010	25,380,517		39,397				48,687,800	04/08/2025
3741516		HOUSTON	TX		06/17/2025	5.550	40,614,264		2,032				74,620,000	05/21/2025
3741519		AUSTIN	TX		06/06/2025	5.690	22,729,283		2,033				34,944,000	04/29/2025
3741527		DALLAS	TX		06/20/2025	5.830	33,372,563		6,188				55,928,400	06/03/2025
3741534		DALLAS	TX		08/22/2025	6.440	56,805,687		26,408				88,616,846	04/17/2025
3741535		DALLAS	TX		08/22/2025	6.423	1,665,162		1,450				2,621,356	04/17/2025
3741545		LEAGUE CITY	TX		07/28/2025	5.650	30,286,795		1,211				48,709,000	07/18/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741546		HOUSTON	TX		08/01/2025	5.740	20,108,037		1,169		71,731		33,442,000	07/10/2025
3741554		FORT WORTH	TX		08/25/2025	5.723	12,376,175		3,540				19,544,700	07/24/2025
3741557		IRVING	TX		09/12/2025	5.540	26,896,375		797				43,318,000	08/06/2025
3741562		HOUSTON	TX		09/05/2025	5.740	7,591,103		954				12,795,200	08/20/2025
3741568		HOUSTON	TX		11/07/2025	5.350	38,604,911		574				60,096,000	09/05/2025
3741569		BROOKSHIRE	TX		10/17/2025	5.460	42,671,111		424				71,853,800	09/26/2025
3741580		DALLAS	TX		11/07/2025	5.350	27,370,210		407				40,286,600	10/23/2025
3741583		SHENANDOAH	TX		12/08/2025	5.370	156,851,800						263,258,800	11/05/2025
3741589		IRVING	TX		12/22/2025	5.834	1,770,827						2,865,000	10/15/2025
3741604		FRISCO	TX		12/30/2025	6.100	31,122,688						51,456,000	12/17/2025
4000003	0	SAN MARCOS	TX		09/18/2025	3.750	517,414		3,269				2,600,000	02/27/2014
4000004	0	ELGIN	TX		09/18/2025	4.400	361,511		1,445				2,600,000	10/21/2019
4000007	0	LUFKIN	TX		09/18/2025	5.440	995,435		2,078				2,420,000	11/20/2018
4000008	0	PLEASANTON	TX		09/18/2025	8.860	767,312		(2,476)				2,800,000	01/31/2019
4000011	0	SOUTHLAKE	TX		09/18/2025	5.000	1,242,578		3,720				3,710,000	12/20/2018
4000014	0	FLOWER MOUND	TX		09/18/2025	4.480	4,201,483		21,740				11,850,000	12/26/2017
3741050		SOUTH JORDAN	UT		02/07/2020	3.760	7,385,634						13,300,000	12/31/2023
3741150		LEHI	UT		06/29/2021	4.080	11,554,958						15,174,000	11/01/2025
3741170		SANDY	UT		09/26/2024	2.670	8,700,000						12,963,000	12/31/2024
3741201		SALT LAKE CITY	UT		10/29/2021	5.437	257,320,000						386,706,893	11/01/2024
3741236		SOUTH JORDAN	UT		02/16/2022	3.310	23,220,000						36,550,000	06/30/2025
3741255		MIDVALE	UT		09/26/2024	3.850	12,650,000						17,411,000	06/30/2025
3741349		COTTONWOOD HEIGHTS	UT		01/30/2024	7.973	12,579,499		30,155				19,532,100	11/30/2023
3741399		SALT LAKE CITY	UT		09/10/2024	7.000	9,888,083				240,303		28,921,101	05/30/2024
3741403		SALT LAKE CITY	UT		10/07/2024	7.950	(312,443)						822	10/15/2024
3741406		LEHI	UT		10/01/2024	5.700	14,962,500						25,515,000	08/21/2024
3741507		SALT LAKE CITY	UT		06/06/2025	6.223	25,145,710		26,632				47,460,946	04/25/2025
3741543		SALT LAKE CITY	UT		08/21/2025	5.890	27,599,189		815				55,252,000	07/23/2025
3740856		CHESAPEAKE	VA		12/17/2020	3.740	6,011,085						10,048,000	11/01/2023
3741084		TYSONS	VA		11/17/2020	3.300	18,900,000						31,920,000	11/01/2023
3741093		VIRGINIA BEACH	VA		09/26/2024	2.930	21,642,926						49,594,785	12/31/2024
3741140		ASHBURN	VA		09/26/2024	2.650	11,040,000						21,597,000	02/08/2024
3741251		ARLINGTON	VA		05/18/2022	3.350	35,350,000						57,960,000	12/01/2025
3741305		FREDERICKSBURG	VA		06/18/2024	5.580	15,115,304						23,840,000	06/05/2023
3741306		STERLING	VA		06/18/2024	5.500	23,096,178						38,669,400	06/15/2023
3741328		RICHMOND	VA		10/06/2023	6.320	27,358,791						47,529,193	08/29/2023
3741341		HENRICO	VA		06/18/2024	7.040	33,811,694						55,215,225	09/07/2023
4000001	0	FREDERICKSBURG	VA		06/26/2025	3.500	11,733,670		130,192				21,500,000	01/19/2022
3740449		SEATTLE	WA		09/26/2024	4.200	2,945,771						19,128,571	12/01/2021
3740943		SEATTLE	WA		12/17/2020	4.490	11,900,000						17,510,000	12/31/2023
3740975		BELLEVUE	WA		12/06/2018	4.390	36,784,815						72,722,222	12/31/2024
3741058		SEATTLE	WA		03/12/2020	3.130	33,245,000						60,639,571	11/01/2023
3741143		REDMOND	WA		05/25/2021	3.460	20,254,761						35,721,000	11/27/2024
3741213		SEATTLE	WA		06/10/2022	7.137	28,848,516		92,432				38,976,000	06/30/2022
3741228		VANCOUVER	WA		01/26/2022	3.180	16,800,000						23,040,000	06/30/2025
3741242		SEATTLE	WA		09/26/2024	3.400	86,400,000						94,950,000	11/15/2024
3741271		EVERETT	WA		09/26/2024	4.800	102,050,000						182,971,338	06/30/2025
3741279		REDMOND	WA		09/27/2022	6.973	65,726,964		167,859		4,402,275		92,131,145	09/30/2022
3741295		SEATTLE	WA		04/27/2023	6.380	149,841,314		200,193				461,000,000	02/23/2023
3741376		GRAND MOUND	WA		07/24/2024	6.170	45,837,400						71,473,265	06/21/2024
3741391		RENTON	WA		07/30/2024	5.460	14,588,275		54,547				24,760,648	07/15/2024
3741417		BELLEVUE	WA		10/29/2024	6.150	19,250,000						38,654,000	08/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741450		KENT	WA		01/16/2025	6.150	42,005,158		11,248				78,507,200	11/19/2024
3741517		TACOMA	WA		07/09/2025	5.600	7,828,303		583				13,331,500	05/14/2025
3741518		KENT	WA		06/18/2025	5.850	20,400,620		641				36,636,600	05/14/2025
3741533		KIRKLAND	WA		08/28/2025	5.973	2,748,149		1,097				4,464,000	06/24/2025
4000010	0	RENTON	WA		09/18/2025	4.150	2,713,275		14,871				6,595,000	08/11/2019
3727643		MUKWONAGO	WI		04/10/2006	6.250	233,074						1,569,231	08/14/2003
3727652		MILWAUKEE	WI		07/29/2010	6.300	206,118						1,285,714	04/11/2005
3741247		KENOSHA	WI		03/17/2022	3.580	224,516,000						372,109,000	06/30/2025
3741578		MADISON	WI		11/03/2025	4.830	28,351,099		9,049				45,683,100	09/30/2025
3740315		HURRICANE	WV		05/18/2011	6.000	1,070,603						2,893,550	03/31/2011
0599999. Mortgages in good standing - commercial mortgages-all other							19,601,663,572	(58,961,226)	10,490,772		25,883,707	1,023,956	36,196,817,835	XXX
3741497		PHOENIX	AZ		04/16/2025	6.300	52,044,000						86,740,000	02/26/2025
3741503		LOS ANGELES	CA		05/07/2025	11.773	3,314,242		2,692				4,728,614	04/16/2025
3740785		BOYNTON BEACH	FL		12/17/2020	3.740	51,100,000						126,359,003	06/30/2025
3741011		BOYNTON BEACH	FL		05/10/2019	4.170	4,500,000						11,127,505	06/30/2025
3741506		BETHSEDA	MD		06/05/2025	9.904	11,732,880						16,887,797	04/23/2025
3741290		PARSIPPANY	NJ		01/11/2023	12.037	8,708,671		33,835		574,356		16,116,662	01/31/2023
3740832		NEW YORK	NY		12/17/2020	4.850	57,469,772		373				83,255,293	01/01/2023
3740834		NEW YORK	NY		05/10/2017	5.120	12,878,486		120				18,657,566	01/01/2023
3741203		NEW YORK	NY		06/12/2024	3.600	27,600,000						36,960,000	12/01/2025
3741215		NEW YORK	NY		12/02/2021	4.340	5,304,000						9,162,489	10/01/2024
3741319		NEW YORK	NY		08/28/2023	8.730	11,094,852		38,334				17,521,812	11/01/2025
3741455		BROOKLYN	NY		12/17/2024	11.450	18,502,844		304,976				26,080,977	11/05/2024
3741495		NEW YORK	NY		06/10/2025	5.890	78,400,000						161,974,400	04/01/2025
3741530		BROOKLYN	NY		07/10/2025	6.040	29,341,950		4,917				45,011,000	04/23/2025
3741381		FARMERS BRANCH	TX		07/30/2024	8.800	2,393,367						5,113,258	06/14/2024
0699999. Mortgages in good standing - mezzanine loans							374,385,063		385,246		574,356		665,696,375	XXX
0899999. Total mortgages in good standing							20,083,074,798	(58,961,226)	10,868,828		26,458,063	1,023,956	37,030,564,517	XXX
3740788		WASHINGTON	DC		12/17/2020	3.600	10,035,455						12,042,545	
3740790		WASHINGTON	DC		12/17/2020	3.650	6,587,143						7,359,429	
1399999. Restructured mortgages - commercial mortgages-all other							16,622,597						19,401,974	XXX
1699999. Total - restructured mortgages							16,622,597						19,401,974	XXX
34526SF		REDWOOD CITY	CA		01/30/2007	7.250	362,235						760,000	12/01/2006
1999999. Mortgages with overdue interest over 90 days-residential mortgages-all other							362,235						760,000	XXX
3740544		NEW YORK	NY		01/24/2014	4.450	81,250,000	(16,250,000)	2,347				81,250,000	06/30/2025
2199999. Mortgages with overdue interest over 90 days-commercial mortgages-all other							81,250,000	(16,250,000)	2,347				81,250,000	XXX
3740720		NEW YORK	NY		03/24/2016	5.000	48,750,000	(9,750,000)	9,672				48,750,000	06/30/2025
2299999. Mortgages with overdue interest over 90 days - mezzanine loans							48,750,000	(9,750,000)	9,672				48,750,000	XXX
2499999. Total - mortgages with overdue interest over 90 days							130,362,235	(26,000,000)	12,019				130,760,000	XXX
3299999. Total - mortgages in the process of foreclosure														XXX
3399999 - Totals							20,230,059,631	(84,961,226)	10,880,847		26,458,063	1,023,956	37,180,726,491	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
KKR2103660	MONTGOMERY	AL		07/30/2025	9.125	123,267		157,000
KKR2103674	FLORENCE	AL		05/29/2025	8.125	203,843		260,000
KKR2103781	ATHENS	AL		06/24/2025	7.375	121,762		155,000
KKR2103793	PRATTVILLE	AL		08/13/2025	7.375	126,109		172,000
KKR2103835	BIRMINGHAM	AL		06/30/2025	7.250	125,493		160,000
KKR2103891	BIRMINGHAM	AL		05/07/2025	7.000	90,117		115,000
KKR2103897	DECATUR	AL		07/14/2025	7.000	86,864		185,000
KKR2103902	BIRMINGHAM	AL		08/07/2025	7.000	109,246		149,000
KKR2103699	FAYETTEVILLE	AR		05/28/2025	7.625	426,412		510,000
KKR2103769	PHOENIX	AZ		08/11/2025	7.375	392,782		500,000
KKR2103817	SCOTTSDALE	AZ		05/23/2025	7.250	544,942		745,000
KKR2186523	TUCSON	AZ		09/09/2025	6.875	361,390		439,000
KKR2186601	PEORIA	AZ		10/02/2025	6.875	605,775		691,999
KKR2186611	SCOTTSDALE	AZ		10/10/2025	7.490	751,401		912,000
KKR2188507	VERNON	AZ		10/09/2025	7.875	625,639		760,000
KKR2103714	GILROY	CA		05/02/2025	7.500	256,042		590,000
KKR2103760	OAKLAND	CA		05/28/2025	7.375	986,769		1,350,000
KKR2103883	LOS ANGELES	CA		05/08/2025	7.000	1,396,934		1,800,000
KKR2143936	LONG BEACH	CA		10/02/2025	7.375	525,849		680,000
KKR2143954	CLOVIS	CA		09/12/2025	7.250	281,484		415,000
KKR2143967	SAN DIEGO	CA		09/22/2025	7.375	732,580		1,015,000
KKR2143968	PASADENA	CA		08/27/2025	7.250	807,733		980,000
KKR2143973	SACRAMENTO	CA		10/16/2025	6.625	386,654		875,000
KKR2143982	ANAHEIM	CA		08/22/2025	6.875	788,110		1,120,000
KKR2143986	CAMERON PARK	CA		09/23/2025	7.490	477,291		545,000
KKR2165205	CAMPBELL	CA		09/11/2025	6.750	923,424		1,375,000
KKR2165209	HACIENDA HEIGHTS	CA		08/12/2025	7.000	1,053,040		1,460,000
KKR2186517	SAN JOSE	CA		11/03/2025	6.490	1,123,857		1,455,000
KKR2186552	CONCORD	CA		10/02/2025	6.990	1,380,040		1,675,000
KKR2186554	MISSION VIEJO	CA		10/01/2025	6.750	407,678		609,000
KKR2186577	CHATSWORTH	CA		10/17/2025	6.875	1,112,271		1,850,000
KKR2186595	TRABUCO CANYON	CA		10/28/2025	6.750	983,536		1,600,000
KKR2186596	HAYWARD	CA		10/04/2025	6.990	514,940		715,000
KKR2186598	TARZANA	CA		10/02/2025	6.625	1,884,681		2,695,000
KKR2186600	ROSEVILLE	CA		09/30/2025	6.875	603,517		690,000
KKR2186610	HEMET	CA		09/24/2025	7.250	581,686		665,000
KKR2186614	LOS ANGELES	CA		10/03/2025	7.125	1,544,821		2,200,000
KKR2188491	CULVER CITY	CA		09/01/2025	8.375	1,401,321		1,700,000
KKR2188533	BURBANK	CA		11/07/2025	6.990	1,514,663		2,400,000
KKR2188541	SAN DIEGO	CA		11/10/2025	6.875	409,577		530,000
KKR2188546	SAN FRANCISCO	CA		09/29/2025	6.875	1,153,060		1,400,000
KKR2188547	SANTA BARBARA	CA		09/30/2025	6.625	1,131,416		1,950,000
KKR2188549	BEVERLY HILLS	CA		10/09/2025	6.490	1,920,610		9,750,000
KKR2188552	SAN PABLO	CA		09/22/2025	7.250	466,085		533,000
KKR2188555	SAN DIEGO	CA		09/26/2025	6.375	823,534		2,300,000
KKR2188572	SAN DIEGO	CA		10/08/2025	6.490	613,078		1,895,000
KKR2188576	SAN MIGUEL	CA		10/07/2025	6.875	283,355		550,000
KKR2188581	SAN JOSE	CA		10/27/2025	6.750	3,090,925		5,200,000
KKR2188583	VAN NUYS	CA		10/14/2025	8.125	673,945		770,000
KKR2188589	MARIPOSA	CA		11/19/2025	6.875	334,875		515,000
KKR2188594	SAN JOSE	CA		11/20/2025	7.000	1,100,449		1,335,000
KKR2103802	GREELEY	CO		07/31/2025	7.375	286,513		365,000
KKR2103937	GREELEY	CO		07/31/2025	6.875	274,716		350,000
KKR2188557	PARKER	CO		10/01/2025	6.625	195,773		615,000
KKR2188559	GLENWOOD SPRINGS	CO		10/14/2025	6.750	652,906		1,057,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
KKR2103951	TRUMBULL	CT		08/01/2025	6.750	610,383		832,500
KKR2143953	NEW BRITAIN	CT		09/24/2025	6.750	221,372		300,000
KKR2186515	NEW HAVEN	CT		10/29/2025	7.125	540,687		700,000
KKR2188521	TORRINGTON	CT		11/19/2025	6.875	262,645		345,000
KKR2188573	BETHANY	CT		10/10/2025	6.625	257,596		526,150
KKR2188577	WESTPORT	CT		10/14/2025	6.375	1,451,495		3,450,000
KKR2188505	WASHINGTON	DC		09/30/2025	6.750	884,599		1,200,000
KKR2103680	NEW PORT RICHEY	FL		05/30/2025	7.875	239,883		306,000
KKR2103702	PALATKA	FL		07/28/2025	7.625	182,119		232,000
KKR2103703	MIAMI	FL		06/02/2025	7.625	451,043		575,000
KKR2103710	JACKSONVILLE	FL		07/16/2025	7.625	133,449		170,000
KKR2103721	TAMPA	FL		08/12/2025	7.500	215,349		257,000
KKR2103758	CAPE CORAL	FL		05/22/2025	7.375	298,873		440,000
KKR2103807	SAINT PETERSBURG	FL		05/30/2025	7.375	451,968		590,000
KKR2103810	SAINT PETERSBURG	FL		05/30/2025	7.375	206,129		263,000
KKR2103852	TAMPA	FL		06/20/2025	7.125	168,190		232,000
KKR2103861	PLANT CITY	FL		06/12/2025	7.125	215,683		275,000
KKR2103885	KEY LARGO	FL		05/21/2025	7.000	541,206		740,600
KKR2103889	POINCIANA	FL		07/31/2025	7.000	150,181		205,000
KKR2103914	MIAMI	FL		05/28/2025	6.875	724,020		990,000
KKR2143956	NAPLES	FL		09/11/2025	6.750	3,062,296		5,400,000
KKR2186530	ORLANDO	FL		09/17/2025	6.990	201,691		245,000
KKR2186537	ANNA MARIA	FL		10/01/2025	6.875	1,081,374		1,500,000
KKR2186550	FORT LAUDERDALE	FL		09/29/2025	6.625	180,070		335,000
KKR2186559	SAINT AUGUSTINE	FL		10/03/2025	7.125	235,585		305,000
KKR2186572	WEST PALM BEACH	FL		10/02/2025	7.375	295,782		359,000
KKR2186579	BAY HARBOR ISLANDS	FL		10/27/2025	7.750	886,727		1,230,000
KKR2186588	NORTH PORT	FL		10/23/2025	7.125	312,672		379,500
KKR2186594	MIRAMAR BEACH	FL		11/03/2025	7.375	468,596		650,000
KKR2186607	POMPANO BEACH	FL		10/06/2025	6.750	320,808		445,000
KKR2186608	PARRISH	FL		10/03/2025	6.750	154,482		350,000
KKR2186609	CAPE CORAL	FL		10/03/2025	8.000	1,642,806		2,000,000
KKR2188510	LEHIGH ACRES	FL		11/20/2025	7.750	271,506		335,000
KKR2103734	MACON	GA		06/25/2025	7.500	94,127		120,000
KKR2103814	MARIETTA	GA		05/23/2025	7.250	373,047		510,000
KKR2103907	NORCROSS	GA		07/31/2025	7.000	204,079		387,000
KKR2103936	FOREST PARK	GA		08/06/2025	6.875	107,570		158,000
KKR2103941	THOMASVILLE	GA		08/05/2025	6.875	204,246		260,000
KKR2103950	STONE MOUNTAIN	GA		08/01/2025	6.750	197,438		290,000
KKR2103953	MARIETTA	GA		05/02/2025	6.625	213,097		317,000
KKR2143955	HEPHZIBAH	GA		09/11/2025	6.990	193,168		250,000
KKR2143964	LAGRANGE	GA		09/29/2025	6.750	173,845		225,000
KKR2186615	JASPER	GA		10/30/2025	7.375	450,830		515,000
KKR2188551	KIHEI	HI		09/22/2025	6.490	1,028,708		4,300,000
KKR2186603	KUNA	ID		10/07/2025	6.990	528,329		684,000
KKR2188515	LEWISTON	ID		10/16/2025	7.125	265,790		322,959
KKR2103731	SAINT CHARLES	IL		06/30/2025	7.500	545,154		695,000
KKR2103859	DOLTON	IL		06/27/2025	7.125	227,448		290,000
KKR2143931	CARPENTERSVILLE	IL		09/24/2025	6.990	137,021		190,000
KKR2103673	ANDERSON	IN		06/12/2025	8.125	109,834		140,000
KKR2103696	GARY	IN		05/13/2025	7.750	97,202		149,000
KKR2103834	VALPARAISO	IN		07/08/2025	7.250	170,701		233,000
KKR2103849	MUNCIE	IN		01/24/2025	7.125	100,812		121,000
KKR2103958	SOUTH BEND	IN		07/08/2025	8.375	123,257		157,000
KKR2103665	LOUISVILLE	KY		06/18/2025	8.500	125,288		160,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
KKR2103787	LOUISVILLE	KY		07/02/2025	7.375	121,408		145,000
KKR2103717	ALBANY	LA		05/14/2025	7.500	143,436		183,000
KKR2103765	BATON ROUGE	LA		07/01/2025	7.375	230,780		315,000
KKR2186590	SHREVEPORT	LA		10/29/2025	6.990	125,130		162,000
KKR2103948	PITTSFIELD	MA		07/23/2025	6.750	142,536		227,000
KKR2188578	MEDFORD	MA		10/15/2025	6.990	532,991		761,000
KKR2103742	BALTIMORE	MD		07/09/2025	7.500	234,710		299,000
KKR2103774	BALTIMORE	MD		07/21/2025	7.375	148,987		219,000
KKR2103879	WINDSOR MILL	MD		03/21/2025	7.125	167,952		230,000
KKR2188560	COOKSVILLE	MD		09/22/2025	6.990	403,245		490,000
KKR2103700	TROY	MI		06/02/2025	7.625	271,933		325,000
KKR2103743	DETROIT	MI		07/29/2025	7.500	118,532		151,000
KKR2103794	DETROIT	MI		07/07/2025	7.375	123,501		182,000
KKR2103799	DEARBORN	MI		07/24/2025	7.375	178,187		227,000
KKR2103928	DETROIT	MI		07/25/2025	6.875	176,551		225,000
KKR2143966	PETOSKEY	MI		09/10/2025	8.249	217,624		264,000
KKR2188513	SOUTHGATE	MI		11/07/2025	8.500	131,374		170,000
KKR2103675	NIXA	MO		08/11/2025	8.125	176,752		225,000
KKR2103786	SAINT LOUIS	MO		08/01/2025	7.375	106,051		135,000
KKR2103843	KANSAS CITY	MO		08/13/2025	7.250	200,319		255,000
KKR2103856	SAINT ANN	MO		05/02/2025	7.125	928,175		1,269,000
KKR2103864	KANSAS CITY	MO		07/18/2025	7.125	176,610		225,000
KKR2103875	INDEPENDENCE	MO		08/04/2025	7.125	373,928		476,000
KKR2143946	KANSAS CITY	MO		10/07/2025	6.750	166,261		215,000
KKR2186520	SUMRALL	MS		09/23/2025	6.875	216,094		536,000
KKR2103890	CHARLOTTE	NC		08/07/2025	7.000	321,871		439,000
KKR2103919	FUQUAY-VARINA	NC		07/02/2025	6.875	212,240		316,800
KKR2103946	WINSTON SALEM	NC		06/12/2025	6.750	258,562		330,000
KKR2143929	ERWIN	NC		09/17/2025	7.375	186,225		241,000
KKR2143948	KITTRELL	NC		10/16/2025	7.375	150,795		195,000
KKR2186584	BEECH MOUNTAIN	NC		10/07/2025	6.750	471,170		610,000
KKR2186605	WINSTON SALEM	NC		10/16/2025	8.000	406,973		464,900
KKR2188522	CHARLOTTE	NC		11/06/2025	6.750	523,435		635,000
KKR2188523	MARSHVILLE	NC		11/10/2025	6.750	246,674		342,000
KKR2188561	FAYETTEVILLE	NC		10/01/2025	7.125	197,675		240,000
KKR2103748	TOMS RIVER	NJ		05/12/2025	7.500	366,596		490,000
KKR2103770	TOMS RIVER	NJ		08/11/2025	7.375	238,288		350,000
KKR2103845	BRIDGETON	NJ		01/13/2025	7.250	117,179		150,000
KKR2103846	BRIDGETON	NJ		01/13/2025	7.250	113,273		145,000
KKR2103909	BELLMAWR	NJ		07/31/2025	7.000	217,685		360,000
KKR2103939	NUTLEY	NJ		08/06/2025	6.750	719,995		1,070,000
KKR2143928	BLOOMFIELD	NJ		09/19/2025	6.750	648,135		898,000
KKR2143944	FRENCHTOWN	NJ		10/01/2025	6.490	505,227		700,000
KKR2186539	JACKSON	NJ		09/17/2025	6.875	200,658		260,000
KKR2186549	UPPER SADDLE RIVER	NJ		10/09/2025	6.750	520,090		1,885,000
KKR2186599	CAPE MAY	NJ		10/01/2025	6.625	669,422		1,150,000
KKR2186612	FLORHAM PARK	NJ		10/13/2025	6.875	1,341,934		2,070,000
KKR2188542	TOMS RIVER	NJ		11/12/2025	6.990	587,318		760,000
KKR2188544	BLOOMFIELD	NJ		08/22/2025	8.375	527,626		685,000
KKR2188553	OCEAN CITY	NJ		10/09/2025	6.990	758,769		975,000
KKR2188590	LEONIA	NJ		12/02/2025	7.000	820,185		995,000
KKR2186604	HENDERSON	NV		09/26/2025	6.875	563,901		685,000
KKR2103860	UTICA	NY		07/31/2025	7.125	115,124		175,000
KKR2103957	FLUSHING	NY		08/29/2025	6.875	964,148		1,315,000
KKR2143939	CARMEL	NY		10/02/2025	6.875	273,521		354,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
KKR2143941	JEWETT	NY		10/08/2025	6.750	303,136		367,500
KKR2143989	GREAT NECK	NY		09/19/2025	6.990	1,102,736		1,426,000
KKR2186518	BROOKLYN	NY		10/30/2025	6.490	668,907		1,299,000
KKR2186529	STATEN ISLAND	NY		10/20/2025	7.490	658,094		799,000
KKR2186548	LONG ISLAND CITY	NY		09/23/2025	7.750	832,070		1,155,000
KKR2186597	QUEENS VILLAGE	NY		09/11/2025	7.125	663,741		860,000
KKR2188525	BROOKLYN	NY		10/30/2025	6.500	792,678		2,150,000
KKR2188595	YONKERS	NY		11/21/2025	6.750	799,835		1,035,000
KKR2188596	JAMAICA	NY		11/14/2025	7.000	622,867		930,000
KKR2103677	CLEVELAND	OH		03/07/2025	8.000	127,611		163,000
KKR2103692	CLEVELAND	OH		04/17/2025	7.750	528,691		675,000
KKR2103708	CINCINNATI	OH		06/13/2025	7.625	242,648		290,000
KKR2103913	CINCINNATI	OH		04/18/2025	6.875	384,144		625,000
KKR2103931	CINCINNATI	OH		07/29/2025	6.875	146,515		205,000
KKR2188504	DAYTON	OH		10/01/2025	7.375	205,902		250,000
KKR2186613	BROKEN ARROW	OK		10/16/2025	6.990	148,299		179,995
KKR2103726	PHILADELPHIA	PA		04/30/2025	7.500	293,703		375,000
KKR2103728	LYKENS	PA		06/20/2025	7.500	123,150		157,000
KKR2103738	CARBONDALE	PA		07/14/2025	7.500	311,637		397,000
KKR2103751	AMBRIDGE	PA		05/21/2025	7.500	121,490		155,000
KKR2103772	IMPERIAL	PA		06/24/2025	7.375	203,934		260,000
KKR2103780	PHILADELPHIA	PA		06/17/2025	7.375	141,186		185,000
KKR2103801	PHILADELPHIA	PA		07/30/2025	7.375	117,744		150,000
KKR2103854	HOLMES	PA		07/03/2025	7.125	230,585		315,000
KKR2103871	MONONGAHELA	PA		07/18/2025	7.125	211,893		289,000
KKR2103899	PHILADELPHIA	PA		07/22/2025	7.000	158,554		202,000
KKR2103906	READING	PA		07/24/2025	7.000	160,908		205,000
KKR2143926	SCRANTON	PA		09/17/2025	7.875	319,929		414,000
KKR2143984	PHILADELPHIA	PA		09/19/2025	7.000	266,791		345,000
KKR2186506	WILKES BARRE	PA		09/26/2025	6.990	289,416		375,000
KKR2188500	SCRANTON	PA		11/06/2025	7.490	208,653		270,000
KKR2143949	BELTON	SC		09/16/2025	7.375	177,861		230,000
KKR2188516	GREENVILLE	SC		10/08/2025	7.750	318,904		415,000
KKR2188530	SUMMERVILLE	SC		11/14/2025	7.490	564,135		730,000
KKR2103672	CHATTANOOGA	TN		07/02/2025	8.250	227,668		290,000
KKR2103707	HIXSON	TN		07/31/2025	7.625	266,898		340,000
KKR2103804	MEMPHIS	TN		07/31/2025	7.375	113,820		145,000
KKR2186521	NASHVILLE	TN		09/25/2025	6.875	771,018		999,037
KKR2186606	FRANKLIN	TN		10/09/2025	7.375	1,441,833		2,000,000
KKR2188496	PIGEON FORGE	TN		11/10/2025	6.750	392,190		507,500
KKR2103697	HOUSTON	TX		05/28/2025	7.750	167,230		200,000
KKR2103698	HOUSTON	TX		05/16/2025	7.625	216,342		268,000
KKR2103880	MESQUITE	TX		05/23/2025	7.125	336,455		465,000
KKR2103917	SAN ANTONIO	TX		06/04/2025	6.875	263,464		335,950
KKR2143942	ANGLETON	TX		09/25/2025	6.750	158,237		192,000
KKR2143951	KATY	TX		09/08/2025	7.875	192,708		267,000
KKR2143952	SAN ANTONIO	TX		09/15/2025	6.625	167,344		252,000
KKR2143983	SOUTH PADRE ISLAND	TX		09/24/2025	7.875	502,819		610,000
KKR2186510	JONESTOWN	TX		10/30/2025	6.990	212,670		295,000
KKR2186512	HAWKINS	TX		10/28/2025	6.990	135,944		176,000
KKR2186527	HOUSTON	TX		09/05/2025	8.125	284,247		345,000
KKR2186528	HOUSTON	TX		09/05/2025	8.125	284,247		345,000
KKR2186568	FORT WORTH	TX		09/30/2025	7.625	154,370		187,500
KKR2186585	FORT WORTH	TX		10/21/2025	6.750	215,245		280,000
KKR2188492	KIRBY	TX		11/07/2025	6.990	170,013		225,000

SCHEDULE B - PART 2

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

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KKR2188511	ARLINGTON	TX		09/30/2025	6.990	300,376		365,000
KKR2188518	SEALY	TX		10/03/2025	7.875	411,870		500,000
KKR2188528	LUBBOCK	TX		10/31/2025	7.000	243,428		315,000
KKR2188580	VENUS	TX		10/10/2025	7.625	531,293		645,000
KKR2143990	HURRICANE	UT		08/22/2025	6.750	536,263		761,000
KKR2103798	PORTSMOUTH	VA		07/24/2025	7.375	145,218		185,000
KKR2186557	ORANGE	VA		10/06/2025	6.490	242,317		392,500
KKR2186602	VANCOUVER	WA		10/06/2025	6.875	511,851		663,000
KKR2103661	MILWAUKEE	WI		08/06/2025	9.125	129,618		165,000
0399999. Mortgages in good standing - residential mortgages-all other						104,000,140		159,913,390
3741522	HUNTSVILLE	AL		06/27/2025	6.950	23,386,679		31,844,400
3741307	PHOENIX	AZ		08/28/2023	8.023		25,116,351	89,158,113
3741540	MESA	AZ		06/30/2025	6.423	48,136,349		68,941,350
3741572	PHOENIX	AZ		10/10/2025	5.240	18,276,720		30,624,000
3741467	DALY CITY	CA		02/10/2025	5.840	15,806,452		25,018,802
3741469	SAN FRANCISCO	CA		01/13/2025	6.000	23,794,567		36,333,000
3741470	STOCKTON	CA		02/20/2025	6.773	37,048,520	228,212	91,392,707
3741475	DALY CITY	CA		02/10/2025	5.840	12,465,587		24,882,097
3741479	SAN MATEO	CA		03/27/2025	6.170	72,240,534		119,451,848
3741480	UNION CITY	CA		03/27/2025	5.730	22,304,839		35,100,401
3741481	SANTA ROSA	CA		04/30/2025	5.580	9,714,740		18,360,600
3741496	SANTA BARBARA	CA		04/16/2025	5.700	208,176,000		346,960,000
3741502	LOS ANGELES	CA		05/07/2025	5.800	93,386,520		132,146,727
3741531	SAN DIEGO	CA		08/27/2025	5.330	56,185,090		112,518,760
3741532	PALO ALTO	CA		08/08/2025	7.723	1,211,760		2,113,200
3741541	VERNON	CA		08/07/2025	5.850	28,799,971		44,150,400
3741542	ENCINITAS	CA		09/29/2025	5.300	36,251,712		67,536,000
3741547	SAN DIEGO	CA		09/24/2025	7.773	3,255,614	3,495,680	11,711,398
3741549	BAKERSFIELD	CA		09/17/2025	7.500	54,512,509		83,589,507
3741558	SAN FRANCISCO	CA		09/17/2025	7.123	5,168,790		11,804,000
3741573	FONTANA	CA		12/11/2025	5.510	142,357,500		325,584,000
3741599	COSTA MESA	CA		12/23/2025	5.660	22,587,390		36,708,000
3741375	THORNTON	CO		06/24/2024	7.523		7,603,850	35,791,378
3741468	AURORA	CO		02/26/2025	5.910	23,009,200		37,474,000
3741512	COLORADO SPRINGS	CO		06/17/2025	6.030	18,783,200		27,517,600
3741536	DENVER	CO		08/12/2025	7.173	(21,312)		503
3741537	DENVER	CO		07/22/2025	6.073	10,490,634		22,533,000
4000016	JOHNSTOWN	CO		09/18/2025	4.150	1,065,638		3,180,000
3741463	HAMDEN	CT		01/27/2025	5.710	43,785,000		72,975,000
3741515	NEW HAVEN	CT		08/05/2025	5.970	65,048,654		111,803,280
3741560	WASHINGTON	DC		11/25/2025	3.000	74,906,250		77,790,000
4500004	ERKRATH	DEU		12/19/2025	4.600	15,457,837		78,262,611
3741244	HIALEAH	FL		05/09/2022	4.265		1,220,322	53,856,000
3741472	FORT MYERS	FL		02/19/2025	6.310	19,675,150		30,601,000
3741473	WINTER GARDEN	FL		03/04/2025	6.140	24,401,464		43,465,261
3741485	WINTER GARDEN	FL		03/26/2025	5.870	23,791,200		36,721,200
3741491	WINTER GARDEN	FL		04/30/2025	5.770	25,760,000		47,756,800
3741510	BONITA SPRINGS	FL		05/09/2025	5.850	180,400,000		284,130,000
3741511	BONITA SPRINGS	FL		05/09/2025	5.828	21,384,000		34,020,000
3741544	ARCADIA	FL		07/15/2025	6.150	29,849,820		62,667,400
3741552	RIVIERA BEACH	FL		09/08/2025	6.450	21,286,810	11,098,923	53,194,945
3741565	WINTER GARDEN	FL		10/17/2025	7.760	(257,935)		2,494
3741576	MIAMI LAKES	FL		10/14/2025	5.351	61,767,141		113,947,200
3741596	NAPLES	FL		12/30/2025	5.740	47,971,438		79,866,500
4000015	PENSACOLA	FL		09/18/2025	3.550	1,019,231		2,880,000

SCHEDULE B - PART 2

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

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3741144	ATLANTA	GA		06/04/2021	7.956		32,326	47,183,477
3741273	ALPHARETTA	GA		08/16/2022	7.240		662,380	57,271,384
3741462	ATLANTA	GA		02/18/2025	6.730	84,399,341		140,278,800
3741476	ATLANTA	GA		02/25/2025	7.870	(602,969)		868
3741484	ATLANTA	GA		05/05/2025	5.640	36,695,340		59,090,100
3741492	ATLANTA	GA		04/24/2025	5.990	45,248,000		76,249,600
3741514	ATLANTA	GA		08/05/2025	5.970	20,909,070		33,110,350
3741588	ALPHARETTA	GA		12/17/2025	4.930	19,726,361		37,471,000
4500002	WEST THURROCK	GBR		11/12/2025	4.930	27,590,478		228,736,960
3741501	WAIMEA	HI		05/06/2025	6.020	52,212,000		155,040,000
3741451	ELMHURST	IL		01/16/2025	6.150	10,189,201		19,100,000
3741520	ELGIN	IL		06/09/2025	5.990	79,664,256		121,632,000
3741559	PONTOON BEACH	IL		09/15/2025	6.100	48,043,140		74,936,000
3741561	Huntley	IL		09/23/2025	6.220	68,049,550		104,629,400
3741574	CHICAGO	IL		11/04/2025	5.670	45,851,902		78,840,800
3741577	DOWNERS GROVE	IL		12/12/2025	6.285	6,070,680		11,103,300
3741585	MERRILLVILLE	IL		11/26/2025	5.060	45,053,712		75,513,600
3741411	INDIANAPOLIS	IN		08/26/2024	9.773		3,839,945	27,364,709
3741486	FISHERS	IN		03/28/2025	5.870	22,389,000		40,344,100
3741550	CARMEL	IN		09/16/2025	5.600	34,438,374		53,994,600
3741601	EDGERTON	KS		12/23/2025	5.650	27,965,716		43,724,800
4000013	NEWPORT	KY		09/18/2025	5.020	899,923		2,490,000
3741257	BURLINGTON	MA		05/05/2022	8.723		53,270	14,880,000
3741487	BOSTON	MA		04/10/2025	6.950	50,106,363		74,630,000
3741528	BOSTON	MA		07/14/2025	7.500	95,484,799		141,413,200
3741579	METHUEN	MA		10/31/2025	5.480	19,563,017		31,726,000
3741584	BOSTON	MA		11/25/2025	5.573	556,793		923,100
3741498	BRANDYWINE	MD		05/15/2025	6.623	43,017,500	457,337	66,757,337
3741505	BETHSEDA	MD		06/05/2025	5.354	52,896,000		76,136,203
3741521	SPARROWS POINT	MD		06/18/2025	6.340	23,664,312		38,070,000
3741525	BALTIMORE	MD		06/09/2025	6.150	53,912,034		88,620,200
3741555	SPARROWS POINT	MD		08/27/2025	6.340	5,493,501		8,629,200
3741500	Detroit	MI		04/11/2025	5.570	20,292,000		34,200,000
3741529	HARPER WOODS	MI		08/01/2025	5.900	61,118,820		93,867,600
4000012	WESTLAND	MI		09/18/2025	5.020	653,640		3,415,000
3741490	SHAKOPEE	MN		05/01/2025	5.860	26,471,700		43,900,000
3741190	BRIDGETON	MO		10/19/2021	5.637		197,991	41,748,000
3741488	CHARLOTTE	NC		04/11/2025	5.500	20,904,741		38,939,300
3741499	CHARLOTTE	NC		05/12/2025	7.373	(599,000)		24,353
3741538	RALEIGH	NC		07/31/2025	6.130	58,669,758		85,125,600
3741548	CHARLOTTE	NC		08/05/2025	6.423	7,519,200	88,492	12,512,000
3741591	CARY	NC		12/08/2025	5.060	64,913,027		101,954,200
3741289	PARSIPPANY	NJ		01/11/2023	7.387		21,855,976	129,839,536
3741452	WOOLWICH TOWNSHIP	NJ		01/16/2025	6.150	18,737,444		36,977,600
3741474	SOMERSET	NJ		03/31/2025	7.023	12,498,405	9,995,079	44,051,835
3741477	WARREN	NJ		02/27/2025	6.000	29,954,500		47,625,500
3741493	MARLBORO	NJ		05/19/2025	6.350	31,500,000		46,025,000
3741556	LIVINGSTON	NJ		09/17/2025	5.840	30,219,750		47,674,000
3741567	MANALAPAN	NJ		11/18/2025	7.084	(228,855)		421
3741313	LAS VEGAS	NV		08/17/2023	7.773		16,945,174	81,657,182
3741575	LAS VEGAS	NV		12/18/2025	5.500	79,246,674		132,210,000
3741447	SELDEN	NY		11/27/2024	7.870		2,446,428	21,970,180
3741471	MASPETH	NY		01/17/2025	6.260	100,815,000		197,340,000
3741494	NEW YORK	NY		06/10/2025	5.460	145,600,000		300,809,600
3741504	NEW YORK	NY		05/22/2025	6.750	24,575,400		38,950,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3741523	NEW YORK	NY		06/06/2025	6.070	11,699,628		18,355,130
3741524	NEW YORK	NY		06/06/2025	6.070	19,381,648		30,200,890
3741526	BROOKLYN	NY		07/10/2025	5.440	44,005,550		67,516,500
3741539	MT. SINAI	NY		08/21/2025	8.150	8,179,785	1,222,968	17,874,374
3741564	NEW YORK	NY		09/30/2025	7.273	7,895,250		15,180,000
3741586	NEW YORK	NY		12/01/2025	6.730	78,652,056		171,078,574
3741460	NEW ALBANY	OH		12/12/2024	7.180		136,338,066	198,698,576
3741570	NEW ALBANY	OH		10/03/2025	6.660		41,044,274	149,131,277
3741571	NEW ALBANY	OH		10/03/2025	6.410		85,222,194	299,720,996
4000009	SPRINGFIELD	OH		09/18/2025	5.020	837,853		2,050,000
4000017	DAYTON	OH		09/18/2025	4.400	598,796		1,300,000
3741339	PHILADELPHIA	PA		03/19/2024	7.523		16,044,633	68,725,076
3741508	MANCHESTER	PA		06/11/2025	5.850	29,164,800		50,995,000
3741551	PHILADELPHIA	PA		09/09/2025	6.323	20,017,560		31,693,400
3741595	ARDMORE	PA		12/16/2025	5.310	32,175,792		51,063,100
4000019	YORK	PA		09/18/2025	5.070	1,111,337		2,620,000
4500003	NYSA	POL		12/18/2025	4.960	19,519,417		132,407,494
3741400	GREENVILLE	SC		09/27/2024	8.173		5,931,850	9,748,564
3741478	SUMMERVILLE	SC		04/04/2025	6.410	21,459,688		39,944,766
3741483	MYRTLE BEACH	SC		04/03/2025	7.184	79,228,211		
3741566	OKATIE	SC		10/16/2025	5.890	85,531,873		122,623,300
4500001	ROSERSBERG	SWE		10/03/2025	4.913	17,292,013		208,925,706
3741513	MADISON	TN		08/05/2025	5.880	52,270,400		97,151,600
4000002	NASHVILLE	TN		06/26/2025	2.510	38,135,194		71,800,000
4000005	TULLAHOMA	TN		09/18/2025	6.500	448,806		1,440,000
4000006	JACKSON	TN		09/18/2025	4.920	750,295		2,540,000
4000018	MADISON	TN		09/18/2025	5.090	1,115,968		2,850,000
3741296	DALLAS	TX		03/29/2023	7.853		872,525	43,964,891
3741338	AUSTIN	TX		12/29/2023	7.023		9,641,455	145,676,590
3741389	ALLEN	TX		07/08/2024	6.711		62,520,394	145,930,725
3741458	DALLAS	TX		01/06/2025	7.090	43,785,000		76,311,000
3741459	HOUSTON	TX		01/23/2025	5.960	23,677,541		39,072,900
3741489	DALLAS	TX		05/21/2025	5.710	35,120,000		62,338,000
3741509	DALLAS	TX		06/10/2025	6.010	25,341,120		48,687,800
3741516	HOUSTON	TX		06/17/2025	5.550	40,612,232		74,620,000
3741519	AUSTIN	TX		06/06/2025	5.690	22,727,250		34,944,000
3741527	DALLAS	TX		06/20/2025	5.830	33,366,375		55,928,400
3741534	DALLAS	TX		08/22/2025	6.440	56,779,279		88,616,846
3741535	DALLAS	TX		08/22/2025	6.423	1,663,712		2,621,356
3741545	LEAGUE CITY	TX		07/28/2025	5.650	30,285,584		48,709,000
3741546	HOUSTON	TX		08/01/2025	5.740	20,106,868		33,442,000
3741554	FORT WORTH	TX		08/25/2025	5.723	12,372,635		19,544,700
3741557	IRVING	TX		09/12/2025	5.540	26,895,578		43,318,000
3741562	HOUSTON	TX		09/05/2025	5.740	7,590,149		12,795,200
3741568	HOUSTON	TX		11/07/2025	5.350	38,604,337		60,096,000
3741569	BROOKSHIRE	TX		10/17/2025	5.460	42,670,687		71,853,800
3741580	DALLAS	TX		11/07/2025	5.350	27,369,803		40,286,600
3741583	SHENANDOAH	TX		12/08/2025	5.370	156,851,800		263,258,800
3741589	IRVING	TX		12/22/2025	5.834	1,770,827		2,865,000
3741604	FRISCO	TX		12/30/2025	6.100	31,122,688		51,456,000
4000003	SAN MARCOS	TX		09/18/2025	3.750	525,094		2,600,000
4000004	ELGIN	TX		09/18/2025	4.400	363,197		2,600,000
4000007	LUFKIN	TX		09/18/2025	5.440	1,001,259		2,420,000
4000008	PLEASANTON	TX		09/18/2025	8.860	788,489		2,800,000
4000011	SOUTHLAKE	TX		09/18/2025	5.000	1,269,798		3,710,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4000014	FLOWER MOUND	TX		09/18/2025	4.480	4,207,359		11,850,000
3741291	SALT LAKE CITY	UT		03/27/2023	8.333		1,386,122	167,501,947
3741507	SALT LAKE CITY	UT		06/06/2025	6.223	25,055,132	63,946	47,460,946
3741543	SALT LAKE CITY	UT		08/21/2025	5.890	27,598,374		55,252,000
3741317	CHANTILLY	VA		09/27/2023	9.261		2,766,656	39,966,795
4000001	FREDERICKSBURG	VA		06/26/2025	3.500	11,800,018		21,500,000
3741141	KENT	WA		05/07/2021	8.447		896,685	41,500,000
3741213	SEATTLE	WA		06/10/2022	7.137		4,049,695	38,976,000
3741279	REDMOND	WA		09/27/2022	6.973		8,210,548	92,131,145
3741450	KENT	WA		01/16/2025	6.150	41,993,910		78,507,200
3741517	TACOMA	WA		07/09/2025	5.600	7,827,719		13,331,500
3741518	KENT	WA		06/18/2025	5.850	20,399,980		36,636,600
3741533	KIRKLAND	WA		08/28/2025	5.973	2,747,052		4,464,000
4000010	RENTON	WA		09/18/2025	4.150	2,722,729		6,595,000
3741578	MADISON	WI		11/03/2025	4.830	28,342,050		45,683,100
0599999. Mortgages in good standing - commercial mortgages-all other						4,821,818,405	481,549,748	10,714,531,640
3741497	PHOENIX	AZ		04/16/2025	6.300	52,044,000		86,740,000
3741503	LOS ANGELES	CA		05/07/2025	11.773	3,311,550		4,728,614
3741506	BETHSEDA	MD		06/05/2025	9.904	11,732,880		16,887,797
3741290	PARSIPPANY	NJ		01/11/2023	12.037		2,594,354	16,116,662
3741495	NEW YORK	NY		06/10/2025	5.890	78,400,000		161,974,400
3741530	BROOKLYN	NY		07/10/2025	6.040	29,337,034		45,011,000
0699999. Mortgages in good standing - mezzanine loans						174,825,464	2,594,354	331,458,473
0899999. Total mortgages in good standing						5,100,644,009	484,144,103	11,205,903,503
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						5,100,644,009	484,144,103	11,205,903,503

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3740546	GILBERT	AZ		04/01/2014	06/24/2025	20,933,043							20,933,043	20,933,043			
3741195	GLENDALE	AZ		12/20/2021	09/05/2025	53,711,292		10,038			10,038		53,721,330	53,721,330			
3741260	PHOENIX	AZ		04/22/2022	03/26/2025	55,388,114		51,886			51,886		55,440,000	55,440,000			
3741278	GLENDALE	AZ		09/12/2022	09/05/2025	18,422,109		9,972			9,972		18,432,080	18,432,080			
3741308	GLENDALE	AZ		08/31/2023	09/05/2025	(102,402)		103,199			103,199		797	797			
3740250	CHULA VISTA	CA		10/29/2010	08/12/2025	1,848,741							1,848,741	1,848,741			
3740339	SAN PEDRO	CA		12/15/2011	05/01/2025	1,242,284							1,242,284	1,242,284			
3740480	BAKERSFIELD	CA		04/25/2013	09/17/2025	62,939,215							62,939,215	62,939,215			
3740603	DALY CITY	CA		02/05/2015	02/10/2025	14,633,273							14,633,273	14,633,273			
3740645	RIALTO	CA		05/27/2015	06/03/2025	28,600,000							28,600,000	28,600,000			
3740652	WOODLAND HILLS	CA		07/22/2015	07/24/2025	33,194,549							33,194,549	33,194,549			
3740882	FONTANA	CA		11/21/2017	12/11/2025	43,692,053							43,692,053	43,692,053			
3740904	DALY CITY	CA		08/10/2018	02/10/2025	7,925,000							7,925,000	7,925,000			
3740905	OXNARD	CA		03/13/2018	04/08/2025	16,092,931		7,069			7,069		16,100,000	16,100,000			
3741266	PALO ALTO	CA		07/28/2022	08/08/2025	18,916,095		48,938			48,938		18,965,033	18,965,033			
3741099	CANTON	CT		02/24/2021	03/28/2025	14,232,288							14,232,288	14,232,288			
3741138	CANTON	CT		02/24/2021	03/28/2025	7,589,939							7,589,939	7,589,939			
3740258	WASHINGTON	DC		08/05/2010	08/15/2025	2,658,344							2,658,344	2,658,344			
3741087	WASHINGTON	DC		10/30/2020	11/25/2025	75,000,000							75,000,000	75,000,000			
3740627	WINTER GARDEN	FL		03/12/2015	03/04/2025	15,473,552		476			476		15,474,028	15,474,028			
3740641	MIAMI	FL		06/10/2015	04/16/2025	11,218,564							11,218,564	11,218,564			
3740644	MIAMI	FL		12/01/2015	04/16/2025	9,186,222							9,186,222	9,186,222			
3740647	TAMPA	FL		10/14/2015	11/10/2025	24,203,761							24,203,761	24,203,761			
3741262	DELRAY BEACH	FL		04/22/2022	03/26/2025	37,207,145		34,855			34,855		37,242,000	37,242,000			
3741382	DAVENPORT	FL		06/20/2024	08/28/2025	56,796,192		333,808			333,808		57,130,000	57,130,000			
3730157	ATLANTA	GA		07/25/2006	09/12/2025	275,552							275,552	275,552			
3740626	ATLANTA	GA		03/10/2015	03/10/2025	11,068,006							11,068,006	11,068,006			
3740673	BROOKHAVEN	GA		09/01/2015	09/10/2025	23,950,000							23,950,000	23,950,000			
3741144	ATLANTA	GA		06/04/2021	04/24/2025	27,326,265		62,978			62,978		27,389,243	27,389,243			
3741273	ALPHARETTA	GA		08/16/2022	07/30/2025	39,140,788		182,383			182,383		39,323,172	39,323,172			
3741227	MERIDIAN	ID		12/14/2021	12/19/2025	39,600,000							39,600,000	39,600,000			
3740587	AURORA	IL		11/07/2014	01/30/2025	4,852,793							4,852,793	4,852,793			
3740682	SCHAUMBURG	IL		09/17/2015	05/30/2025	11,588,605							11,588,605	11,588,605			
3740683	SCHAUMBURG	IL		09/17/2015	05/30/2025	19,644,704							19,644,704	19,644,704			
3740565	BOSTON	MA		10/10/2014	07/14/2025	130,000,000							130,000,000	130,000,000			
3740628	BOSTON	MA		03/17/2015	04/10/2025	60,900,000							60,900,000	60,900,000			
3741353	BOSTON	MA		03/26/2024	11/25/2025	9,305,228		55,772			55,772		9,361,000	9,361,000			
3728930	BOONE	NC		06/13/2005	07/09/2025	43,565		12			12		43,577	43,577			
3740274	GRAND FORKS	ND		09/22/2010	04/03/2025	274,833							274,833	274,833			
3740884	NORTH PLAINFIELD	NJ		11/13/2017	12/10/2025	7,274,739		971			971		7,275,709	7,275,709			
3741076	MORRISTOWN	NJ		09/18/2020	10/10/2025	19,432,329							19,432,329	19,432,329			
3741186	JERSEY CITY	NJ		10/07/2021	10/09/2025	40,660,000							40,660,000	40,660,000			
3730250	NEW YORK	NY		09/13/2005	06/09/2025	10,300,000							10,300,000	10,300,000			
3740413	BROOKLYN	NY		08/30/2012	08/04/2025	40,502,397							40,502,397	40,502,397			
3740414	BROOKLYN	NY		07/01/2016	08/04/2025	4,758,342							4,758,342	4,758,342			
3740474	NEW YORK	NY		06/03/2013	06/10/2025	84,600,000							84,600,000	84,600,000			
3740475	NEW YORK	NY		06/03/2013	06/10/2025	56,400,000							56,400,000	56,400,000			
3740600	NEW YORK	NY		02/11/2015	04/03/2025	5,803,155							5,803,155	5,803,155			
3740661	NEW YORK	NY		08/25/2015	10/14/2025	85,100,000							85,100,000	85,100,000			
3741287	BROOKLYN	NY		01/24/2023	05/30/2025	50,169,307		230,693			230,693		50,400,000	50,400,000			
3741366	NEW YORK	NY		07/09/2024	09/30/2025	10,911,516		98,484			98,484		11,010,000	11,010,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3730492	WOOSTER	OH		02/15/2006	04/18/2025	638,429							638,429	638,429			
3740040	WOOSTER	OH		02/09/2007	04/18/2025	98,919							98,919	98,919			
3741192	WEST JEFFERSON	OH		10/25/2021	05/15/2025	77,276,732		3,268			3,268		77,280,000	77,280,000			
3741460	NEW ALBANY	OH		12/12/2024	10/03/2025	131,886,595		1,616,400			1,616,400		133,502,995	133,502,995			
3741461	NEW ALBANY	OH		12/12/2024	10/03/2025	54,752,232		492,212			492,212		55,244,444	55,244,444			
3741372	CRANSTON	RI		08/06/2024	11/25/2025	26,851,266		188,734			188,734		27,040,000	27,040,000			
3741483	MYRTLE BEACH	SC		04/03/2025	11/21/2025	79,228,211		76,789			76,789		79,305,000	79,305,000			
3740672	DALLAS	TX		10/21/2015	11/07/2025	49,910,874							49,910,874	49,910,874			
3740678	AUSTIN	TX		08/31/2015	09/10/2025	5,872,567							5,872,567	5,872,567			
3741354	PLANO	TX		04/26/2024	12/22/2025	51,120,613		935,387			935,387		52,056,000	52,056,000			
3741291	SALT LAKE CITY	UT		03/27/2023	06/06/2025	94,605,038		474,570		123,277	597,847		95,079,608	95,079,608			
3740512	ARLINGTON COUNTY	VA		10/23/2013	06/06/2025	24,863,896							24,863,896	24,863,896			
3740704	GLEN ALLEN	VA		12/15/2015	12/23/2025	29,906,165							29,906,165	29,906,165			
3741317	CHANTILLY	VA		09/27/2023	02/28/2025	24,486,894		240,687		365,489	606,176		24,727,581	24,727,581			
3740855	SEATTLE	WA		08/30/2017	09/16/2025	11,300,000							11,300,000	11,300,000			
3741034	RENTON	WA		11/01/2019	10/21/2025	11,100,000							11,100,000	11,100,000			
3741141	KENT	WA		05/07/2021	06/18/2025	22,126,093							22,126,093	22,126,093			
3741225	SEATTLE	WA		12/23/2021	05/30/2025	195,655,897		744,976			744,976		196,400,874	196,400,874			
0199999. Mortgages closed by repayment						2,316,564,845		6,004,558		488,766	6,493,324		2,322,569,403	2,322,569,403			
KKR2103660	MONTGOMERY	AL		07/30/2025		127							127	127			
KKR2103674	FLORENCE	AL		05/29/2025		261							261	261			
KKR2103793	PRATTVILLE	AL		08/13/2025		184							184	184			
KKR2103835	BIRMINGHAM	AL		06/30/2025		190							190	190			
KKR2103891	BIRMINGHAM	AL		05/07/2025		144							144	144			
KKR2103897	DECATUR	AL		07/14/2025		137							137	137			
KKR2103902	BIRMINGHAM	AL		08/07/2025		171							171	171			
KKR2103699	FAYETTEVILLE	AR		05/28/2025		604							604	604			
3740700	GLENDALE	AZ		01/06/2016		1,942,035							1,942,035	1,942,035			
3740946	MESA	AZ		12/19/2018		99,937							99,937	99,937			
KKR2103769	PHOENIX	AZ		08/11/2025		572							572	572			
KKR2103817	SCOTTSDALE	AZ		05/23/2025		831							831	831			
34516SF	VISALIA	CA		04/28/2006		20,270							20,270	20,270			
34526SF	REDWOOD CITY	CA		01/30/2007		4,827							4,827	4,827			
3727054	ROSEVILLE	CA		11/04/2002		156,666							156,666	156,666			
3727081	ROSEVILLE	CA		10/10/2002		372,798							372,798	372,798			
3727380	DAVIS	CA		05/05/2003		357,471							357,471	357,471			
3727746	LONG BEACH	CA		09/29/2003		252,293							252,293	252,293			
3729928	SOUTH GATE	CA		08/26/2005		120,854							120,854	120,854			
3729937	SOUTH GATE	CA		08/26/2005		118,101							118,101	118,101			
3729946	SOUTH GATE	CA		08/26/2005		115,353							115,353	115,353			
3729973	SOUTH GATE	CA		09/23/2005		164,046							164,046	164,046			
3730353	MODESTO	CA		12/29/2005		244,383							244,383	244,383			
3740118	SAN JOSE	CA		11/20/2007		217,487							217,487	217,487			
3740161	LIVERMORE	CA		06/11/2008		94,487							94,487	94,487			
3740162	PLEASANT HILL	CA		06/11/2008		94,487							94,487	94,487			
3740433	SOUTHGATE	CA		11/05/2012		197,584							197,584	197,584			
3740499	SAN RAMON	CA		08/07/2013		1,431,057							1,431,057	1,431,057			
3740501	SAN FRANCISCO	CA		11/13/2013		710,299							710,299	710,299			
3740581	GLENDALE	CA		09/05/2014		2,181,141							2,181,141	2,181,141			
3740662	IRVINE	CA		07/29/2015		892,741							892,741	892,741			
3740666	LAGUNA NIGUEL	CA		08/27/2015		505,047							505,047	505,047			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3740692	CERRITOS	CA		10/30/2015		3,720,112							3,720,112	3,720,112			
3740726	SAN DIEGO	CA		06/15/2016		716,376							716,376	716,376			
3740749	SANTA FE SPRINGS	CA		11/10/2016		206,240							206,240	206,240			
3740752	CORTE MADERA	CA		08/05/2016		2,048,872							2,048,872	2,048,872			
3740959	COMMERCE	CA		10/31/2018		528,307							528,307	528,307			
3740974	SAN DIEGO	CA		01/15/2019		244,848							244,848	244,848			
3740987	SAN MATEO	CA		03/08/2019		361,946							361,946	361,946			
3741049	COMPTON	CA		01/31/2020		194,020							194,020	194,020			
3741075	PITTSBURG	CA		11/09/2020		928,280							928,280	928,280			
3741146	CONCORD	CA		05/26/2021		383,379							383,379	383,379			
3741151	SAN FRANCISCO	CA		06/30/2021		98,450							98,450	98,450			
3741168	DOWNEY	CA		08/19/2021		100,542							100,542	100,542			
3741183	SAN FRANCISCO	CA		10/21/2021		63,705							63,705	63,705			
3741234	TARZANA	CA		03/17/2022		520,013							520,013	520,013			
3741239	RIALTO	CA		02/25/2022		4,812,136							4,812,136	4,812,136			
3741292	LAGUNA HILLS	CA		03/17/2023		260,360							260,360	260,360			
3741294	LAGUNA HILLS	CA		03/17/2023		17,450,618							17,450,618	17,450,618			
3741312	SAN MATEO	CA		08/10/2023		172,186							172,186	172,186			
3741320	LAGUNA HILLS	CA		09/27/2023		13,538,580							13,538,580	13,538,580			
KKR2103714	GILROY	CA		05/02/2025		372							372	372			
KKR2103760	OAKLAND	CA		05/28/2025		1,478							1,478	1,478			
KKR2103883	LOS ANGELES	CA		05/08/2025		2,237							2,237	2,237			
KKR2143936	LONG BEACH	CA		10/02/2025		388							388	388			
KKR2143968	PASADENA	CA		08/27/2025		615							615	615			
KKR2143982	ANAHEIM	CA		08/22/2025		646							646	646			
3740794	DENVER	CO		12/20/2016		445,574							445,574	445,574			
3741267	GOLDEN	CO		06/21/2022		818,750							818,750	818,750			
4000016	JOHNSTOWN	CO		09/18/2025		6,417							6,417	6,417			
KKR2103802	GREELEY	CO		07/31/2025		420							420	420			
KKR2103937	GREELEY	CO		07/31/2025		445							445	445			
3740982	SIMSBURY	CT		04/10/2019		421,738							421,738	421,738			
3741233	STRATFORD	CT		02/16/2022		506,109							506,109	506,109			
3741259	STRATFORD	CT		06/21/2022		91,022							91,022	91,022			
3741463	HAMDEN	CT		01/27/2025		470,612							470,612	470,612			
3741515	NEW HAVEN	CT		08/05/2025		380,419							380,419	380,419			
KKR2143953	NEW BRITAIN	CT		09/24/2025		185							185	185			
3740743	WASHINGTON	DC		07/22/2016		1,560,678							1,560,678	1,560,678			
3740788	WASHINGTON	DC		11/10/2016		3,032			3,032		(3,032)						
3740790	WASHINGTON	DC		11/10/2016		1,931			1,931		(1,931)						
3740885	WASHINGTON	DC		11/16/2017		22,331							22,331	22,331			
34517SF	KEY LARGO	FL		04/28/2006		17,437							17,437	17,437			
3726682	MIAMI	FL		12/27/2001		122,546							122,546	122,546			
3740309	GAINSVILLE	FL		05/09/2011		446,633							446,633	446,633			
3740566	BOCA RATON	FL		06/03/2014		464,972							464,972	464,972			
3740567	BOCA RATON	FL		06/19/2014		495,336							495,336	495,336			
3740604	KISSIMMEE	FL		01/09/2015		363,470							363,470	363,470			
3740674	SANFORD	FL		08/13/2015		495,406							495,406	495,406			
3740791	MIAMI	FL		11/10/2016		978,496							978,496	978,496			
3740836	TAMPA	FL		06/01/2017		350,512							350,512	350,512			
3740899	TAMPA	FL		06/18/2018		604,944							604,944	604,944			
3740900	ORLANDO	FL		03/01/2018		390,273							390,273	390,273			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3740935	TAMPA	FL		06/18/2018		177,945							177,945	177,945			
3740938	ODESSA	FL		09/05/2018		111,795							111,795	111,795			
3740956	TAMPA	FL		09/27/2018		155,124							155,124	155,124			
3741004	DAYTONA BEACH	FL		04/26/2019		670,685							670,685	670,685			
3741013	JACKSONVILLE	FL		06/12/2019		293,202							293,202	293,202			
3741014	FORT MYERS	FL		03/03/2020		197,684							197,684	197,684			
3741023	ORLANDO	FL		10/02/2019		459,853							459,853	459,853			
3741046	SARASOTA	FL		11/20/2019		177,848							177,848	177,848			
3741068	SUNNY ISLES BEACH	FL		06/10/2020		137,205							137,205	137,205			
3741202	MAITLAND	FL		10/25/2021		24,249							24,249	24,249			
3741224	MIAMI	FL		12/09/2021		2,557,559							2,557,559	2,557,559			
3741226	ORLANDO	FL		12/14/2021		583,333							583,333	583,333			
3741244	HIALEAH	FL		05/09/2022		302,222							302,222	302,222			
3741325	FORT LAUDERDALE	FL		10/12/2023		131,818							131,818	131,818			
3741326	FORT LAUDERDALE	FL		10/12/2023		110,198							110,198	110,198			
3741332	TAMPA	FL		10/23/2023		384,789							384,789	384,789			
3741426	MIAMI BEACH	FL		10/29/2024		179,093							179,093	179,093			
3741552	RIVIERA BEACH	FL		09/08/2025		4,978,528							4,978,528	4,978,528			
4000015	PENSACOLA	FL		09/18/2025		21,072							21,072	21,072			
KKR2103680	NEW PORT RICHEY	FL		05/30/2025		323							323	323			
KKR2103702	PALATKA	FL		07/28/2025		254							254	254			
KKR2103703	MIAMI	FL		06/02/2025		634							634	634			
KKR2103710	JACKSONVILLE	FL		07/16/2025		186							186	186			
KKR2103721	TAMPA	FL		08/12/2025		306							306	306			
KKR2103758	CAPE CORAL	FL		05/22/2025		445							445	445			
KKR2103807	SAINT PETERSBURG	FL		05/30/2025		672							672	672			
KKR2103810	SAINT PETERSBURG	FL		05/30/2025		307							307	307			
KKR2103852	TAMPA	FL		06/20/2025		263							263	263			
KKR2103861	PLANT CITY	FL		06/12/2025		335							335	335			
KKR2103885	KEY LARGO	FL		05/21/2025		435							435	435			
KKR2103889	POINCIANA	FL		07/31/2025		237							237	237			
KKR2103914	MIAMI	FL		05/28/2025		1,188							1,188	1,188			
3730643	ATLANTA	GA		09/21/2006		601,235							601,235	601,235			
3740232	FORT OGLETHORPE	GA		03/05/2010		26,844							26,844	26,844			
3740465	CARROLLTON	GA		04/10/2013		732,212							732,212	732,212			
3740496	ATLANTA	GA		08/16/2013		416,575							416,575	416,575			
3740519	CONYERS	GA		11/12/2013		552,454							552,454	552,454			
3740643	SAVANNAH	GA		05/05/2015		223,437							223,437	223,437			
3740780	ALPHARETTA	GA		09/15/2016		329,161							329,161	329,161			
3740830	ATLANTA	GA		06/27/2017		1,050,831							1,050,831	1,050,831			
3740958	ATLANTA	GA		10/05/2018		149,375							149,375	149,375			
3741038	BUFORD	GA		10/24/2019		455,911							455,911	455,911			
3741191	AUGUSTA	GA		09/22/2021		124,109							124,109	124,109			
3741462	ATLANTA	GA		02/18/2025		680,123							680,123	680,123			
3741514	ATLANTA	GA		08/05/2025		122,277							122,277	122,277			
KKR2103734	MACON	GA		06/25/2025		136							136	136			
KKR2103814	MARIETTA	GA		05/23/2025		569							569	569			
KKR2103907	NORCROSS	GA		07/31/2025		322							322	322			
KKR2103936	FOREST PARK	GA		08/06/2025		173							173	173			
KKR2103941	THOMASVILLE	GA		08/05/2025		329							329	329			
KKR2103950	STONE MOUNTAIN	GA		08/01/2025		326							326	326			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3740737	PEARL CITY	HI		06/29/2016		730,788							730,788	730,788			
3740921	MERIDIAN	ID		06/06/2018		237,086							237,086	237,086			
3731350	ARLINGTON HEIGHTS	IL		10/05/2006		403,132							403,132	403,132			
3740722	ARLINGTON HEIGHTS	IL		06/21/2016		68,078							68,078	68,078			
3740767	CHICAGO	IL		10/19/2016		257,320							257,320	257,320			
3740774	CHICAGO	IL		05/14/2019		31,815							31,815	31,815			
3740910	CHICAGO	IL		04/12/2018		161,941							161,941	161,941			
3740920	WILMINGTON	IL		05/22/2018		247,126							247,126	247,126			
3740931	CHICAGO	IL		06/28/2018		389,983							389,983	389,983			
KKR2103731	SAINT CHARLES	IL		06/30/2025		786							786	786			
KKR2103859	DOLTON	IL		06/27/2025		353							353	353			
34511SF	NEWBURGH	IN		03/20/2006		24,747							24,747	24,747			
34512SF	NOBLESVILLE	IN		05/30/2006		31,608							31,608	31,608			
34513SF	INDIANAPOLIS	IN		05/30/2006		29,385							29,385	29,385			
3740869	CARMEL	IN		11/15/2017		189,923							189,923	189,923			
3740888	CARMEL	IN		12/28/2017		287,697							287,697	287,697			
3741411	INDIANAPOLIS	IN		08/26/2024		2,780,622							2,780,622	2,780,622			
KKR2103673	ANDERSON	IN		06/12/2025		140							140	140			
KKR2103696	GARY	IN		05/13/2025		134							134	134			
KKR2103834	VALPARAISO	IN		07/08/2025		257							257	257			
KKR2103849	MUNCIE	IN		01/24/2025		162							162	162			
KKR2103958	SOUTH BEND	IN		07/08/2025		148							148	148			
3741043	GUADALAJARA	MEX		12/19/2019		425,653							425,653	425,653			
3740491	OLATHE	KS		06/28/2013		364,297							364,297	364,297			
3741265	WALTON	KY		05/25/2022		33,247,872							33,247,872	33,247,872			
4000013	NEWPORT	KY		09/18/2025		11,970							11,970	11,970			
KKR2103665	LOUISVILLE	KY		06/18/2025		157							157	157			
KKR2103787	LOUISVILLE	KY		07/02/2025		178							178	178			
3740473	MANDEVILLE	LA		01/10/2014		142,148							142,148	142,148			
KKR2103717	ALBANY	LA		05/14/2025		208							208	208			
KKR2103765	BATON ROUGE	LA		07/01/2025		339							339	339			
3740847	CAMBRIDGE	MA		04/27/2018		619,639							619,639	619,639			
3740972	QUINCY	MA		11/20/2018		93,658							93,658	93,658			
3740976	EAST BOSTON	MA		12/07/2018		854,688							854,688	854,688			
3741248	BOSTON	MA		04/06/2022		299,897							299,897	299,897			
3741257	BURLINGTON	MA		05/05/2022		900,000							900,000	900,000			
KKR2103948	PITTSFIELD	MA		07/23/2025		237							237	237			
34519SF	ANNAPOLIS	MD		04/28/2006		22,932							22,932	22,932			
3740754	ROCKVILLE	MD		08/23/2016		1,612,040							1,612,040	1,612,040			
3741028	ROCKVILLE	MD		12/17/2019		576,727							576,727	576,727			
3741334	SPARROWS POINT	MD		01/10/2024		762,734							762,734	762,734			
3741429	OXON HILL	MD		11/06/2024		508,849							508,849	508,849			
KKR2103742	BALTIMORE	MD		07/09/2025		336							336	336			
KKR2103774	BALTIMORE	MD		07/21/2025		219							219	219			
KKR2103879	WINDSOR MILL	MD		03/21/2025		266							266	266			
3741272	DETROIT	MI		08/25/2022		112,160							112,160	112,160			
4000012	WESTLAND	MI		09/18/2025		5,512							5,512	5,512			
KKR2103700	TROY	MI		06/02/2025		382							382	382			
KKR2103743	DETROIT	MI		07/29/2025		170							170	170			
KKR2103794	DETROIT	MI		07/07/2025		181							181	181			
KKR2103799	DEARBORN	MI		07/24/2025		261							261	261			

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2103928	DETROIT	MI		07/25/2025		286							286	286			
KKR2143966	PETOSKEY	MI		09/10/2025		136							136	136			
34501SF	EDEN PRAIRIE	MN		11/29/2001		13,391							13,391	13,391			
34518SF	SAINT LOUIS PARK	MN		04/28/2006		24,325							24,325	24,325			
3740322	MINNEAPOLIS	MN		06/23/2011		183,612							183,612	183,612			
3740359	DULUTH	MN		11/16/2011		108,852							108,852	108,852			
3740360	DULUTH	MN		11/16/2011		171,918							171,918	171,918			
3740362	BLAINE	MN		04/18/2012		207,158							207,158	207,158			
3740427	INVER GROVE HEIGHTS	MN		10/18/2012		145,977							145,977	145,977			
3740443	MINNEAPOLIS	MN		11/20/2012		126,441							126,441	126,441			
3740450	BLAINE	MN		12/14/2012		83,036							83,036	83,036			
3740484	MINNEAPOLIS	MN		08/29/2013		594,333							594,333	594,333			
3740495	MONTICELLO	MN		08/08/2013		143,982							143,982	143,982			
3740721	EDEN PRAIRIE	MN		04/14/2016		289,140							289,140	289,140			
3741333	FRIDLEY	MN		10/19/2023		33,811							33,811	33,811			
3740087	WENTZVILLE	MO		11/01/2007		147,071							147,071	147,071			
3740926	KANSAS CITY	MO		06/07/2018		205,474							205,474	205,474			
KKR2103675	NIXA	MO		08/11/2025		222							222	222			
KKR2103786	SAINT LOUIS	MO		08/01/2025		155							155	155			
KKR2103843	KANSAS CITY	MO		08/13/2025		299							299	299			
KKR2103856	SAINT ANN	MO		05/02/2025		1,450							1,450	1,450			
KKR2103864	KANSAS CITY	MO		07/18/2025		272							272	272			
KKR2103875	INDEPENDENCE	MO		08/04/2025		573							573	573			
3728547	ASHEVILLE	NC		10/04/2004		63,655							63,655	63,655			
3730139	ASHEVILLE	NC		11/03/2006		67,761							67,761	67,761			
3740314	HENDERSONVILE	NC		05/18/2011		122,186							122,186	122,186			
3740793	RALEIGH	NC		01/25/2017		413,654							413,654	413,654			
3740801	CHARLOTTE	NC		03/01/2017		1,108,513							1,108,513	1,108,513			
3740817	WILMINGTON	NC		07/27/2017		160,961							160,961	160,961			
3740937	DURHAM	NC		09/05/2018		149,060							149,060	149,060			
3740939	CARY	NC		10/19/2018		142,466							142,466	142,466			
3740944	RALEIGH	NC		07/31/2018		185,910							185,910	185,910			
3740984	CHARLOTTE	NC		12/20/2018		1,185,340							1,185,340	1,185,340			
3741065	CHARLOTTE	NC		03/19/2020		326,078							326,078	326,078			
3741188	RALEIGH	NC		10/20/2021		49,274							49,274	49,274			
3741276	FAYETTEVILLE	NC		07/08/2022		49,404							49,404	49,404			
3741395	HUNTERSVILLE	NC		08/14/2024		162,720							162,720	162,720			
KKR2103890	CHARLOTTE	NC		08/07/2025		505							505	505			
KKR2103919	FUQUAY-VARINA	NC		07/02/2025		173							173	173			
KKR2103946	WINSTON SALEM	NC		06/12/2025		435							435	435			
3740740	ELKHORN	NE		08/04/2016		315,641							315,641	315,641			
34500SF	BRIDGEWATER	NJ		11/29/2001		11,395							11,395	11,395			
3740595	EDISON	NJ		12/10/2014		232,664							232,664	232,664			
3740820	UNION	NJ		05/17/2017		237,046							237,046	237,046			
3740850	SECAUCUS	NJ		10/10/2017		258,822							258,822	258,822			
3740851	FRANKLIN LAKES	NJ		08/10/2017		173,552							173,552	173,552			
3740875	EAST HANOVER	NJ		11/15/2017		368,078							368,078	368,078			
3740881	UNION TOWNSHIP	NJ		11/15/2017		305,198							305,198	305,198			
3740898	JERSEY CITY	NJ		01/31/2018		1,123,473							1,123,473	1,123,473			
3740985	NORTH BERGEN	NJ		01/10/2019		255,089							255,089	255,089			
3740990	JERSEY CITY	NJ		01/31/2019		1,028,450							1,028,450	1,028,450			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3741000	SECAUCUS	NJ		04/02/2019		1,002,290							1,002,290	1,002,290			
3741007	SOMERVILLE	NJ		06/03/2019		129,386							129,386	129,386			
3741017	CHERRY HILL	NJ		06/28/2019		242,784							242,784	242,784			
3741160	MARLBORO	NJ		08/17/2021		198,989							198,989	198,989			
3741196	RAHWAY	NJ		11/16/2021		271,157							271,157	271,157			
3741197	RAHWAY	NJ		11/16/2021		125,895							125,895	125,895			
3741297	PARMAUS	NJ		04/06/2023		1,110,326							1,110,326	1,110,326			
3741346	CHERRY HILL	NJ		02/13/2024		1,007,492							1,007,492	1,007,492			
KKR2103770	TOMS RIVER	NJ		08/11/2025		347							347	347			
KKR2103845	BRIDGETON	NJ		01/13/2025		184							184	184			
KKR2103846	BRIDGETON	NJ		01/13/2025		178							178	178			
KKR2103909	BELLMAWR	NJ		07/31/2025		344							344	344			
KKR2103939	NUTLEY	NJ		08/06/2025		1,245							1,245	1,245			
KKR2143928	BLOOMFIELD	NJ		09/19/2025		541							541	541			
3741313	LAS VEGAS	NV		08/17/2023		9,237,426							9,237,426	9,237,426			
34503SF	COLD SPRING	NY		05/29/2003		9,716							9,716	9,716			
34528SF	NEW YORK	NY		03/27/2007		37,683							37,683	37,683			
3730764	NEW YORK	NY		01/19/2006		112,753							112,753	112,753			
3740316	COBLESKILL	NY		05/18/2011		34,701							34,701	34,701			
3740485	STONY BROOK	NY		07/01/2013		534,819							534,819	534,819			
3740486	STONY BROOK	NY		06/10/2013		513,576							513,576	513,576			
3740507	NEW YORK	NY		10/17/2013		10,546							10,546	10,546			
3740550	YONKERS	NY		07/10/2014		1,397,849							1,397,849	1,397,849			
3740553	NEW YORK	NY		06/27/2014		1,508,366							1,508,366	1,508,366			
3740642	PORT CHESTER	NY		06/09/2015		503,995							503,995	503,995			
3740832	NEW YORK	NY		05/10/2017		323,056							323,056	323,056			
3740833	NEW YORK	NY		05/10/2017		284,246							284,246	284,246			
3740834	NEW YORK	NY		05/10/2017		72,397							72,397	72,397			
3740929	NEW YORK	NY		06/28/2018		494,370							494,370	494,370			
3741149	NEW YORK	NY		08/26/2021		57,764							57,764	57,764			
3741256	NEW YORK	NY		06/08/2022		778,742							778,742	778,742			
3741436	NEW YORK	NY		11/12/2024		236,584							236,584	236,584			
KKR2103860	UTICA	NY		07/31/2025		178							178	178			
KKR2103957	FLUSHING	NY		08/29/2025		1,551							1,551	1,551			
KKR2143989	GREAT NECK	NY		09/19/2025		878							878	878			
3740043	STRONGSVILLE	OH		04/30/2007		281,825							281,825	281,825			
3740622	NEW ALBANY	OH		06/04/2015		307,214							307,214	307,214			
3740741	WESTLAKE	OH		07/05/2016		563,694							563,694	563,694			
3740877	NEW ALBANY	OH		11/29/2017		187,616							187,616	187,616			
3740883	WESTLAKE	OH		11/02/2017		135,730							135,730	135,730			
3740971	PARMA	OH		11/09/2018		92,776							92,776	92,776			
3741045	WESTERVILLE	OH		12/02/2019		487,266							487,266	487,266			
3741218	WESTERVILLE	OH		02/03/2022		93,923							93,923	93,923			
3741343	DUBLIN	OH		12/29/2023		225,529							225,529	225,529			
3741570	NEW ALBANY	OH		10/03/2025		18,958,428							18,958,428	18,958,428			
4000009	SPRINGFIELD	OH		09/18/2025		7,215							7,215	7,215			
4000017	DAYTON	OH		09/18/2025		5,315							5,315	5,315			
KKR2103677	CLEVELAND	OH		03/07/2025		170							170	170			
KKR2103692	CLEVELAND	OH		04/17/2025		736							736	736			
KKR2103708	CINCINNATI	OH		06/13/2025		341							341	341			
KKR2103913	CINCINNATI	OH		04/18/2025		634							634	634			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2103931	CINCINNATI	OH		07/29/2025		237							237	237			
3727942	EXTON	PA		03/12/2004		1,289,970							1,289,970	1,289,970			
3728378	WEST SADSBURY	PA		09/09/2004		336,237							336,237	336,237			
3730102	MONTGOMERY	PA		01/26/2006		171,033							171,033	171,033			
3740384	EXTON	PA		05/10/2012		102,490							102,490	102,490			
3740631	CHESWICK	PA		04/16/2015		297,627							297,627	297,627			
3740968	PHILADELPHIA	PA		11/27/2018		386,983							386,983	386,983			
3741060	BALA CYNWYD	PA		03/03/2020		424,027							424,027	424,027			
3741329	PLYMOUTH MEETING	PA		09/29/2023		74,466							74,466	74,466			
4000019	YORK	PA		09/18/2025		6,347							6,347	6,347			
KKR2103726	PHILADELPHIA	PA		04/30/2025		429							429	429			
KKR2103728	LYKENS	PA		06/20/2025		178							178	178			
KKR2103738	CARBONDALE	PA		07/14/2025		446							446	446			
KKR2103751	AMBRIDGE	PA		05/21/2025		176							176	176			
KKR2103772	IMPERIAL	PA		06/24/2025		301							301	301			
KKR2103780	PHILADELPHIA	PA		06/17/2025		209							209	209			
KKR2103801	PHILADELPHIA	PA		07/30/2025		173							173	173			
KKR2103854	HOLMES	PA		07/03/2025		358							358	358			
KKR2103899	PHILADELPHIA	PA		07/22/2025		251							251	251			
KKR2103906	READING	PA		07/24/2025		254							254	254			
KKR2143984	PHILADELPHIA	PA		09/19/2025		212							212	212			
3740761	HILTON HEAD	SC		10/27/2016		377,724							377,724	377,724			
3741286	RIDGEVILLE	SC		12/30/2022		3,000,000							3,000,000	3,000,000			
3741378	DUNCAN	SC		08/27/2024		111,434							111,434	111,434			
3740233	SEVIERVILLE	TN		02/01/2010		26,989							26,989	26,989			
3740988	MEMPHIS	TN		03/18/2019		11,382,890							11,382,890	11,382,890			
3741513	MADISON	TN		08/05/2025		309,910							309,910	309,910			
4000005	TULLAHOMA	TN		09/18/2025		4,704							4,704	4,704			
4000006	JACKSON	TN		09/18/2025		4,349							4,349	4,349			
4000018	MADISON	TN		09/18/2025		6,408							6,408	6,408			
KKR2103672	CHATTANOOGA	TN		07/02/2025		280							280	280			
KKR2103707	HIXSON	TN		07/31/2025		373							373	373			
KKR2103804	MEMPHIS	TN		07/31/2025		167							167	167			
34510SF	MAGNOLIA	TX		02/27/2006		17,249							17,249	17,249			
3740244	SAN ANTONIO	TX		04/28/2010		214,383							214,383	214,383			
3740246	SAN ANTONIO	TX		04/28/2010		163,444							163,444	163,444			
3740514	HOUSTON	TX		02/10/2014		4,089,770							4,089,770	4,089,770			
3740723	GRAND PRAIRIE	TX		05/13/2016		684,971							684,971	684,971			
3740798	DALLAS	TX		12/20/2016		318,176							318,176	318,176			
3740887	GRAND PRAIRIE	TX		12/13/2017		180,060							180,060	180,060			
3740930	GRAND PRAIRIE	TX		07/20/2018		314,362							314,362	314,362			
3740947	FORT WORTH	TX		08/28/2018		168,605							168,605	168,605			
3740950	PFLUGERVILLE	TX		10/25/2018		125,039							125,039	125,039			
3740952	PFLUGERVILLE	TX		11/06/2018		110,158							110,158	110,158			
3740954	PFLUGERVILLE	TX		05/01/2019		84,606							84,606	84,606			
3740980	AUSTIN	TX		11/29/2018		344,269							344,269	344,269			
3741015	HOUSTON	TX		06/07/2019		2,197,849							2,197,849	2,197,849			
3741026	ADDISON	TX		09/05/2019		(25,531)							(25,531)	(25,531)			
3741052	SAN ANTONIO	TX		12/20/2019		218,245							218,245	218,245			
3741147	AUSTIN	TX		06/30/2021		254,415							254,415	254,415			
3741169	HOUSTON	TX		07/29/2021		39,614							39,614	39,614			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3741174	AUSTIN	TX		09/01/2021		27,702							27,702	27,702			
3741302	PATTISON	TX		07/25/2023		39,780,000							39,780,000	39,780,000			
3741414	GRAPEVINE	TX		09/12/2024		9,106,240							9,106,240	9,106,240			
4000003	SAN MARCOS	TX		09/18/2025		10,950							10,950	10,950			
4000004	ELGIN	TX		09/18/2025		3,131							3,131	3,131			
4000007	LUFKIN	TX		09/18/2025		7,902							7,902	7,902			
4000008	PLEASANTON	TX		09/18/2025		18,701							18,701	18,701			
4000011	SOUTHLAKE	TX		09/18/2025		30,941							30,941	30,941			
4000014	FLOWER MOUND	TX		09/18/2025		27,616							27,616	27,616			
KKR2103697	HOUSTON	TX		05/28/2025		231							231	231			
KKR2103698	HOUSTON	TX		05/16/2025		306							306	306			
KKR2103880	MESQUITE	TX		05/23/2025		526							526	526			
KKR2103917	SAN ANTONIO	TX		06/04/2025		429							429	429			
3741050	SOUTH JORDAN	UT		02/07/2020		114,366							114,366	114,366			
3741150	LEHI	UT		06/29/2021		316,249							316,249	316,249			
3741399	SALT LAKE CITY	UT		09/10/2024		11,724,771							11,724,771	11,724,771			
3740856	CHESAPEAKE	VA		10/10/2017		127,818							127,818	127,818			
3741093	VIRGINIA BEACH	VA		01/15/2021		573,395							573,395	573,395			
3741305	FREDERICKSBURG	VA		06/21/2023		82,696							82,696	82,696			
3741341	HENRICO	VA		03/06/2024		255,275							255,275	255,275			
4000001	FREDERICKSBURG	VA		06/26/2025		196,540							196,540	196,540			
KKR2103798	PORTSMOUTH	VA		07/24/2025		213							213	213			
3740449	SEATTLE	WA		12/11/2012		397,706							397,706	397,706			
3740975	BELLEVUE	WA		12/06/2018		615,185							615,185	615,185			
3741143	REDMOND	WA		05/25/2021		667,504							667,504	667,504			
4000010	RENTON	WA		09/18/2025		24,325							24,325	24,325			
3727643	MUKWONAGO	WI		09/10/2003		77,896							77,896	77,896			
3727652	MILWAUKEE	WI		11/10/2003		64,437							64,437	64,437			
KKR2103661	MILWAUKEE	WI		08/06/2025		132							132	132			
3740315	HURRICANE	WV		05/18/2011		90,375							90,375	90,375			
0299999. Mortgages with partial repayments						274,405,162			4,963		(4,963)		274,400,199	274,400,199			
3740589	SAN FRANCISCO	CA		09/29/2014	01/13/2025	36,700,000			106,511		(106,511)		36,593,489	36,593,489			
3740602	LOS ANGELES	CA		12/02/2014	07/31/2024				781		(781)		(781)	(781)			
3741066	SANTA CLARA	CA		03/26/2020	09/18/2024									415,000		415,000	415,000
3741144	ATLANTA	GA		06/04/2021	04/24/2025	11,569							11,569	11,569			
0399999. Mortgages disposed						36,711,568			107,292		(107,292)		36,604,276	37,019,276		415,000	415,000
3740789	CHICAGO	IL		11/22/2016		3,900,000							3,900,000	3,900,000			
3730764	NEW YORK	NY		01/19/2006		17,827,042		(72,274)			(72,274)		17,754,768	17,754,768			
3731369	NEW YORK	NY		07/20/2006		7,599,591		17,049			17,049		7,616,639	7,616,639			
3740635	NEW YORK	NY		04/22/2015		63,000,000	14,894,812		10,394,812		4,500,000		67,500,000	67,500,000			
3741015	HOUSTON	TX		06/07/2019		38,821,381			1,752,150		(1,752,150)		37,069,231	37,069,231			
0499999. Mortgages transferred						131,148,013	14,894,812	(55,225)	12,146,962		2,692,625		133,840,638	133,840,638			
0599999 - Totals						2,758,829,589	14,894,812	5,949,333	12,259,217	488,766	9,073,694		2,767,414,516	2,767,829,516		415,000	415,000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
92939G-AL-1 ..	14780A WFLD 2014-MONT (92939GAL1)		Bethesda	MD		6.	01/01/2025		2,000,000	1,684,446	1,684,446	(315,554)					65,533		0.000
12635W-AJ-6 ..	14790A COMM 2016-787S (12635WAJ6)		New York	NY		3.B	01/01/2025		27,738,349	27,187,594	27,187,594	(550,755)	313,533				1,304,819		0.000
44421L-AL-6 ..	14800A HY 2016-10HY (44421LAL6)		New York	NY		1.G FE	01/01/2025		2,632,328	2,597,566	2,597,566	(34,763)	24,967				98,369		0.000
95001C-AJ-1 ..	14810A WFCM 2017-SMP (95001CAJ1)		Santa Monica	CA		6. FE	01/01/2025		1,125,000	1,950,275	1,125,000			6,375,000			515,655		0.000
94990E-AG-9 ..	14820A WFCM 2018-AUS (94990EAG9)		New York	NY		1.C	01/01/2025		3,888,980	3,680,552	3,680,552	(208,428)	1,815				149,098		0.000
05589F-AC-8 ..	14850A BOP 2019-300M (05589FAC8)		New York	NY		4.B	01/01/2025		21,200,000	13,389,227	13,389,227	(7,810,773)					983,444		0.000
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated									58,584,658	50,489,659	49,664,384	(8,920,273)	340,315	6,375,000			3,116,919		XXX
92892A-AA-3 ..	15750A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAA3)		Wilmington	DE		5.B	12/31/2025		375	378	375								0.000
92892A-AB-1 ..	15760A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAB1)		Wilmington	DE		5.B	12/31/2025		374,374	377,857	374,374						(447)		0.000
1199999. Debt securities that do not qualify as bonds - debt securities that do not qualify as bonds solely to a lack of meaningful cash flows - NAIC Designation not assigned by the SVO - unaffiliated									374,749	378,236	374,749						(448)		XXX
64982*-BR-8 ..	05840A PSF Trust 2006-1		Albany	NY		1.B	05/18/2010		18,348,070	51,593,885	18,348,070		(1,485,083)				1,475,917		1.000
1399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation assigned by the SVO - bonds - unaffiliated									18,348,070	51,593,885	18,348,070		(1,485,083)				1,475,917		XXX
000000-00-0 .	0541LP Partners Group European Mezzanine 2008, L.P.		St. Peter Port	GGY	Partners Group Management VI Limited		07/01/2008	2.	2,789,241	1,111,135	1,111,135	162,003				52,620	26,755	1,432,355	0.018
65250B-10-8 ..	0577LP Newstone Capital Partners II, LP		Wilmington	DE	Newstone Partners II, LP		12/02/2010	2.		3,694	3,694	81,504	(5,606)				288,877		0.014
29269B-10-3 ..	0598LP Energy Fund XV, L.P.		Wilmington	DE	TCW-EIG Alternative Investments, LLC		03/07/2011	2.	53,704	203,161	203,161	88,616		125,582			78,053	2,134,657	0.003
000000-00-0 .	0605LP MML Capital Partners Fund V, LP		Jersey	JEY	MML Capital Partners Fund V GP Limited		06/17/2011	2.	1,043,215	18,338	18,338	(1,024)		1,789		2,220			0.015
26859B-10-5 ..	0761LP EIG Energy Fund XVI, L.P.		Wilmington	DE	EIG Energy Fund XVI GP, LLC		09/23/2013	2.	6,585,877	6,612,271	6,612,271	25,014	(7,389)	734,517			27,114	4,350,868	0.003
G6897#-10-2 ..	0785LP Partners Group Direct Mezzanine 2013, L.P. Inc		St. Peter Port	GGY	Partners Group Direct Mezzanine 2013, L.P. Inc		02/24/2014	2.	2,482,842	2,104,499	2,104,499	35,011		142,751		59,653	199,252	880,979	0.037
000000-00-0 .	0788LP Flybridge Capital Partners IV, L.P.		Dover	DE	Flybridge Capital Partners G.P. IV, LLC		12/29/2014	1.	13,071,418	42,530,416	42,530,416	(4,890,677)					1,290,658	487,959	0.237
000000-00-0 .	0789LP Founders Fund V, LP		Dover	DE	Founders Fund V Management, LLC		06/03/2014	1.	2,643,658	12,131,481	12,131,481	2,881,349						200,000	0.012
000000-00-0 .	0816LP RRE Leaders Fund, L.P.		Wilmington	DE	RRE Leaders GP, LLC		10/31/2014	1.	17,233,142	13,601,004	13,601,004	679,303						508,073	0.216
000000-00-0 .	0865LP Goldcrest Capital QP, LP		Palo Alto	CA	Goldcrest Capital GP, LP		08/25/2015	1.	1,506,955	7,311,277	7,311,277	1,566,309							0.020
000000-00-0 .	0917LP Eight Partners VC Fund I, LP		Wilmington	DE	Eight Partners VC GP I, LLC		03/16/2016	1.	12,449,508	17,473,870	17,473,870	(1,434,370)					4,971,764	300,000	0.035
000000-00-0 .	0919LP Pear Ventures II, LP		Wilmington	DE	PEAR VENTURES GP II, LLC		04/05/2016	1.	2,490,141	7,849,146	7,849,146	1,337,148	(14,969)				80,528		0.037
000000-00-0 .	0927LP Founders Fund VI, LP		Wilmington	DE	Founders Fund VI Management, LLC		08/31/2017	1.	9,203,560	43,078,317	43,078,317	14,910,657					3,991,854		0.009
000000-00-0 .	09833P Stone Ridge Holdings Group LLC		Wilmington	DE			01/19/2024		242,578,266	291,185,354	291,185,354	43,097,024					4,131,444		0.018
000000-00-0 .	1122GP Dawson Portfolio Finance 3, LP		Wilmington	DE	Dawson Portfolio Finance 3, LP		08/06/2019	2.		1,631,153	1,631,153	182,385							0.000
000000-00-0 .	1144LP Brewer Lane Ventures Fund I, L.P.		Wilmington	DE	Brewer Lane Ventures Fund I GP, LLC		12/19/2019	1.	20,544,435	32,463,778	32,463,778	6,486,947						455,565	0.174
000000-00-0 .	1158LP Odyssey Investment Partners Fund VI, L.P.		Wilmington	DE	Odyssey Capital Partners VI, LLC		04/20/2020	3.	5,735,480	8,436,583	8,436,583	271,560	(180,904)				3,107,008	1,342,314	0.002
000000-00-0 .	1159LP Aquiline Credit Opportunities Fund L.P.		Grand Cayman	CYM	Aquiline Credit Opportunities GP Ltd		04/28/2020	2.	8,844,337	9,932,481	9,932,481	(740,311)						419,676	0.094
000000-00-0 .	1176GP Avenue Asia Capital Partners VI, LLC		Grand Cayman	CYM	Avenue Asia Capital Partners VI, LLC		09/28/2020	2.	284,987	620,948	620,948	73,358					6,573		0.000
000000-00-0 .	1176LP Avenue Asia Special Situation Fund VI, LP		Grand Cayman	CYM	Avenue Asia Capital Partners VI, LLC		09/28/2020	2.	2,858,350	6,683,677	6,683,677	354,116						5,475,242	0.021
000000-00-0 .	1186GP Dawson Portfolio Finance 4, LP		Wilmington	DE	Dawson Portfolio Finance 4, GP		11/25/2020	2.		1,137,284	1,137,284	149,551							0.000
000000-00-0 .	1192LP Gryphon Heritage Partners, L.P.		Wilmington	DE	Gryphon Advisors, LLC		12/15/2020	3.	8,021,992	9,192,923	9,192,923	1,480,781	(452,017)				(319,542)	3,893,300	0.028
000000-00-0 .	1193LP Consonance Private Equity II, LP		Wilmington	DE	Consonance Capital Partners GP, LLC		12/17/2020	3.	772,486	1,588,570	1,588,570	274,536	(51,418)				27,032	572,224	0.002
000000-00-0 .	1194LP Gryphon Partners VI, L.P.		Wilmington	DE	Gryphon Advisors, LLC		12/18/2020	3.	10,691,066	12,122,642	12,122,642	(305,768)	(189,103)				530,087	1,945,433	0.005
000000-00-0 .	1196LP KLC Fund I LP		Wilmington	DE	Knox Lane LP		12/28/2020	3.	5,406,106	8,184,454	8,184,454	316,668	(19,609)				322,924	473,730	0.010
000000-00-0 .	1200LP CenterOak Equity Fund II, L.P.		Wilmington	DE	CenterOak GP II, Inc.		01/14/2021	3.	3,681,899	6,912,855	6,912,855	(216,237)	(51,112)				1,317,012	789,591	0.010
000000-00-0 .	1201LP PAI Mid-Market Fund SCSp		Luxembourg City	LUX	PAI MMF GP S.a r.l		01/06/2021	3.	11,035,131	15,918,550	15,918,550	611,985	(555,937)			845,536	1,968,949	3,234,060	0.017
000000-00-0 .	1204LP EQT IX (No.2) USD SCSp		Luxembourg City	LUX	EQT Fund Management S.a r.l.		02/05/2021	3.	17,557,875	25,262,691	25,262,691	1,694,565	(323,851)				2,632,518	2,178,391	0.001

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	1208LP Trill Impact (No.2) SCSp		Luxembourg City	LUX	Trill Impact (GP) SCS		03/22/2021	3.	6,654,313	9,882,274	9,882,274	113,040	(142,016)			854,084	653,435	336,996	0.007
000000-00-0 .	1210LP Avance Investment Partners, L.P.		Wilmington	DE	Avance Investment Partners GP, LLC		04/01/2021	3.	4,971,070	6,824,766	6,824,766	525,339	(342,749)				844,568	3,366,110	0.009
000000-00-0 .	1213LP Carousel Capital Partners VI, L.P.		Wilmington	DE	Carousel Capital Company VI, L.L.C.		04/21/2021	3.	2,012,376	2,881,333	2,881,333	441,313	(98,032)				8,037	2,389,680	0.007
000000-00-0 .	1218LP Centerbridge Capital Partners IV, L.P.		Wilmington	DE	Centerbridge Associates IV, L.P.		12/06/2021	3.	6,632,894	9,362,581	9,362,581	23,903	(121,223)				444,599	1,905,497	0.003
000000-00-0 .	1225LP A&M Capital Strategic Investments, LP		Wilmington	DE	A&M Capital Strategic Investments-GP, LP		06/30/2021	3.	3,500,193	4,574,825	4,574,825	257,847	(95,649)					2,480,878	0.017
000000-00-0 .	1231LP ICONIQ Strategic Partners VI, L.P.		George Town	CYM	ICONIQ Strategic Partners VI GP, L.P.		07/06/2021		5,129,146	6,150,171	6,150,171	748,783	(102,546)					203	0.003
000000-00-0 .	1232LP Greenbriar Equity Fund V, L.P.		Wilmington	DE	Greenbriar Holdings V, LLC		08/02/2021	3.	7,710,955	10,124,135	10,124,135	166,466	(218,367)				527,668	1,165,552	0.005
000000-00-0 .	1235GP Dawson GP Finance 1, LP		Wilmington	DE			09/28/2021	2.		105,277	105,277	24,017							0.000
000000-00-0 .	1243LP Fremman 1 MM SCSp		Luxembourg City	LUX	Fremman 1 GP Luxembourg S.a r.l.		10/22/2021	3.	5,810,701	10,048,892	10,048,892	1,299,348				524,022	54,510	1,077,704	0.014
000000-00-0 .	1248LP MiddleGround Partners II, L.P.		Wilmington	DE	MiddleGround GP II, LP		11/15/2021	3.	4,996,292	5,621,964	5,621,964	(857,487)	(4,669)				686,424	649,228	0.007
000000-00-0 .	1249LP West Street Global Infrastructure Partners IV, L.P.		Wilmington	DE	West Street Infrastructure Advisors IV, L.L.C.		11/29/2021		3,373,834	4,163,060	4,163,060	545,709					27,237	1,562,500	0.001
000000-00-0 .	1251LP Soma Capital Fund III Partners LLC		Wilmington	DE	Soma Capital Fund III, LP		11/10/2021	1.	938,999	1,109,080	1,109,080	219,475					61,002		0.002
000000-00-0 .	1257GP Dawson Portfolio Finance 5, LP		Wilmington	DE			12/29/2021	2.		755,681	755,681	247,502							0.000
000000-00-0 .	1266LP Bow Capital Fund II, LP		Wilmington	DE	Bow Capital GP II, LLC		01/14/2022	1.	1,689,619	1,663,747	1,663,747	(86,273)					810,381		0.018
000000-00-0 .	1282LP The Founders Fund Growth II, LP		Wilmington	DE	The Founders Fund Growth II Management, LLC		07/28/2023	1.	14,619,985	20,612,324	20,612,324	5,340,594				215,231			0.004
000000-00-0 .	1290LP Excellere Capital Fund IV, L.P.		Wilmington	DE	Excellere Partners IV LLC		05/18/2022	3.	3,576,951	7,236,915	7,236,915	1,056,353	(101,758)				11,856	5,486,202	0.011
000000-00-0 .	1291LP Trident IX, L.P.		Grand Cayman	CYM	Trident Capital IX, L.P.		06/24/2022	3.	3,605,339	5,141,613	5,141,613	520,366	(74,075)				33,081	1,213,273	0.001
000000-00-0 .	1294LP Trivest Fund VII, L.P.		Wilmington	DE	Trivest Partners VII GP, L.P.		07/14/2023	3.	602,877	656,897	656,897	57,868	(55,245)					1,266,826	0.002
000000-00-0 .	1296LP Kelso Investment Associates XI, L.P.		Wilmington	DE	Kelso GP XI, L.P.		06/27/2022	3.	6,389,086	9,121,266	9,121,266	660,038	(343,804)					8,408,353	0.006
000000-00-0 .	1298LP Entrepreneurial Equity Partners Fund II, L.P.		Wilmington	DE	Entrepreneurial Equity Partners Fund II GP, L.P.		07/08/2022	3.	1,263,316	2,189,211	2,189,211	282,214	(69,622)				298	1,250,861	0.005
000000-00-0 .	1306LP Incline Ascent Fund, L.P.		Wilmington	DE	Incline Management, L.P.		07/28/2022	3.	5,049,287	5,294,576	5,294,576	(992,226)	(151,071)				1,405,170	1,192,252	0.024
000000-00-0 .	1311LP A&M Capital Partners III, LP		Wilmington	DE	A&M Capital-GP III, LP		12/16/2022	3.	1,793,011	2,942,306	2,942,306	270,652	(162,911)				42,155	4,686,594	0.004
000000-00-0 .	1315LP Sentinel Capital Partners VII, L.P.		Wilmington	DE	Sentinel Managing Company VII, Inc.		07/14/2023	3.	1,104,704	1,154,389	1,154,389	68,551	(5,158)					1,547,520	0.001
000000-00-0 .	1316LP 8VC Fund V, L.P.		Wilmington	DE	8VC GP V, LLC		02/23/2023	1.	15,600,000	21,299,268	21,299,268	5,414,237						4,400,000	0.023
000000-00-0 .	1318LP Blue Sea Capital Fund III LP		Wilmington	DE	Blue Sea Capital Management III LP		07/31/2023	3.	1,609,538	2,099,299	2,099,299	286,513	(70,862)				8,227	1,269,434	0.005
000000-00-0 .	1319LP Oak Hill Capital Partners VI (Onshore), L.P.		Wilmington	DE	OHCP GENPAR VI, L.P.		06/26/2023	3.	1,622,823	2,349,651	2,349,651	351,376	(58,587)					1,116,620	0.002
000000-00-0 .	1320LP Harvest Partners IX, L.P.		Wilmington	DE	Harvest Associates IX, L.L.C.		09/01/2022	3.	5,459,123	7,203,571	7,203,571	1,176,653	(606,361)				335,555	9,641,916	0.003
000000-00-0 .	1324LP Volpi Capital Investments III SCSp		Senningerberg	LUX	Volpi Capital Investments III GP S.a.r.l.		10/05/2022	3.	471,745	630,245	630,245	28,029	(20,026)			36,719		540,970	0.002
000000-00-0 .	1326LP Greenbriar Equity Fund VI, L.P.		Wilmington	DE	Greenbriar Equity Capital VI, L.P.		07/18/2023	3.	2,259,120	3,088,491	3,088,491	465,833	(131,557)				371	1,805,523	0.002
000000-00-0 .	1327LP STG VII, L.P.		Wilmington	DE	STG Partners, LLC		03/25/2024	3.	673,924	708,369	708,369	57,734	(71,335)					1,702,436	0.001
000000-00-0 .	1350LP Rhone Partners VI, L.P.		Grand Cayman	CYM	Rhone Capital VI L.P.		12/13/2022	3.	2,775,066	3,104,744	3,104,744	(298,232)	(101,281)			217,133	151,539	2,584,016	0.002
000000-00-0 .	1353LP Brewer Lane Ventures Fund II, L.P.		Wilmington	DE	Brewer Lane Ventures Fund II GP, LLC		12/22/2022	1.	2,347,828	2,251,170	2,251,170	91,231						2,650,000	0.023
000000-00-0 .	1354LP Gridiron Capital Fund V, L.P.		Wilmington	DE	Gridiron GP V, LLC		01/05/2023	3.	5,972,420	7,533,168	7,533,168	905,769	(288,089)					879,523	0.005
000000-00-0 .	1358LP Warren Equity Partners Fund IV, L.P.		Wilmington	DE	Warren Equity Partners GP IV L.P.		01/24/2023	3.	2,825,765	4,248,095	4,248,095	1,029,268	(54,230)				4,604	843,199	0.004
000000-00-0 .	1365LP Incline Elevate Fund II, L.P.		Wilmington	DE	Incline Elevate GP II, L.P.		03/29/2023	3.	3,499,443	3,895,635	3,895,635	647,061	(118,300)					3,530,627	0.012
000000-00-0 .	1372LP Revelstoke Capital Partners Fund III, L.P.		Wilmington	DE	RCP Fund III GP LLC		04/20/2023	3.	1,368,080	1,831,507	1,831,507	321,506	(42,246)				3,265	489,481	0.001
000000-00-0 .	1378LP ICONIQ Strategic Partners VII, L.P.		Grand Cayman	CYM	ICONIQ Strategic Partners VII GP, L.P.		05/19/2023		1,919,552	2,350,366	2,350,366	365,779	(85,212)					422,917	0.001
000000-00-0 .	1381LP Trivest Recognition Fund, L.P.		Wilmington	DE	Trivest Recognition Partners GP, L.P.		07/25/2023	3.	604,827	672,256	672,256	39,328	(28,800)					807,811	0.001
000000-00-0 .	1394LP Seidler Equity Partners VIII, L.P.		Wilmington	DE	SEM VIII, LLC		10/13/2023	3.	1,012,000	1,077,835	1,077,835	82,605	(65,600)				33,901	845,200	0.002
000000-00-0 .	1403LP Capitol Meridian Fund I LP		Wilmington	DE	Capitol Meridian GP I LP		11/22/2023	3.	1,608,133	1,990,038	1,990,038	256,942	(74,782)				(97)	1,141,860	0.005
000000-00-0 .	1405LP Incline Equity Partners VI, L.P.		Wilmington	DE	Incline GP VI, L.P.		12/05/2025	3.	421,072	421,072	421,072							4,078,928	0.002

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	1406LP KLC Fund II LP		Wilmington	DE	KLC Fund II GP LP		01/09/2024	3	1,431,067	1,598,871	1,598,871	234,826	(125,317)					1,435,250	0.004
000000-00-0 .	1407LP TorQuest Partners Fund (International) VI, L.P.		Toronto	CA	TorQuest Fund VI GP Inc.		01/09/2025	3	376,041	408,720	408,720	15,841	(99,341)			16,838		1,916,587	0.001
000000-00-0 .	1408LP Windjammer Capital Fund VI, L.P.		Wilmington	DE	Windjammer Capital Partners, LLC		01/02/2024	3	170,607	179,520	179,520	(1,640)	(39,249)					1,733,638	0.002
000000-00-0 .	1409LP GHK Fund II LP		Wilmington	DE	GHK FUND II GP LLC		02/09/2024	3	344,911	409,102	409,102	64,192	(73,471)				(6,594)	2,502,093	0.005
000000-00-0 .	1410LP Shoreline Equity Partners II, L.P.		Wilmington	DE	Shoreline Equity Partners Fund GP II, LLC		11/30/2023	3	358,064	387,639	387,639	(8,461)	(18,400)					585,589	0.001
000000-00-0 .	1411LP Ares Pathfinder Fund II, L.P.		Los Angeles	CA	APF Management II GP LLC		11/20/2023		2,718,931	2,846,211	2,846,211	13,786					97,624	2,354,353	0.002
000000-00-0 .	1417LP ArcLight Infrastructure Partners Fund VIII		Wilmington	DE	ArcLight PEF GP VIII, LLC		01/27/2025		762,983	1,188,412	1,188,412	240,653	(33,085)				29,325	3,028,529	0.014
000000-00-0 .	1419LP OceanSound Partners Fund II, LP		Wilmington	DE	OceanSound Partners II (GP), LP		01/12/2024	3	2,130,963	2,920,114	2,920,114	563,357	(9,070)				13,824	790,245	0.002
000000-00-0 .	1425LP Levine Leichtman Capital Partners VII, L.P.		Wilmington	DE	LLCP Partners VII GP, L.P.		03/21/2024	3	313,309	428,446	428,446	66,106	(41,335)				8,646	1,585,864	0.001
000000-00-0 .	1427LP Accel-KKR Capital Partners VII LP		Grand Cayman	CYM	AKKR Fund VII GP LP		02/06/2025	3	156,468	137,261	137,261	(19,208)	(26,050)					817,482	0.000
000000-00-0 .	1430LP PPC IV LP		Wilmington	DE	PPC Management LLC		05/28/2024	3	1,025,768	1,072,331	1,072,331	85,455	(45,938)				6,541	1,910,101	0.001
000000-00-0 .	1434LP Graham Partners VI, L.P.		Wilmington	DE	Graham Partners VI (GP), LLC		06/28/2024	3	1,704,934	2,060,845	2,060,845	282,728	(68,767)				22,261	1,142,412	0.002
000000-00-0 .	1440LP Kohlberg Investors X, LP		Wilmington	DE	Kohlberg Management X, LLC		09/27/2024	3	588,282	727,568	727,568	110,779	(37,041)					841,893	0.000
000000-00-0 .	1444LP Vance Street Capital IV, L.P.		Wilmington	DE	VS CAPITAL PARTNERS IV GP, L.P.		10/10/2024	3	947,290	988,269	988,269	40,980	(29,338)					1,023,373	0.004
000000-00-0 .	1446LP Accel-KKR Emerging Buyout Partners II LP		Cayman Islands	CYM	AKKR EBP II GP LP		10/31/2024	3	109,059	87,043	87,043	(22,016)	(6,848)					884,093	0.001
000000-00-0 .	1448LP 26N Jupiter Co-Investment Partners LP		Wilmington	DE	26N Private Equity Partners I GP LP		10/31/2024	3	1,950,000	2,817,295	2,817,295	867,295	(10,038)						0.002
000000-00-0 .	1449LP BPOC Fund VI, L.P.		Wilmington	DE	BPOC Fund GP VI, L.P.		11/14/2024	3	851,703	1,153,965	1,153,965	302,262	(97,011)					(67,772)	551,287	0.003
000000-00-0 .	1454LP Platte River Equity V, L.P.		Wilmington	DE	Platte River Investors V, LLC		11/26/2024	3	479,582	445,458	445,458	(34,124)						(4,139)	1,020,418	0.004
000000-00-0 .	1456LP BharCap Partners II, LP		Wilmington	DE	BharCap Partners II GP, LP		12/27/2024	3	373,394	494,787	494,787	79,173	(36,449)					54,612	1,093,305	0.003
000000-00-0 .	1488LP 26N Private Equity Partners I LP		Wilmington	DE	26N Private Equity Partners I GP LLC		03/25/2025	3	714,072	868,602	868,602	154,530	(123,146)				1,633	6,662,782	0.002
000000-00-0 .	1496LP Leeds Equity Partners VIII, L.P.		Wilmington	DE	Leeds Equity Management VIII, L.L.C.		05/21/2025	3	627,664	627,388	627,388	(276)	(71,721)				346,605	2,300,615	0.002
000000-00-0 .	1500LP CenterOak Equity Fund III, L.P.		Wilmington	DE	CenterOak GP III, Inc.		04/21/2025	3	235,649	235,649	235,649		(12,137)					2,752,214	0.004
000000-00-0 .	1501LP Apogem Private Equity Fund XI, LP		Wilmington	DE	APEF XI GP, LLC		09/15/2025	3	851,555	851,094	851,094	(443)					443	10,398,445	0.032
000000-00-0 .	1511LP Centerbridge Capital Partners V, L.P.		Wilmington	DE	Centerbridge Associates V, L.P.		08/04/2025	3	1,356,106	1,456,405	1,456,405	100,299						5,243,894	0.002
000000-00-0 .	1513LP Amplify Bio I, L.P.		Wilmington	DE	Amplify GP Bio I		05/07/2025	1	639,028	655,689	655,689	16,661	(60,972)					4,300,000	0.028
000000-00-0 .	1516LP Falfurrias Capital Partners VI, LP		Wilmington	DE	FALFURRIAS EQUITY PARTNERS VI LLC		06/10/2025	3	180,000	167,272	167,272	(12,728)	(30,000)					2,790,000	0.025
000000-00-0 .	1525LP Aurora Equity Partners VII L.P.		Wilmington	DE	Aurora Capital Partners UGP LLC		08/20/2025	3	260,972	260,972	260,972		(59,981)				32	4,179,046	0.002
000000-00-0 .	1536LP Amplify Partners Select Fund VI, L.P.		Wilmington	DE	Amplify GP Partners VI, LLC		08/05/2025	1	784,758	855,230	855,230	70,472	(115,242)					7,671,429	0.029
000000-00-0 .	1547LP Amplify Partners VI, L.P.		Wilmington	DE	Amplify GP Partners VI, LLC		09/29/2025	1	1,257,143	1,214,594	1,214,594	(42,549)						10,171,428	0.029
000000-00-0 .	1551LP 26N NOVA CO-INVESTMENT PARTNERS LP		Wilmington	DE	26N Private Equity Partners I GP LP		10/16/2025	3	1,500,000	1,500,000	1,500,000								0.000
000000-00-0 .	1554LP Next Horizon Capital Fund I, LP		Wilmington	DE	Next Horizon Capital Fund I GP, LP		10/24/2025	3	322,233	322,233	322,233							2,677,767	0.009
000000-00-0 .	1561LP Court Square Capital Partners V, L.P.		Wilmington	DE	Court Square Capital GP V, L.P.		12/17/2025	3	458,242	458,242	458,242							2,547,894	0.001
000000-00-0 .	1565LP Investcorp North American Private Equity Fund II, L.P.		Wilmington	DE	INVESTCORP NORTH AMERICAN PRIVATE EQUITY FUND II GP, L.P.		12/31/2025	3	148,475	148,475	148,475							4,351,525	0.003
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									579,170,329	809,648,318	809,648,318	94,331,967	(7,028,024)	1,004,640		2,608,825	30,593,007	202,026,570	XXX
000000-00-0 .	0582GP NYLCAP Mezzanine Partners III GenPar, LP		Wilmington	DE	NYLCAP Mezzanine Partners III GenPar GP, LLC		05/26/2010	2	1,050,639	1,708,051	1,708,051	(450,716)	(1,807)				137,076	170,985	0.097
000000-00-0 .	0582LP NYLCAP Mezzanine Partners III, LP		Wilmington	DE	NYLCAP Mezzanine Partners III GenPar, LP		05/26/2010	2		12,451	12,451	12,451	(69,032)	1,260,358			1,006,585	699,934	0.097
000000-00-0 .	0892LP GoldPoint Mezzanine Partners IV, LP		Wilmington	DE	GoldPoint Mezzanine Partners IV GenPar, LLC		12/21/2015	2	40,283,912	34,723,168	34,723,168	(556,814)	(300,880)				4,222,929	8,845,357	0.062
000000-00-0 .	0893GP GoldPoint Mezzanine Partners IV GenPar, LLC		Wilmington	DE	GoldPoint Mezzanine Partners IV GenPar GP, LLC		12/21/2015	2	1,846,678	3,557,545	3,557,545	(807,477)	(1,972)				262,772	510,075	0.072
000000-00-0 .	0900LP Madison Capital Funding LLC		Dover	DE			12/31/2015		1,026,461,154	1,450,563,123	1,450,563,123	78,515,744					131,264,270		1.000
000000-00-0 .	1149LP PA Small Company Private Equity Fund IX, LP		Wilmington	DE	PASCPEF IX GP, LLC		11/08/2021	3	6,481,373	8,396,424	8,396,424	235,907	(71,624)				566,736	486,825	0.016

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	1169LP Candriam Impact One, LP		Paris	FRA	Candriam France		06/15/2020	3.	6,205,891	6,615,866	6,615,866	284,699				338,016		3,819,601	0.306
000000-00-0 .	1175LP PA Small Company Coinvestment Fund II, LP		Wilmington	DE	PASCCIF II GP, LLC		08/26/2020	3.	4,204,058	6,297,672	6,297,672	635,883	(20,046)				290,674	906,727	0.025
000000-00-0 .	1220LP PA Secondary Fund VI, LP		Wilmington	DE	PASF VI GP, LLC		05/24/2021	3.	18,895,359	30,106,064	30,106,064	2,392,326	(90,817)				236,157	3,328,840	0.041
000000-00-0 .	1263LP Social Advancement Fund, LP		Richmond	VA	SAF GP, LLC		04/15/2022	1.	4,242,355	6,044,171	6,044,171	622,434	(39,124)					965,666	0.062
000000-00-0 .	1264GP GoldPoint Partners Private Debt V GenPar, LP		Wilmington	DE	GoldPoint Partners Private Debt V GenPar GP, LLC		12/30/2022	2.	2,500,319	4,122,634	4,122,634	322,936	(4,473)				449,784	1,084,544	0.135
000000-00-0 .	1269LP MacKay Shields Emerging Markets Debt Portfolio		Dublin	IRL			02/11/2022		50,000,000	59,798,430	59,798,430	7,219,765							0.994
000000-00-0 .	1314LP Apogem Co-Investment VII, LP		Wilmington	DE	Apogem Co-Invest VII GenPar LP		03/01/2023	3.	11,512,196	14,175,013	14,175,013	1,916,920	(331,747)				19,986	7,822,666	0.048
000000-00-0 .	1323LP Apogem Private Equity Fund X, LP		Wilmington	DE	APEF X GP, LLC		05/05/2023	3.	10,810,507	14,189,969	14,189,969	2,243,109	(54,984)				20,488	9,699,656	0.047
000000-00-0 .	1422LP MacKay Shields Series Fund LLC - Structured Products Opportunities Series		Wilmington	DE			01/18/2024		21,698,731	25,800,429	25,800,429	1,557,089							0.949
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									1,206,193,173	1,666,111,009	1,666,111,009	94,144,256	(986,506)	1,260,358		338,016	138,477,456	38,340,876	XXX
000000-00-0 .	1138LP Blue Owl Digital Infrastructure Fund II LP		Washington	DC	ICONIQ DC GP II, LP		07/16/2020		12,699,295	18,233,926	18,233,926	(161,196)						1,237,572	0.004
000000-00-0 .	1166LP Amherst Single Family Residential Partners VI, LP		Austin	TX	Amherst SFRP VI GP, LLC		05/18/2020		11,631,114	24,527,131	24,527,131	(1,275,719)						8,215,686	0.020
000000-00-0 .	1167LP AMNL Investment Vehicle LLC		Austin	TX	Amherst SFRP Member VII-N, LLC		05/28/2020		955,500	8,548,347	8,548,347	(154,218)							0.117
000000-00-0 .	1171LP HPA SFR Equity 2020-3 LP		Chicago	IL	HPA SFR Equity 2020-1 GP LLC		06/26/2020		14,292,493	13,243,635	13,243,635	(3,887,232)							0.062
000000-00-0 .	1172LP HPA SFR Equity 2019-2 LP		Chicago	IL	HPA JV 2019 GP LLC		07/01/2020		19,073,312	33,380,142	33,380,142	(6,072,314)							0.034
000000-00-0 .	1183LP Diversified Residential, LP		Atlanta	GA	SRC Diversified, LLC		10/27/2020		25,357,197	21,137,424	21,137,424	(1,787,655)							0.126
000000-00-0 .	1198LP AMNL Investment Vehicle 2 LLC		Austin	TX	Amherst SFRP Member VII-N-2, LLC		12/09/2020		21,597,126	21,351,229	21,351,229	(242,931)							0.124
000000-00-0 .	1203LP Pretium Single Family Rental Investments V, LP		New York	NY	Pretium Single-Family Rental Investments V GP, LP		01/08/2021		11,605,590	16,525,891	16,525,891	(210,043)							0.013
000000-00-0 .	1205LP Amherst Long Term Owner Holdings, LLC		Austin	TX	Amherst ALTO Member, LLC		01/15/2021		16,668,659	26,483,828	26,483,828	446,877					(18,823)		0.060
000000-00-0 .	1245LP ICONIQ Residential Partners Fund A LP		San Francisco	CA	ICONIQ Residential Partners GP LP		10/28/2021		4,000,000	2,451,364	2,451,364	694,577		1,000,000					0.011
000000-00-0 .	1254LP BC Co-Invest CTP-I LP		Washington	DC	BlackChamber Real Estate Opportunity Fund GP, LLC		12/17/2021			239,417	239,417	(149,312)					214,048	85,098	0.035
000000-00-0 .	1260LP EOS Real Estate Partners III LP		Wilmington	DE	EOS Real Estate GP III LLC		12/23/2021		1,893,686	2,262,369	2,262,369	84,902	(48,569)				24,361	286,172	0.015
000000-00-0 .	1265LP BC Co-Invest Paragon Park Lot 3B LP		Washington	DC	BlackChamber Real Estate Opportunity Fund GP, LLC		01/27/2022		1,500,000	2,296,624	2,296,624	231,611						82,996	0.011
000000-00-0 .	1267LP Pretium Single-Family Rental Fund V, LP		New York	NY	Pretium Single-Family Rental Fund V GP, LP		01/27/2022		23,335,043	17,009,207	17,009,207	(2,242,827)	(7,540)					1,337,415	0.024
000000-00-0 .	1402LP Hotel Zoe Co-Invest LP		Wilmington	DE	EOS Real Estate GP III LLC		11/10/2023		1,075,188	1,265,500	1,265,500	144,354	(14,568)					236,192	0.024
000000-00-0 .	1418LP PRNL Residential I, LP		New York	NY	PRNL Residential I GP, LP		12/21/2023		3,402,439	3,730,144	3,730,144	217,939						14,597,561	0.086
000000-00-0 .	1498LP Madison Square Value Enhancement Fund II LP		New York	NY	MSVEF II GP LLC		12/29/2025	1.	1,800,000	1,800,000	1,800,000							16,950,000	0.150
000000-00-0 .	1514LP Hyatt Centric Co-Invest LP		San Francisco	CA	EOS Real Estate GP III LLC		05/22/2025		2,053,677	2,053,677	2,053,677		(11,280)					935,043	0.028
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated									172,940,320	216,539,855	216,539,855	(14,363,185)	(81,957)	1,000,000			219,586	43,963,735	XXX
000000-00-0 .	1038LP Curzon Capital Partners 5 Long-Life LP		London	GBR	CCP 5 GP LLP		09/25/2020		115,162,297	84,529,237	84,529,237	(2,602,360)				4,551,392	2,236,821		0.035
000000-00-0 .	1039GP TCP Co-investment SCSp		London	GBR	TCP Co-Investment (GP) S.A R.L.		09/25/2020		629,872	659,764	659,764	29,218				674			0.000
000000-00-0 .	1143LP REEP-MF Gateway TAF UT LLC		Salt Lake City	UT			12/31/2019		417,126	414,029	414,029	(24,694)						417,125	0.005
000000-00-0 .	1207LP REEP-RTL NPM GA LLC		Alpharetta	GA			01/01/2021		37,670,879	36,455,791	36,918,839	(950,900)		34,850			(384,720)		0.033
000000-00-0 .	1273LP REEP-MF Salisbury Square Tower One TAF LLC		Raleigh	NC			03/11/2022		211,836	217,546	217,546	1,751							0.005
000000-00-0 .	1275LP REEP-OFC 515 Post Oak TX LLC		Houston	TX			03/08/2022		1,900,092	472,640	472,640	(72,040)					(1,257,558)		0.350
000000-00-0 .	1321LP European Property Investors Special Opportunities 6 SCSp		London	GBR	EPISO 6 (GP) S.A R.L.		08/26/2022		12,320,529	12,385,281	12,385,281	307,565				411,118		5,763,208	0.010
000000-00-0 .	1347LP REEP-OFC Aspect OR LLC		Portland	OR			11/09/2022		21,171,890	14,994,000	18,501,827	(552,563)							0.630

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	1437LP MSSIV NYL Investor Member LLC		New York	NY	MSSIV GP LLC		09/01/2024	1.	3,452,187	3,859,484	3,859,484	440,033					52,395	11,824,070	0.051
000000-00-0 .	1455LP MSSDF 717 TEXAS Member LLC		Houston	TX			03/04/2025		37,069,231	48,800,000	37,167,631	98,400							0.400
000000-00-0 .	1459LP REEP 1030 15NW DC LLC		Washington	DC			12/23/2024		10,240,000	10,240,000	11,934,413	1,694,413							0.000
000000-00-0 .	1460LP REEP 1341G DC LLC		Washington	DC			12/23/2024		5,120,000	5,120,000	6,362,828	1,242,828							0.320
000000-00-0 .	1461LP REEP 1111 19NW DC LLC		Washington	DC			12/23/2024		14,335,170	15,240,000	17,539,070	3,024,339					709,543		0.331
000000-00-0 .	1483LP REEP-OFC 30 WM IL LLC		Chicago	IL			01/31/2025		3,900,000	3,900,000	4,190,586	290,586							0.300
000000-00-0 .	1553LP 757 Third Avenue		New York	NY			10/20/2025		70,320,576	68,940,000	71,550,548	1,229,972							0.450
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated									333,921,684	306,227,772	306,703,724	4,156,549		34,850		4,963,184	1,356,482	18,004,403	XXX
000000-00-0 .	1227LP Impact Mortgage Opportunities Fund, L.P.		San Francisco	CA	Impact Mortgage Opportunities GP, LLC		07/19/2021		4,397,828	3,530,368	3,530,368	(77,713)	(74,909)				158,827		0.080
000000-00-0 .	1383LP Impact 504 Loan Fund LLC		Arlington	VA	Equitable Prosperity Manager, LLC		12/08/2023		50,477,804	51,428,070	51,428,070	802,127	(2,237,783)				2,089,904		0.541
000000-00-0 .	1499LP HOMES SUBI-5 Partners LP	0	Wilmington	DE	Homes SUBI-5 GP LLC		04/11/2025		333,578,145	338,481,629	338,481,629	4,816,093					753,977		1.000
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated									388,453,777	393,440,067	393,440,067	5,540,507	(2,312,691)				3,002,708		XXX
000000-00-0 .	1010LP NYLIC HKP Member LLC		Wilmington	DE			11/14/2017		47,698,935	47,840,014	47,840,014						1,804,522	280,493	0.205
000000-00-0 .	1112LP MSSDF Member LLC		Wilmington	DE	MSSDF GP LLC		09/26/2019	1.	93,792,022	83,782,524	83,782,524	3,116,745					3,181,455	19,730,641	0.240
000000-00-0 .	1233LP Tristan Income Plus Strategy One SCSp		Luxembourg City	LUX	TIPS One GP S.a r.l.		03/15/2022		97,433,531	104,701,047	104,701,047	(716,631)					8,044,836	8,354,727	61,005,790	0.314
000000-00-0 .	1564LP Tristan Income Plus Strategy Two SCSP SICAV-RAIF		Luxembourg City	LUX	Tristan Capital Partners LLP		12/19/2025											27,250,000	0.385
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated									238,924,488	236,323,585	236,323,585	2,400,114				8,044,836	13,340,704	108,266,924	XXX
000000-00-0 .	0745LP Napier Park Railcar Lease Fund		Wilmington	DE	Napier Park Global Capital LLC		05/02/2013		6,785,435	10,698,537	10,698,537	(134,112)	(38,329)				284,857	6,576	0.019
000000-00-0 .	1199LP SRRF LP		George Town	CYM	SRRF (GP) LLC		12/09/2020		5,000,000	9,126,291	9,126,291	2,119,568							0.026
000000-00-0 .	1215LP Fairview NYL Emerging Managers Fund I, L.P.		West Hartford	CT	Fairview NYL Emerging Managers Fund Management, LLC		04/27/2021	1.	14,228,376	14,184,976	14,184,976	427,558	(190,092)				187,512	11,710,239	0.129
000000-00-0 .	1221LP KKR Global Infrastructure Investors IV (USD) SCSp		Luxembourg City	LUX	KKR Associates Infrastructure IV SCSp		04/28/2022		7,263,256	8,834,864	8,834,864	398,592	(86,118)				460,499	837,778	0.000
000000-00-0 .	1226LP Innovation Credit Fund VIII-A, L.P.		Wilmington	DE	SVB Innovation Credit Partners VIII-A, LLC		07/06/2021		3,550,775	4,590,903	4,590,903	13,455	(75,289)				449,963		0.216
000000-00-0 .	1229LP ISQ Global Infrastructure Fund III (UST), L.P.		George Town	CYM	ISQ Global Fund III GP, LLC		12/22/2021		3,817,900	5,271,521	5,271,521	555,103	(131,977)				38,848	1,226,023	0.003
000000-00-0 .	1285LP NOVA Infrastructure Fund I, L.P.		Wilmington	DE	NOVA Infrastructure GP I, LLC		07/22/2022		2,456,075	4,127,296	4,127,296	532,477	(70,524)				7,168	461,739	0.071
000000-00-0 .	1286LP KKR Asia Pacific Infrastructure Investors II SCSp		Luxembourg City	LUX	KKR Associates AP Infrastructure II SCSp		03/07/2024		2,268,101	2,964,447	2,964,447	374,351	(61,948)				102,548	2,507,696	0.001
000000-00-0 .	1293LP Oxford Finance Credit Fund II LP		Wilmington	DE	Oxford Finance Credit GP II, LLC		05/27/2022		18,388,327	14,070,742	14,070,742	(2,275,344)					4,254,545	21,511,217	0.380
000000-00-0 .	1295LP Iron Path Fund I Q, L.P.		Wilmington	DE	Iron Path Fund I GP, L.P.		09/15/2022	3.	1,642,643	2,207,044	2,207,044	439,707	(126,095)					1,116,283	0.012
000000-00-0 .	1301LP Innovation Credit SMA II, L.P.		Wilmington	DE	SVB Innovation Credit Partners SMA II, LLC		10/11/2022		14,234,762	15,662,036	15,662,036	809,066	(46,166)					64,042,738	0.450
000000-00-0 .	1309LP Quinbrook Infrastructure Partners III-A - Net Zero Power Fund LP		Dover	DE	Quinbrook Infrastructure Partners (GP3) Limited		09/23/2022		2,216,179	3,046,127	3,046,127	427,137	(34,120)				(4,833)	134,733	0.001
000000-00-0 .	1310LP Quinbrook (QNZPF) US Co-Investment (A) LP		Dover	DE	Quinbrook Infrastructure Partners (GP3) Limited		09/23/2022		2,265,329	3,102,387	3,102,387	537,670	(802)				(24)	224,604	0.003
000000-00-0 .	1322LP Elda River Opportunities Fund IV LLC		Wilmington	DE	MTP Infrastructure Partners LLC		09/09/2022		3,401,268	3,199,017	3,199,017	(320,163)	(34,306)				67,007	1,559,597	0.005
000000-00-0 .	1356LP Riesel Holdco, LLC		Wilmington	DE			12/02/2022		2,843,750	881,745	881,745	(1,000,171)							0.036
000000-00-0 .	1364LP Ridgewood Water & Strategic Infrastructure Fund II		Wilmington	DE	Ridgewood Infrastructure Fund II GP, LLC		05/30/2023		998,161	1,485,993	1,485,993	270,234	(52,885)				16,240	3,157,534	0.004
000000-00-0 .	1371LP Global Infrastructure Partners V-A/B, L.P.		Wilmington	DE	Global Infrastructure GP V, L.P.		09/28/2023		934,304	1,167,253	1,167,253	65,121	(191,624)				54,250	6,537,225	0.003
000000-00-0 .	1395LP Manulife Infrastructure Fund III, L.P.		Wilmington	DE	Manulife Investment Management Private Markets (US), LLC		03/25/2024		946,155	1,105,479	1,105,479	115,469	(30,986)				32,592	5,253,130	0.009
000000-00-0 .	1396LP KARTESIA CREDIT OPPORTUNITIES VI SCS		Luxembourg City	LUX	Kartesia Master GP		10/16/2023		12,144,244	14,006,110	14,006,110	(174,027)					1,268,057	26,349,856	0.039
000000-00-0 .	1423LP NOVA Infrastructure Fund II, L.P.		Wilmington	DE	NOVA Infrastructure GP II, LLC		03/21/2024		1,198,699	1,267,713	1,267,713	55,669	(141,459)					4,101,396	0.033
000000-00-0 .	1426LP KKR Global Climate Fund (USD) SCSp		Luxembourg City	LUX	KKR Associates Global Climate SCSp													4,800,000	0.001

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	1457LP Kartesia Impact Fund I SCS		Luxembourg City	LUX	KARTESIA MASTER GP		01/03/2025		9,789,970	15,926,894	15,926,894	2,281,136				1,830,612	(775,771)	36,562,500	0.294
000000-00-0	1486LP Andera Expansion 4 SLP		Paris	FRA	Andera Expansion GP		02/10/2025	3	620,220	338,264	338,264	(348,090)				66,134		34,398,000	0.127
000000-00-0	1495LP KKR Global Infrastructure Investors V (USD) SCSp		Luxembourg City	LUX	KKR Associates Infrastructure V SCSp		11/14/2025		2,820,876	2,736,488	2,736,488	(84,388)					84,388	8,513,512	0.001
000000-00-0	1507LP VALERIAN OPPORTUNITIES FUND L.P.	0	Wilmington	DE	Blackstone Alternative Asset Management Associates LLC		05/01/2025	3	131,366,485	131,366,485	131,366,485							93,633,515	0.818
000000-00-0	1512LP iCON Infrastructure Partners VII, L.P.		United Kingdom	GBR	iCON Infrastructure Management VII LLP		12/12/2025		481,145	481,145	481,145							7,018,855	0.002
000000-00-0	1539LP Ares Secondaries Infrastructure Solutions Fund III		Wilmington	DE	Ares Secondaries Infrastructure Solutions III Management, L.P.		12/19/2025		737,523	737,523	737,523							6,750,000	0.002
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated									252,399,956	272,587,280	272,587,280	5,086,017	(1,312,722)			1,896,746	6,527,846	342,414,745	XXX
000000-00-0	1202LP Goldpoint Partners Select Manager Fund V, L.P.		George Town	CYM	GoldPoint Partners Select Manager Fund V GenPar, L.P.		01/14/2021		18,580,384	21,510,418	21,510,418	(1,624,986)	(88,667)				2,874,929	2,217,560	0.058
000000-00-0	1404LP Apogem Secondary Fund VII, LP		Wilmington	DE	ASF VII GP, LLC		03/24/2025	3	3,279,413	4,798,873	4,798,873	1,519,460	(468,206)				6,637	15,871,722	0.016
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated									21,859,797	26,309,291	26,309,291	(105,526)	(556,873)				2,881,566	18,089,283	XXX
878091-BD-8	10360A Teachers Insurance & Annuity Association Surplus Note - 1 (878091BD8)		New York	NY		1.D FE	12/28/2017		11,093,621	10,106,971	11,093,621		205				544,105		0.007
878091-BF-3	10370A Teachers Insurance & Annuity Association Surplus Note - 2 (878091BF3)		New York	NY		1.D FE	12/28/2017		24,128,593	21,518,156	24,128,593		46,397				1,076,629		0.013
668138-AA-8	10610A Northwestern Mutual Life Surplus Note (668138AA8)		Milwaukee	WI		1.D FE	04/23/2018		28,365,537	24,707,431	28,365,537		8,187				534,675		0.014
668138-AC-4	11310A Northwestern Mutual Surplus Note (668138AC4)		Milwaukee	WI		1.D FE	09/20/2019		21,400,231	18,161,938	21,400,231		45,871				881,245		0.018
401378-AD-6	11480A Guardian Life Insurance Of America (401378AD6)		New York	NY	Guardian Life Insurance Of America	1.D FE	01/22/2020		10,629,257	9,369,062	10,629,257		18,055				534,205		0.016
575767-AQ-1	11610A Massachusetts Mutual Life Insurance (575767AQ1)		Springfield	MA	Massachusetts Mutual Life Insurance	1.D FE	04/13/2020		9,914,481	7,405,458	9,914,481		19,791				388,341		0.010
878091-BG-1	11680A Teachers Insurance & Annuity Association Surplus Note - 3 (878091BG1)		New York	NY		1.D FE	05/07/2020		7,289,505	5,966,717	7,289,505		25,895				294,942		0.003
668138-AE-0	12110A Northwestern Mutual Surplus Note (668138AE0)		Milwaukee	WI		1.D FE	03/22/2021		5,183,890	3,635,693	5,183,890		570				179,970		0.006
95765P-AE-9	12170A Western And Southern Life Insurance (95765PAE9)		Cincinnati	OH		1.F FE	04/28/2021		3,783,018	2,594,972	3,783,018		227				142,727		0.008
575767-AR-9	12500A Massachusetts Mutual Life Insurance (575767AR9)		Springfield	MA	Massachusetts Mutual Life Insurance	1.D FE	11/23/2021		13,310,032	8,426,350	13,310,032		7,296				453,163		0.018
575767-AT-5	13490A Massachusetts Mutual Life Insurance Company (575767AT5)		Springfield	MA	Massachusetts Mutual Life Insurance	1.D FE	09/30/2024		11,003,865	10,577,262	11,003,865		(301)				527,961		0.022
401378-AB-0	13930A GUARDIAN LIFE INSURANCE CO OF AMERICA (401378AB0)		New York	NY	GUARDIAN LIFE INSURANCE CO OF AMERICA	1.D FE	09/30/2023		17,044,332	16,794,703	17,044,332		14,513				583,957		0.329
2799999. Surplus notes - unaffiliated									163,146,362	139,264,713	163,146,362		186,706				6,141,920		XXX
064159-8N-9	14650A Bank of Nova Scotia (0641598N9)		Toronto	CA		2.C FE	01/01/2025		20,000,000	19,378,508	20,000,000						596,111		0.000
064159-8S-8	14660A Bank of Nova Scotia (0641598S8)		Toronto	CA		2.C FE	01/01/2025		7,000,000	7,434,350	7,000,000						496,417		0.000
064159-8V-1	14670A Bank of Nova Scotia (0641598V1)		Toronto	CA		2.C FE	01/01/2025		6,450,000	6,906,886	6,450,000						424,267		0.000
05602X-DJ-4	14690A BNP Paribas SA (05602XDJ4)		Paris	FRA		2.C FE	01/01/2025		2,250,401	2,427,914	2,250,401						115,500		0.000
404280-DT-3	14700A HSBC Holdings PLC (404280DT3)		London	GBR		2.C FE	01/01/2025		9,420,000	9,927,484	9,420,000						514,960		0.000
53944Y-AV-5	14710A LLOYDS Banking Group PLC (53944YAV5)		Edinburgh	GBR		2.C FE	01/01/2025		24,200,000	26,180,334	24,200,000						1,914,489		0.000
606822-DD-3	14720A MITSUBISHI UFJ FINANCIAL GROUP (606822DD3)		Japan	JPN		3.A FE	01/01/2025		7,420,000	8,142,506	7,420,000						327,882		0.000
780082-AR-4	14730A Royal Bank of Canada (780082AR4)		Toronto	CA		2.B FE	01/01/2025		15,000,000	15,890,085	15,000,000						940,625		0.000
89117F-8Z-5	14740A TORONTO-DOMINION BANK/THE (89117F8Z5)		Toronto	CA		2.B	01/01/2025		15,000,000	15,797,220	15,000,000						1,012,240		0.000
842587-DD-6	14760A SOUTHERN COMPANY (THE) (842587DD6)		Atlanta	GA		2.B FE	01/01/2025		14,271,996	14,480,507	14,271,996		(13,037)				411,981		0.000
225401-BJ-6	15020A UBS GROUP AG (225401BJ6)		Switzerland	CHE		2.C FE	04/29/2025		10,000,000	10,247,646	10,000,000						356,250		0.000
05602X-QQ-4	15380A BNP PARIBAS SA (05602XQQ4)		Paris	FRA		2.C FE	06/23/2025		9,460,000	9,898,074	9,460,000						352,385		0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
780082-AV-5	15400A Royal Bank of Canada (780082AV5)		Toronto	CA		2.B FE	08/31/2025		19,016,105	20,008,128	19,016,105						325,350		0.000
89116C-4H-7	15480A TORONTO-DOMINION BANK/THE (89116C4H7)		Toronto	CA		2.B FE	09/23/2025		16,681,092	16,870,880	16,681,092								0.000
064058-AR-1	15570A Bank of New York Mellon Corp. (064058AR1)		Wilmington	DE		2.A FE	10/31/2025		20,011,299	20,307,460	20,011,299		(699)				164,579		0.000
2999999. Capital notes - unaffiliated									196,180,893	203,897,982	196,180,893		(13,737)				7,953,034		XXX
000000-00-0	08950A Defeasance of Unit 2 Home Depot 3726468		Various	MA			12/30/2015		461,611	466,964	461,611						45,035		0.240
3199999. Collateral loans - unaffiliated									461,611	466,964	461,611						45,035		XXX
000000-00-0	0638LP Garnet LIHTC Fund XXIV, LLC		Wilmington	DE	Garnet Community Investments XXIV, LLC		02/28/2012		443,769	736,812	443,769		(37,109)					11,578	0.219
000000-00-0	0650LP Garnet LIHTC Fund XXXII, LLC		Wilmington	DE	Garnet Community Investments XXXII, LLC		05/14/2012											38,113	0.000
000000-00-0	0737LP Ohio ARRA Fund LLC		Columbus	OH	Ohio Equity Fund, Inc.		03/29/2013		2,129,855	1,501,961	2,129,855		(1,207,165)					888,371	0.495
000000-00-0	0769LP Nationwide Tax Credit Partners 2013-B, LLC		Columbus	OH	Nationwide Life Insurance Company		12/04/2013		899,867	1,082,330	899,867		(923,883)						0.266
000000-00-0	0934LP Garnet LIHTC Fund XLVII, LLC		Wilmington	DE	Garnet Community Investments XLVII, LLC		06/03/2016		4,440,223	4,431,758	4,440,223		(2,553,625)					592,911	0.202
000000-00-0	1241LP Raymond James Tax Credit Fund 48 LLC		St. Petersburg	FL			10/13/2021		10,453,372	11,170,047	10,453,372		(1,323,421)				(882)	1,328,362	0.075
00157@-AA-7	1244LP AC 2021 NMTC Investor, LLC		New Orleans	LA	Advantage Capital Partners LLC		10/26/2021		2,050,414	2,149,387	2,050,414		(875,432)						0.050
000000-00-0	1252LP Affordable Equity Partners Fund I LLC		Columbia	MO			12/13/2021		1,418,199	1,616,335	1,418,199		(6,402)				(131)		0.470
000000-00-0	1253LP PNC LIHTC Fund 81 LLC		Wilmington	DE			12/20/2021		15,364,835	16,712,890	15,364,835		(1,977,000)				(1,323)	3,448,412	0.102
000000-00-0	1255LP Red Stone Equity - Fund 90 Limited Partnership		Wilmington	DE	RSEP MM LLC		12/20/2021		12,491,618	15,788,732	12,491,618		(2,805,912)				(2,718)	1,171,894	0.106
000000-00-0	1256LP CREA Corporate Tax Credit Fund 88 LP		Indianapolis	US	CREA GP CTC 88 LLC		12/31/2021		14,890,621	15,708,375	14,890,621		(1,891,573)				(605)	2,231,372	0.061
000000-00-0	1268LP R4 Housing Partners XVII LP		Dover	DE	RHP XVII GP LLC		02/14/2022		12,721,018	13,672,107	12,721,018		(1,477,710)				(1,029)	2,471,787	0.066
00157@-AB-5	1270LP AC 2021 NMTC Investor, LLC - Series B		New Orleans	LA	Advantage Capital Partners LLC		03/01/2022		2,020,453	2,130,564	2,020,453		(604,545)						0.050
000000-00-0	1276LP Boston Financial Institutional Tax Credits 56 LP		Boston	MA			03/25/2022		18,379,102	19,810,558	18,379,102		(2,088,198)				(1,470)	2,843,207	0.085
000000-00-0	1292LP Enterprise Housing Partners XXXVIII LP		Columbia	MD	EHP XXXVIII GP LLC		06/28/2022		18,246,943	19,709,084	18,246,943		(2,255,721)				(1,470)	1,948,708	0.071
000000-00-0	1299LP USA Institutional Tax Credit Fund CXL LP		Greenwich	CT	Richman U.S.A. Tax Credit CXL LLC		07/18/2022		13,629,429	14,367,997	13,629,429		(1,238,591)				(1,029)	5,258,730	0.066
000000-00-0	1300LP R4 MARV Acquisition LP		Dover	DE	RHP Manager LLC		07/25/2022		724,451	634,380	724,451		(591,616)				(180)	571,520	0.066
000000-00-0	1357LP R4 Housing Partners XIX Acquisition LP		Dover	DE	RHP Manager LLC		01/13/2023		13,006,968	13,857,719	13,006,968		(1,420,132)				(1,029)	4,126,510	0.070
000000-00-0	1359LP PNC LIHTC Fund 86 LP		Wilmington	DE			01/17/2023		12,985,065	14,177,358	12,985,065		(1,414,532)				(1,029)	4,297,484	0.087
000000-00-0	1360LP R4 LOWD Acquisition LP		Dover	DE	RHP Manager LLC		01/25/2023		568,672	496,129	568,672		(1,056,801)				(156)		0.070
000000-00-0	1366LP RAH Corporate Partner Fund 58 LLC		Great Neck	NY	Regions Affordable Housing, LLC		03/14/2023		11,312,858	12,479,337	11,312,858		(401,015)				(882)	4,295,501	0.108
00259@-AA-4	1412LP AC 2023 NMTC Investor, LLC		New Orleans	LA	Advantage Capital Parners LLC		12/01/2023		5,261,603	6,066,006	5,261,603		(1,283,324)						0.198
000000-00-0	1420LP RBC Community Investments National Fund-35, LP		Wilmington	DE	RBC Community Investments GP-35, LLC		01/12/2024		12,910,246	13,690,474	12,910,246		(637,240)				(882)	6,677,723	0.085
000000-00-0	1421LP PNC LIHTC Fund 92, LLC		Wilmington	DE	PNC LIHTC Fund 92 MM, LLC		01/17/2024		12,706,873	13,662,856	12,706,873		(819,818)				(478)	8,172,262	0.111
000000-00-0	1424LP USA Institutional Tax Credit Fund CXLIV LP		Greenwich	CT	RICHMAN U.S.A. TAX CREDIT CXLIV LLC		03/01/2024		15,391,218	16,437,175	15,391,218		(757,612)				(1,029)	9,422,951	0.085
000000-00-0	1445LP AC 2024 NMTC Investor, LLC		New Orleans	LA	Advantage Capital Parners LLC		10/15/2024		5,610,665	5,327,007	5,610,665		(1,759,099)						0.099
000000-00-0	1450LP PNC LIHTC Fund 96, LLC		Wilmington	DE	PNC LIHTC Fund 92 MM, LLC		12/11/2024		15,263,859	16,149,336	15,263,859		(1,160,746)				(471)	11,296,232	0.138
000000-00-0	1451LP CREA Corporate Tax Credit Fund 110, LP		Indianapolis	IN	CREA GP CTC 110, LLC		02/14/2025		13,366,617	13,683,541	13,366,617		(968,383)				(410)	11,445,699	0.157
000000-00-0	1520LP AC 2025 NMTC Investor, LLC		New Orleans	LA	Advantage Capital Parners LLC		07/08/2025		517,846	517,846	517,846		(76,154)						0.099
3799999. Qualifying federal tax credit investments - unaffiliated									249,206,658	267,768,101	249,206,658		(33,612,761)				(17,201)	82,539,329	XXX
000000-00-0	0586LP PTC Acquisitions, LLC		Wilmington	DE			09/15/2010		79,556	79,556	79,556		(102,419)						0.450

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
3899999. Qualifying federal tax credit investments - affiliated									79,556	79,556	79,556		(102,419)						XXX
000000-00-0	0857LP Longspur Wind, LLC		Wilmington	DE	Longspur Wind Holdings, LLC		06/10/2015	3.	2,642,463	2,642,463	2,642,463		(3,731,380)					1,203,437	0.058
000000-00-0	1026LP Rocksprings Val Verde Wind LLC		Wilmington	DE	Val Verde Wind Holdco LLC		09/28/2017		17,642,489	17,642,489	17,642,489		(2,636,478)						0.119
000000-00-0	1029LP 2015 Vento XIV, LLC		Wilmington	DE	EDPR Wind Ventures XIV, LLC		10/26/2017		5,085,626	5,085,626	5,085,626		(3,222,428)						0.124
000000-00-0	1084LP Green River Wind Farm Phase 1 HoldCo, LLC		Dover	DE	Green River Phase 1, LLC		08/31/2018		331,937	331,937	331,937		(3,013,628)					3,300,000	0.099
000000-00-0	1130LP Grady Energy Holdings LLC		Wilmington	DE	Grady B Member LLC		09/26/2019		21,641,209	21,641,209	21,641,209		(4,906,556)					11,181,926	0.118
4199999. All other tax credit investments - unaffiliated									47,343,724	47,343,724	47,343,724		(17,510,469)					15,685,364	XXX
33883T-AC-3	13370A FLAT_21-1A (33883TAC3)		Newark	DE			11/01/2022		2,819,165	4,593,512	2,819,165								1.000
55281B-AL-3	13420A MCF CLO LLC MCFCL_17-2A (55281BAL3)		Wilmington	DE			11/01/2022		1,631,563	18,728,851	1,631,563								1.000
55281F-AL-4	13430A MCF CLO LLC MCFCL_17-3A (55281FAL4)		Wilmington	DE			11/01/2022		251,403	1,946,269	251,403			29,773					1.000
4599999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated									4,702,130	25,268,632	4,702,130			29,773					XXX
000000-00-0	1027GP MCF CLO IV LLC		Wilmington	DE			11/01/2021		9,906	9,906	9,906								0.003
000000-00-0	1264LP GPP Private Debt V RS LP		Wilmington	DE	GoldPoint Partners Private Debt V GenPar, LP		01/01/2022	2.	26,666,060	26,666,060	26,666,060							3,359,482	0.039
4999999. Residual tranches or interests with underlying assets having characteristics of common stock - affiliated									26,675,966	26,675,966	26,675,966							3,359,482	XXX
46649E-BE-8	13320A JPMMT_18-2-B6 (46649EBE8)		New York	NY			11/01/2022		312,228	410,836	312,228								0.587
46651P-CA-5	13380A JP MORGAN MORTGAGE TRUST JPMMT_19-10 (46651PCA5)		New York	NY			11/01/2022		702,365	890,237	702,365			45,906					1.000
46652P-CG-1	13390A JP MORGAN MORTGAGE TRUST JPMMT_20-6 (46652PCG1)		New York	NY			11/01/2022		441,592	794,245	441,592								1.000
46652X-CC-3	13400A JP MORGAN MORTGAGE TRUST JPMMT_21-2 (46652XCC3)		New York	NY			11/01/2022		348,827	519,060	348,827								1.000
46653G-CA-3	13410A JP MORGAN MORTGAGE TRUST JPMMT_21-9 (46653GCA3)		New York	NY			11/01/2022		452,954	571,697	452,954								1.000
67648A-CJ-1	13440A Oceanview Holdings OCMT_21-2 (67648ACJ1)		Houston	TX			11/01/2022		164,107	181,488	164,107								1.000
67647M-CJ-6	13450A Oceanview Holdings OCMT_21-4 (67647MCJ6)		Houston	TX			11/01/2022		151,854	182,672	151,854								0.725
81748D-CJ-5	13460A SEQUOIA MORTGAGE TRUST SEMT_20-5 (81748DCJ5)		Dallas	TX			11/01/2022		303,394	316,019	303,394								1.000
173146-AH-4	13680A Citigroup Mortgage Loan Trust Inc (173146AH4)		New York	NY			03/31/2023			4,766									0.000
67647U-ES-6	13690A Oceanview Holdings OCMT_21-6 (67647UES6)		Houston	TX			03/31/2023		154,486	184,349	154,486								0.000
5299999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - unaffiliated									3,031,806	4,055,368	3,031,806			45,906					XXX
000000-00-0	1317LP Gryphon Junior Capital III Feeder Fund, L.P		Wilmington	DE	Gryphon Junior Capital GP III, L.P.		12/14/2023	2.	355,284	355,284	355,284							706,875	0.011
53946W-10-5	13280A LAI II Series 2021-1 (53946W105)		New York	NY			11/01/2022		1,372,431	1,372,434	1,372,431								0.404
83411V-AD-2	13350A SPV 2021-1 (83411VAD2)		New York	NY			11/01/2022		14,114,075	14,114,075	14,114,075							6,150,194	0.410
92347W-AB-4	13360A Veritas Doctrina Note Issuer VRTDC_22 (92347WAB4)		Chicago	IL			11/01/2022		1,111,950	1,133,922	1,111,950								0.380
78454X-AF-1	13610A SMB Private Education Loan Trust SMB_22 (78454XAF1)		Wilmington	DE			01/01/2023		1,462,296	1,803,348	1,462,296			249,557					0.490
78474E-AD-4	13620A SOL INVICTUS SPV 2022-1 Funded (78474EAD4)		Wilmington	DE			01/01/2023		25,139,459	25,139,460	25,139,459							2,050,021	0.434
83409W-AF-9	13630A SOL VIRTUS NOTE ISSUER SPV 2022-1 Funded (83409WAF9)		Wilmington	DE			01/01/2023		1,644,385	1,569,782	1,644,385							3,253,273	0.440
83423*-AD-7	13740A SOLIS Quantum NT Issuer SPV 2023-1 (83423*AD7)		New York	NY			04/30/2023		2,438,366	2,503,196	2,438,366			6,483					0.480
78449H-AF-4	13760A SMB Private Education Loan Trust SMB_23 (78449HAF4)		Wilmington	DE			05/31/2023		3,413,195	3,904,638	3,413,195			727,226					0.614

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	1377LP Elevate Funding I LLC 2023 LP		Wilmington	DE	Blackstone ABF Whole Loan Associates LLC		05/25/2023		2,637,393	2,637,393	2,637,393								1.000
53946Y-10-1	13820A LAI Series 2023-1 (53946Y101)		New York	NY			07/18/2023		1,929,885	14,089,152	1,929,885								0.480
92261L-AE-4	13880A VELOX LIBRI SPV 2023 (92261LAE4)		New York	NY			08/31/2023		8,595,659	10,014,078	8,595,659			8,562					0.478
80600H-AG-3	13890A SCANDERE SUPRA NOTE 2023 FUNDED(80600HAG3)		New York	NY			09/30/2023		4,265,759	4,417,194	4,265,759								0.570
745934-AG-4	14130A PUNCTUM VENDITIONIS 2023 FUNDED (745934AG4)		Wilmington	DE			12/31/2023		13,699,407	14,028,193	13,699,407								0.487
83412L-AF-8	14150A SOL INVICTUS NOTE SPV 2023 FUNDED (83412LAF8)		Wilmington	DE			12/31/2023		1,638,045	1,638,045	1,638,045			1,518,189					0.604
83411*-AF-6	14320A SOL TESSELLATUS SPV 24-1 FUNDED (83411*AF6)		Wilmington	DE			06/30/2024		21,272,727	21,602,448	21,272,727			47,809					0.519
22671M-AD-5	14380A CRISPI VEHICULUM SPV 2024 FUNDED (22671MAD5)		Wilmington	DE			07/31/2024		5,552,870	5,345,751	5,552,870								0.540
80600H-AP-3	14530A SCANDERE SUPRA NOTE 2023 FUNDED(80600HAP3)		New York	NY			12/23/2024		15,147,209	15,203,535	15,147,209			33,555					0.570
73758*-AG-6	14890A POTENTIA LUDIS SPV LLC FUNDED (73758*AG6)		Wilmington	DE			03/19/2025		2,720,209	2,752,851	2,720,209								0.430
55429@-AH-8	14900A MSP 2025-1 (55429@AH8)		New York	NY			03/25/2025		6,006,180	6,033,208	6,006,180								0.501
000000-00-0	1503LP Cambridge Topco LP	0	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates LLC		04/28/2025		3,664,915	3,664,915	3,664,915			13,087				3,559,345	0.080
000000-00-0	1504LP EASTLAND TOPCO LP	0	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates LLC		04/28/2025		10,319,749	10,319,749	10,319,749			13,165				9,640,230	0.080
BNL2BH-Z2-0	15080A CARLYLE INFRA CREDIT FUND RESIDUAL (BNL2BHZ20)		Wilmington	DE			04/22/2025		5,618,832	6,538,635	5,618,832								0.636
000000-00-0	1519LP OSPREY SUPER TOPCO LP (Greensky)	0	Wilmington	DE	Blackstone ABF Whole Loan Associates LLC		06/20/2025		6,708,191	6,708,191	6,708,191			14,549					0.077
BNL2CM-VR-7	15210A OIC CREDIT OPPORTUNITIES FUND IV (BNL2CMVR7)		New York	NY			06/30/2025		4,695,613	4,695,613	4,695,613								0.500
BNL2D4-Z2-7	15220A BROOKFIELD INFRA DEBT FUND III (BNL2D4Z27)		Ridgefield Park	NJ			06/30/2025		2,936,595	3,114,935	2,936,595								0.500
14054*-AE-6	15230A CAPITALE HAM SPV 2025-1 FUNDED (14054*AE6)		New York	NY			06/30/2025		4,640,261	4,640,261	4,640,261								0.471
000000-00-0	1526LP Akron Topco LP	0	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates LLC		07/23/2025		3,895,296	3,895,296	3,895,296							3,559,345	0.080
000000-00-0	1527LP Berlin Topco LP	0	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates LLC		07/23/2025		3,895,296	3,895,296	3,895,296							3,559,345	0.080
000000-00-0	1528LP BXDR Topco LP	0	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates LLC		07/23/2025		3,833,073	3,833,073	3,833,073							3,559,345	0.080
000000-00-0	1529LP Doncaster Topco LP	0	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates LLC		07/23/2025		3,895,296	3,895,296	3,895,296							3,559,345	0.080
BNL2DT-8N-6	15350A TPG AG CSF III Structured Note L.P. (BNL2DT8N6)		Wilmington	DE			07/31/2025		1,500,000	2,517,525	1,500,000								0.000
000000-00-0	1545LP Blackstone Rated Senior Direct Lending Fund II, LP (BXDR II)	0	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		10/10/2025		25,255,071	25,255,071	25,255,071							104,810,630	0.300
80589@-AG-4	15500A SCANDERE SUPRA II 2025-1 FUNDED (80589@AG4)		New York	NY			09/23/2025		1,904,709	1,913,158	1,904,709			8,449					0.000
89238R-AC-1	15620A TPG AG ABC Structured Note II, LP (89238RAC1)		Wilmington	DE			11/30/2025		815,000	815,000	815,000								0.000
BNL2DX-58-3	15630A ISQ Global Infrastructure Credit Fund II (BNL2DX583)		United States	US			11/30/2025		942,943	942,943	942,943								0.000
000000-00-0	1566LP BXCI BXDR II UF TOPCO LP	0	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		12/19/2025		4,327,122	4,327,122	4,327,122								0.300
000000-00-0	1567LP ALDER TOPCO LP	0	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		12/19/2025		21,393,794	21,393,794	21,393,794							104,810,630	0.300

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	1568LP BEECH TOPCO LP	0	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		12/19/2025		21,393,794	21,393,794	21,393,794							104,810,630	0.300
000000-00-0	1569LP COTTONWOOD TOPCO LP	0	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		12/19/2025		21,393,794	21,393,794	21,393,794							104,810,630	0.300
000000-00-0	1570LP DOGWOOD TOPCO LP	0	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		12/19/2025		21,393,794	21,393,794	21,393,794							104,810,630	0.300
000000-00-0	1571LP ELDERBERRY TOPCO LP	0	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		12/19/2025		21,393,794	21,393,794	21,393,794							104,810,630	0.300
000000-00-0	1572LP FIR TOPCO LP	0	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		12/19/2025		21,393,794	21,393,794	21,393,794							104,810,630	0.300
000000-00-0	1573LP GREYWOOD TOPCO LP	0	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		12/19/2025		21,393,794	21,393,794	21,393,794							104,810,630	0.300
92892D-AH-2	15770A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892DAH2)		Wilmington	DE			12/31/2025		103,180	102,106	103,180		2						0.000
BNL2DW-4D-5	15780A NUVEEN ENERGY & POWER INFRASTRUCTURE CRE (BNL2DW4D5)		United States	US			12/31/2025		4,496,596	4,496,596	4,496,596								0.000
5499999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated									377,721,075	394,985,323	377,721,075		2	14,094,119				866,628,872	XXX
33884G-AC-0	14310A FLAT 2024-1A (33884GAC0)		Wilmington	DE			05/31/2024		20,658,407	21,993,741	20,658,407			1,159,394					0.800
5599999. Residual tranches or interests with underlying assets having characteristics of other - affiliated									20,658,407	21,993,741	20,658,407			1,159,394					XXX
000000-00-0	11870A NYL Investors LLC Term Loan - 1 (NYLIAC)		Newark	DE	NYL Investors LLC		11/10/2020		6,641,266	6,803,313	6,641,266						422,653		1.000
000000-00-0	15320A NYL Investors LLC Term Loan - 2 (NYLIAC)		New York	NY	NYL Investors LLC		07/30/2025		23,763,600	23,266,941	23,763,600								1.000
5799999. Any other class of assets - affiliated									30,404,866	30,070,253	30,404,866						422,653		XXX
6899999. Total - unaffiliated									2,507,363,989	2,852,459,475	2,797,694,854	81,675,032	(62,830,421)	22,519,664		4,505,571	59,058,322	1,553,258,615	XXX
6999999. Total - affiliated									1,883,420,067	2,339,059,805	2,317,968,533	100,595,393	(1,645,798)	2,484,374		13,346,035	156,478,862	186,060,969	XXX
7099999 - Totals									4,390,784,056	5,191,519,280	5,115,663,387	182,270,425	(64,476,218)	25,004,038		17,851,606	215,537,184	1,739,319,584	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$		1B ..$	18,348,070	1C ..$	3,680,552	1D ..$	159,363,344	1E ..$
1B	2A ...$	20,011,299	2B ..$	79,969,193	2C ..$	88,780,401			
1C	3A ...$	7,420,000	3B ..$	27,187,594	3C ..$				
1D	4A ...$		4B ..$	13,389,227	4C ..$				
1E	5A ...$		5B ..$	374,749	5C ..$				
1F	6 .....$	2,809,446							

1F ..$	3,783,018	1G ..$	2,597,566		

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
55352N-AN-7	14770A MSCCG 2015-ALDR (55352NAN7)	Lynwood	WA		01/01/2025		19,631,752			0.000
92939G-AL-1	14780A WFLD 2014-MONT (92939GAL1)	Bethesda	MD		01/01/2025		2,000,000			0.000
12635W-AJ-6	14790A COMM 2016-787S (12635WAJ6)	New York	NY		01/01/2025		27,424,816			0.000
44421L-AL-6	14800A HY 2016-10HY (44421LAL6)	New York	NY		01/01/2025		2,607,362			0.000
95001C-AJ-1	14810A WFCM 2017-SMP (95001CAJ1)	Santa Monica	CA		01/01/2025		7,500,000			0.000
94990E-AG-9	14820A WFCM 2018-AUS (94990EAG9)	New York	NY		01/01/2025		3,887,165			0.000
05589F-AC-8	14850A BOP 2019-300M (05589FAC8)	New York	NY		01/01/2025		21,200,000			0.000
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							84,251,095			XXX
92892A-AA-3	15750A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAA3)	Wilmington	DE		12/31/2025		375			0.000
92892A-AB-1	15760A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAB1)	Wilmington	DE		12/31/2025		374,374			0.000
1199999. Debt securities that do not qualify as bonds - debt securities that do not qualify as bonds solely to a lack of meaningful cash flows - NAIC Designation not assigned by the SVO - unaffiliated							374,749			XXX
65250@-10-8	0577LP Newstone Capital Partners II, LP	Wilmington	DE	Newstone Partners II, LP	12/02/2010	2		5,606		0.014
26859@-10-5	0761LP EIG Energy Fund XVI, L.P.	Wilmington	DE	EIG Energy Fund XVI GP, LLC	09/23/2013	2		7,796		0.003
000000-00-0	0788LP Flybridge Capital Partners IV, L.P.	Dover	DE	Flybridge Capital Partners G.P. IV, LLC	12/29/2014	1		284,891		0.237
000000-00-0	0919LP Pear Ventures II, LP	Wilmington	DE	PEAR VENTURES GP II, LLC	04/05/2016	1		55,440		0.037
000000-00-0	1144LP Brewer Lane Ventures Fund I, L.P.	Wilmington	DE	Brewer Lane Ventures Fund I GP, LLC	12/19/2019	1		1,800,000		0.174
000000-00-0	1158LP Odyssey Investment Partners Fund VI, L.P.	Wilmington	DE	Odyssey Capital Partners VI, LLC	04/20/2020	3		831,301		0.002
000000-00-0	1192LP Gryphon Heritage Partners, L.P.	Wilmington	DE	Gryphon Advisors, LLC	12/15/2020	3		3,833,072		0.028
000000-00-0	1193LP Consonance Private Equity II, LP	Wilmington	DE	Consonance Capital Partners GP, LLC	12/17/2020	3		287,999		0.002
000000-00-0	1194LP Gryphon Partners VI, L.P.	Wilmington	DE	Gryphon Advisors, LLC	12/18/2020	3		1,950,185		0.005
000000-00-0	1196LP KLC Fund I LP	Wilmington	DE	Knox Lane LP	12/28/2020	3		19,672		0.010
000000-00-0	1200LP CenterOak Equity Fund II, L.P.	Wilmington	DE	CenterOak GP II, Inc.	01/14/2021	3		930,983		0.010
000000-00-0	1201LP PAI Mid-Market Fund SCSp	Luxembourg City	LUX	PAI MMF GP S.a r.l	01/06/2021	3		5,499,839		0.017
000000-00-0	1204LP EQT IX (No.2) USD SCSp	Luxembourg City	LUX	EQT Fund Management S.a r.l.	02/05/2021	3		437,943		0.001
000000-00-0	1208LP Trill Impact (No.2) SCSp	Luxembourg City	LUX	Trill Impact (GP) SCS	03/22/2021	3		868,872		0.007
000000-00-0	1210LP Avance Investment Partners, L.P.	Wilmington	DE	Avance Investment Partners GP, LLC	04/01/2021	3		1,118,970		0.009
000000-00-0	1213LP Carousel Capital Partners VI, L.P.	Wilmington	DE	Carousel Capital Company VI, L.L.C.	04/21/2021	3		364,695		0.007
000000-00-0	1218LP Centerbridge Capital Partners IV, L.P.	Wilmington	DE	Centerbridge Associates IV, L.P.	12/06/2021	3		386,269		0.003
000000-00-0	1225LP A&M Capital Strategic Investments, LP	Wilmington	DE	A&M Capital Strategic Investments-GP, LP	06/30/2021	3		1,418,563		0.017
000000-00-0	1231LP ICONIQ Strategic Partners VI, L.P.	George Town	CYM	ICONIQ Strategic Partners VI GP, L.P.	07/06/2021			230,472		0.003
000000-00-0	1232LP Greenbriar Equity Fund V, L.P.	Wilmington	DE	Greenbriar Holdings V, LLC	08/02/2021	3		272,919		0.005
000000-00-0	1243LP Fremman 1 MM SCSp	Luxembourg City	LUX	Fremman 1 GP Luxembourg S.a r.l.	10/22/2021	3		975,853		0.014
000000-00-0	1248LP MiddleGround Partners II, L.P.	Wilmington	DE	MiddleGround GP II, LP	11/15/2021	3		150,296		0.007
000000-00-0	1249LP West Street Global Infrastructure Partners IV, L.P.	Wilmington	DE	West Street Infrastructure Advisors IV, L.L.C.	11/29/2021			389,986		0.001
000000-00-0	1251LP Soma Capital Fund III Partners LLC	Wilmington	DE	Soma Capital Fund III, LP	11/10/2021	1		320,884		0.002
000000-00-0	1266LP Bow Capital Fund II, LP	Wilmington	DE	Bow Capital GP II, LLC	01/14/2022	1		371,316		0.018
000000-00-0	1282LP The Founders Fund Growth II, LP	Wilmington	DE	The Founders Fund Growth II Management, LLC	07/28/2023	1		4,500,000		0.004
000000-00-0	1290LP Excellere Capital Fund IV, L.P.	Wilmington	DE	Excellere Partners IV LLC	05/18/2022	3		1,195,363		0.011
000000-00-0	1291LP Trident IX, L.P.	Grand Cayman	CYM	Trident Capital IX, L.P.	06/24/2022	3		1,012,594		0.001
000000-00-0	1294LP Trivest Fund VII, L.P.	Wilmington	DE	Trivest Partners VII GP, L.P.	07/14/2023	3		214,571		0.002
000000-00-0	1296LP Kelso Investment Associates XI, L.P.	Wilmington	DE	Kelso GP XI, L.P.	06/27/2022	3		1,458,433		0.006
000000-00-0	1298LP Entrepreneurial Equity Partners Fund II, L.P.	Wilmington	DE	Entrepreneurial Equity Partners Fund II GP, L.P.	07/08/2022	3		185,836		0.005
000000-00-0	1306LP Incline Ascent Fund, L.P.	Wilmington	DE	Incline Management, L.P.	07/28/2022	3		1,100,518		0.024
000000-00-0	1311LP A&M Capital Partners III, LP	Wilmington	DE	A&M Capital-GP III, LP	12/16/2022	3		799,285		0.004
000000-00-0	1315LP Sentinel Capital Partners VII, L.P.	Wilmington	DE	Sentinel Managing Company VII, Inc.	07/14/2023	3		246,629		0.001
000000-00-0	1316LP 8VC Fund V, L.P.	Wilmington	DE	8VC GP V, LLC	02/23/2023	1		3,000,000		0.023
000000-00-0	1318LP Blue Sea Capital Fund III LP	Wilmington	DE	Blue Sea Capital Management III LP	07/31/2023	3		730,940		0.005
000000-00-0	1319LP Oak Hill Capital Partners VI (Onshore), L.P.	Wilmington	DE	OHCP GENPAR VI, L.P.	06/26/2023	3		132,170		0.002
000000-00-0	1320LP Harvest Partners IX, L.P.	Wilmington	DE	Harvest Associates IX, L.L.C.	09/01/2022	3		295,927		0.003
000000-00-0	1324LP Volpi Capital Investments III SCSp	Senningerberg	LUX	Volpi Capital Investments III GP S.a.r.l.	10/05/2022	3		210,539		0.002
000000-00-0	1326LP Greenbriar Equity Fund VI, L.P.	Wilmington	DE	Greenbriar Equity Capital VI, L.P.	07/18/2023	3		1,097,260		0.002
000000-00-0	1327LP STG VII, L.P.	Wilmington	DE	STG Partners, LLC	03/25/2024	3		494,143		0.001
000000-00-0	1350LP Rhone Partners VI, L.P.	Grand Cayman	CYM	Rhone Capital VI L.P.	12/13/2022	3		928,814		0.002
000000-00-0	1353LP Brewer Lane Ventures Fund II, L.P.	Wilmington	DE	Brewer Lane Ventures Fund II GP, LLC	12/22/2022	1		1,119,500		0.024
000000-00-0	1354LP Gridiron Capital Fund V, L.P.	Wilmington	DE	Gridiron GP V, LLC	01/05/2023	3		2,178,441		0.006
000000-00-0	1358LP Warren Equity Partners Fund IV, L.P.	Wilmington	DE	Warren Equity Partners GP IV L.P.	01/24/2023	3		757,634		0.004
000000-00-0	1365LP Incline Elevate Fund II, L.P.	Wilmington	DE	Incline Elevate GP II, L.P.	03/29/2023	3		945,673		0.012
000000-00-0	1372LP Revelstoke Capital Partners Fund III, L.P.	Wilmington	DE	RCP Fund III GP LLC	04/20/2023	3		353,223		0.001
000000-00-0	1378LP ICONIQ Strategic Partners VII, L.P.	Grand Cayman	CYM	ICONIQ Strategic Partners VII GP, L.P.	05/19/2023			928,789		0.001
000000-00-0	1381LP Trivest Recognition Fund, L.P.	Wilmington	DE	Trivest Recognition Partners GP, L.P.	07/25/2023	3		240,541		0.001
000000-00-0	1394LP Seidler Equity Partners VIII, L.P.	Wilmington	DE	SEM VIII, LLC	10/13/2023	3		344,800		0.002

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	1403LP Capitol Meridian Fund I LP	Wilmington	DE	Capitol Meridian GP I LP	11/22/2023	3		667,227		0.005
000000-00-0	1405LP Incline Equity Partners VI, L.P.	Wilmington	DE	Incline GP VI, L.P.	12/05/2025	3	421,072			0.002
000000-00-0	1406LP KLC Fund II LP	Wilmington	DE	KLC Fund II GP LP	01/09/2024	3		1,107,915		0.004
000000-00-0	1407LP TorQuest Partners Fund (International) VI, L.P.	Toronto	CAN	TorQuest Fund VI GP Inc.	01/09/2025	3	475,382			0.001
000000-00-0	1408LP Windjammer Capital Fund VI, L.P.	Wilmington	DE	Windjammer Capital Partners, LLC	01/02/2024	3		37,027		0.002
000000-00-0	1409LP GHK Fund II LP	Wilmington	DE	GHK FUND II GP LLC	02/09/2024	3		41,768		0.005
000000-00-0	1410LP Shoreline Equity Partners II, L.P.	Wilmington	DE	Shoreline Equity Partners Fund GP II, LLC	11/30/2023	3		152,920		0.001
000000-00-0	1411LP Ares Pathfinder Fund II, L.P.	Los Angeles	CA	APF Management II GP LLC	11/20/2023			1,794,902		0.002
000000-00-0	1417LP ArcLight Infrastructure Partners Fund VIII	Wilmington	DE	ArcLight PEF GP VIII, LLC	01/27/2025		3,537,950			0.014
000000-00-0	1419LP OceanSound Partners Fund II, LP	Wilmington	DE	OceanSound Partners II (GP), LP	01/12/2024	3		590,143		0.002
000000-00-0	1425LP Levine Leichtman Capital Partners VII, L.P.	Wilmington	DE	LLCP Partners VII GP, L.P.	03/21/2024	3		298,497		0.001
000000-00-0	1427LP Accel-KKR Capital Partners VII LP	Grand Cayman	CYM	AKKR Fund VII GP LP	02/06/2025	3	182,518			0.000
000000-00-0	1430LP PPC IV LP	Wilmington	DE	PPC Management LLC	05/28/2024	3		680,403		0.001
000000-00-0	1434LP Graham Partners VI, L.P.	Wilmington	DE	Graham Partners VI (GP), LLC	06/28/2024	3		762,080		0.002
000000-00-0	1440LP Kohlberg Investors X, LP	Wilmington	DE	Kohlberg Management X, LLC	09/27/2024	3		330,066		0.000
000000-00-0	1444LP Vance Street Capital IV, L.P.	Wilmington	DE	VS CAPITAL PARTNERS IV GP, L.P.	10/10/2024	3		494,771		0.004
000000-00-0	1446LP Accel-KKR Emerging Buyout Partners II LP	Cayman Islands	CYM	AKKR EBP II GP LP	10/31/2024	3		82,542		0.001
000000-00-0	1448LP 26N Jupiter Co-Investment Partners LP	Wilmington	DE	26N Private Equity Partners I GP LP	10/31/2024	3		10,038		0.002
000000-00-0	1449LP BPOC Fund VI, L.P.	Wilmington	DE	BPOC Fund GP VI, L.P.	11/14/2024	3		(56,802)		0.003
000000-00-0	1454LP Platte River Equity V, L.P.	Wilmington	DE	Platte River Investors V, LLC	11/26/2024	3		282,767		0.004
000000-00-0	1456LP BharCap Partners II, LP	Wilmington	DE	BharCap Partners II GP. LP	12/27/2024	3		(367,013)		0.003
000000-00-0	1484LP STONE RIDGE OPPORTUNITIES FUND FEEDER LP	Grand Cayman	CYM	Stone Ridge Opportunities Fund (GP) LLC	01/31/2025		5,836,888			0.008
000000-00-0	1488LP 26N Private Equity Partners I LP	Wilmington	DE	26N Private Equity Partners I GP LLC	03/25/2025	3	837,218			0.002
000000-00-0	1496LP Leeds Equity Partners VIII, L.P.	Wilmington	DE	Leeds Equity Management VIII, L.L.C.	05/21/2025	3	699,385			0.002
000000-00-0	1500LP CenterOak Equity Fund III, L.P.	Wilmington	DE	CenterOak GP III, Inc.	04/21/2025	3	247,786			0.004
000000-00-0	1501LP Apogem Private Equity Fund XI, LP	Wilmington	DE	APEF XI GP, LLC	09/15/2025	3	885,970			0.032
000000-00-0	1511LP Centerbridge Capital Partners V, L.P.	Wilmington	DE	Centerbridge Associates V, L.P.	08/04/2025	3	1,356,106			0.002
000000-00-0	1513LP Amplify Bio I, L.P.	Wilmington	DE	Amplify GP Bio I	05/07/2025	1	700,000			0.028
000000-00-0	1516LP Falfurrias Capital Partners VI, LP	Wilmington	DE	FALFURRIAS EQUITY PARTNERS VI LLC	06/10/2025	3	210,000			0.025
000000-00-0	1525LP Aurora Equity Partners VII L.P.	Wilmington	DE	Aurora Capital Partners UGP LLC	08/20/2025	3	320,954			0.002
000000-00-0	1536LP Amplify Partners Select Fund VI, L.P.	Wilmington	DE	Amplify GP Partners VI, LLC	08/05/2025	1	900,000			0.029
000000-00-0	1547LP Amplify Partners VI, L.P.	Wilmington	DE	Amplify GP Partners VI, LLC	09/29/2025	1	1,257,143			0.029
000000-00-0	1551LP 26N NOVA CO-INVESTMENT PARTNERS LP	Wilmington	DE	26N Private Equity Partners I GP LP	10/16/2025	3	1,500,000			0.000
000000-00-0	1554LP Next Horizon Capital Fund I, LP	Wilmington	DE	Next Horizon Capital Fund I GP, LP	10/24/2025	3	322,233			0.009
000000-00-0	1561LP Court Square Capital Partners V, L.P.	Wilmington	DE	Court Square Capital GP V, L.P.	12/17/2025	3	458,242			0.001
000000-00-0	1565LP Investcorp North American Private Equity Fund II, L.P.	Wilmington	DE	INVESTCORP NORTH AMERICAN PRIVATE EQUITY FUND II GP, L.P.	12/31/2025	3	148,475			0.003
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							20,297,322	54,194,696		XXX
000000-00-0	0457GP NYLIM Mezzanine Partners II GenPar, LP	Wilmington	DE		08/28/2006	2		27		0.000
000000-00-0	0582GP NYLCAP Mezzanine Partners III GenPar, LP	Wilmington	DE	NYLCAP Mezzanine Partners III GenPar GP, LLC	05/26/2010	2		2,360		0.097
000000-00-0	0582LP NYLCAP Mezzanine Partners III, LP	Wilmington	DE	NYLCAP Mezzanine Partners III GenPar, LP	05/26/2010	2		46,180		0.097
000000-00-0	0892LP GoldPoint Mezzanine Partners IV, LP	Wilmington	DE	GoldPoint Mezzanine Partners IV GenPar, LLC	12/21/2015	2		505,316		0.062
000000-00-0	0893GP GoldPoint Mezzanine Partners IV GenPar, LLC	Wilmington	DE	GoldPoint Mezzanine Partners IV GenPar GP, LLC	12/21/2015	2		10,694		0.072
000000-00-0	1149LP PA Small Company Private Equity Fund IX, LP	Wilmington	DE	PASCPEF IX GP, LLC	11/08/2021	3		581,202		0.016
000000-00-0	1175LP PA Small Company Coinvestment Fund II, LP	Wilmington	DE	PASCCIF II GP, LLC	08/26/2020	3		246,082		0.025
000000-00-0	1220LP PA Secondary Fund VI, LP	Wilmington	DE	PASF VI GP, LLC	05/24/2021	3		2,891,745		0.041
000000-00-0	1263LP Social Advancement Fund, LP	Richmond	VA	SAF GP, LLC	04/15/2022	1		946,023		0.062
000000-00-0	1264GP GoldPoint Partners Private Debt V GenPar, LP	Wilmington	DE	GoldPoint Partners Private Debt V GenPar GP, LLC	12/30/2022	2		52,853		0.135
000000-00-0	1314LP Apogem Co-Investment VII, LP	Wilmington	DE	Apogem Co-Invest VII GenPar LP	03/01/2023	3		5,789,360		0.048
000000-00-0	1323LP Apogem Private Equity Fund X, LP	Wilmington	DE	APEF X GP, LLC	05/05/2023	3		1,233,142		0.047
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated								12,304,983		XXX
000000-00-0	1167LP AMNL Investment Vehicle LLC	Austin	TX	Amherst SFRP Member VII-N, LLC	05/28/2020			955,500		0.117
000000-00-0	1260LP EOS Real Estate Partners III LP	Wilmington	DE	EOS Real Estate GP III LLC	12/23/2021			424,792		0.015
000000-00-0	1267LP Pretium Single-Family Rental Fund V, LP	New York	NY	Pretium Single-Family Rental Fund V GP, LP	01/27/2022			4,891		0.024
000000-00-0	1402LP Hotel Zoe Co-Invest LP	Wilmington	DE	EOS Real Estate GP III LLC	11/10/2023			38,064		0.024
000000-00-0	1418LP PRNL Residential I, LP	New York	NY	PRNL Residential I GP, LP	12/21/2023			241,463		0.086
000000-00-0	1498LP Madison Square Value Enhancement Fund II LP	New York	NY	MSVEF II GP LLC	12/29/2025	1	1,800,000			0.150
000000-00-0	1514LP Hyatt Centric Co-Invest LP	San Francisco	CA	EOS Real Estate GP III LLC	05/22/2025		2,064,957			0.028
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							3,864,957	1,664,711		XXX
000000-00-0	1207LP REEP-RTL NPM GA LLC	Alpharetta	GA		01/01/2021			1,316,669		0.033
000000-00-0	1321LP European Property Investors Special Opportunities 6 SCSp	London	GBR	EPISO 6 (GP) S.A R.L.	08/26/2022			5,431,896	(18,476,308)	0.010

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

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		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	1437LP MSSIV NYL Investor Member LLC	New York	NY	MSSIV GP LLC	09/01/2024	1.		1,623,814		0.051
000000-00-0	1455LP MSSDF 717 TEXAS Member LLC	Houston	TX		03/04/2025		37,069,231			0.400
000000-00-0	1483LP REEP-OFC 30 WM IL LLC	Chicago	IL		01/31/2025		3,900,000			0.300
000000-00-0	1553LP 757 Third Avenue	New York	NY		10/20/2025		70,320,576			0.450
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							111,289,807	8,372,379	(18,476,308)	XXX
000000-00-0	1227LP Impact Mortgage Opportunities Fund, L.P.	San Francisco	CA	Impact Mortgage Opportunities GP, LLC	07/19/2021			81,341		0.080
000000-00-0	1383LP Impact 504 Loan Fund LLC	Arlington	VA	Equitable Prosperity Manager, LLC	12/08/2023			27,050,000		0.541
000000-00-0	1499LP HOMES SUBI-5 Partners LP	Wilmington	DE	Homes SUBI-5 GP LLC	04/11/2025		339,742,918			1.000
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							339,742,918	27,131,341		XXX
000000-00-0	1112LP MSSDF Member LLC	Wilmington	DE	MSSDF GP LLC	09/26/2019	1.		2,589,495		0.240
000000-00-0	1233LP Tristan Income Plus Strategy One SCSp	Luxembourg City	LUX	TIPS One GP S.a r.l.	03/15/2022			24,896,035		0.314
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated								27,485,529		XXX
000000-00-0	0745LP Napier Park Railcar Lease Fund	Wilmington	DE	Napier Park Global Capital LLC	05/02/2013			21,630		0.019
000000-00-0	1215LP Fairview NYL Emerging Managers Fund I, L.P.	West Hartford	CT	Fairview NYL Emerging Managers Fund Management, LLC	04/27/2021	1.		3,817,125		0.129
000000-00-0	1221LP KKR Global Infrastructure Investors IV (USD) SCSp	Luxembourg City	LUX	KKR Associates Infrastructure IV SCSp	04/28/2022			913,162		0.001
000000-00-0	1226LP Innovation Credit Fund VIII-A, L.P.	Wilmington	DE	SVB Innovation Credit Partners VIII-A, LLC	07/06/2021			67,449		0.216
000000-00-0	1229LP ISQ Global Infrastructure Fund III (UST), L.P.	George Town	CYM	ISQ Global Fund III GP, LLC	12/22/2021			1,275,232		0.003
000000-00-0	1285LP NOVA Infrastructure Fund I, L.P.	Wilmington	DE	NOVA Infrastructure GP I, LLC	07/22/2022			268,593		0.071
000000-00-0	1286LP KKR Asia Pacific Infrastructure Investors II SCSp	Luxembourg City	LUX	KKR Associates AP Infrastructure II SCSp	03/07/2024			1,151,073		0.001
000000-00-0	1293LP Oxford Finance Credit Fund II LP	Wilmington	DE	Oxford Finance Credit GP II, LLC	05/27/2022			8,493,000		0.380
000000-00-0	1295LP Iron Path Fund I Q, L.P.	Wilmington	DE	Iron Path Fund I GP, L.P.	09/15/2022	3.		572,056		0.012
000000-00-0	1301LP Innovation Credit SMA II, L.P.	Wilmington	DE	SVB Innovation Credit Partners SMA II, LLC	10/11/2022			62,042,863		0.450
000000-00-0	1309LP Quinbrook Infrastructure Partners III-A - Net Zero Power Fund LP	Dover	DE	Quinbrook Infrastructure Partners (GP3) Limited	09/23/2022			530,873		0.001
000000-00-0	1310LP Quinbrook (QNZPF) US Co-Investment (A) LP	Dover	DE	Quinbrook Infrastructure Partners (GP3) Limited	09/23/2022			855,509		0.003
000000-00-0	1322LP Elda River Opportunities Fund IV LLC	Wilmington	DE	MTP Infrastructure Partners LLC	09/09/2022			722,035		0.005
000000-00-0	1364LP Ridgewood Water & Strategic Infrastructure Fund II	Wilmington	DE	Ridgewood Infrastructure Fund II GP, LLC	05/30/2023			(223,154)		0.004
000000-00-0	1371LP Global Infrastructure Partners V-A/B, L.P.	Wilmington	DE	Global Infrastructure GP V, L.P.	09/28/2023			732,516		0.003
000000-00-0	1395LP Manulife Infrastructure Fund III, L.P.	Wilmington	DE	Manulife Investment Management Private Markets (US), LLC	03/25/2024			388,781		0.009
000000-00-0	1396LP KARTESIA CREDIT OPPORTUNITIES VI SCS	Luxembourg City	LUX	Kartesia Master GP	10/16/2023			402,800		0.039
000000-00-0	1423LP NOVA Infrastructure Fund II, L.P.	Wilmington	DE	NOVA Infrastructure GP II, LLC	03/21/2024			519,618		0.033
000000-00-0	1457LP Kartesia Impact Fund I SCS	Luxembourg City	LUX	KARTESIA MASTER GP	01/03/2025		19,291,870			0.294
000000-00-0	1486LP Andera Expansion 4 SLP	Paris	FRA	Andera Expansion GP	02/10/2025	3.	620,220			0.127
000000-00-0	1495LP KKR Global Infrastructure Investors V (USD) SCSp	Luxembourg City	LUX	KKR Associates Infrastructure V SCSp	11/14/2025		2,820,876			0.001
000000-00-0	1507LP VALERIAN OPPORTUNITIES FUND L.P.	Wilmington	DE	Blackstone Alternative Asset Management Associates LLC	05/01/2025	3.	131,366,485			0.818
000000-00-0	1512LP iCON Infrastructure Partners VII, L.P.	United Kingdom	GBR	iCON Infrastructure Management VII LLP	12/12/2025		481,145			0.002
000000-00-0	1539LP Ares Secondaries Infrastructure Solutions Fund III	Wilmington	DE	Ares Secondaries Infrastructure Solutions III Management, L.P.	12/19/2025		750,000			0.002
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							155,330,596	82,551,161		XXX
000000-00-0	1202LP Goldpoint Partners Select Manager Fund V, L.P.	George Town	CYM	GoldPoint Partners Select Manager Fund V GenPar, L.P.	01/14/2021			2,230,220		0.058
000000-00-0	1404LP Apogem Secondary Fund VII, LP	Wilmington	DE	ASF VII GP, LLC	03/24/2025	3.	3,747,619			0.016
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							3,747,619	2,230,220		XXX
878091-BF-3	10370A Teachers Insurance & Annuity Association Surplus Note - 2 (878091BF3)	New York	NY		12/28/2017			5,897,924		0.013
668138-AA-8	10610A Northwestern Mutual Life Surplus Note (668138AA8)	Milwaukee	WI		04/23/2018			12,136,024		0.014
668138-AC-4	11310A Northwestern Mutual Surplus Note (668138AC4)	Milwaukee	WI		09/20/2019			5,124,466		0.018
878091-BG-1	11680A Teachers Insurance & Annuity Association Surplus Note - 3 (878091BG1)	New York	NY		05/07/2020			1,550,614		0.003
575767-AR-9	12500A Massachusetts Mutual Life Insurance (575767AR9)	Springfield	MA	Massachusetts Mutual Life Insurance	11/23/2021			381,606		0.018
575767-AT-5	13490A Massachusetts Mutual Life Insurance Company (575767AT5)	Springfield	MA	Massachusetts Mutual Life Insurance	09/30/2024			6,828,405		0.022
401378-AB-0	13930A GUARDIAN LIFE INSURANCE CO OF AMERICA (401378ABO)	New York	NY	GUARDIAN LIFE INSURANCE CO OF AMERICA	09/30/2023			12,463,095		0.329
2799999. Surplus notes - unaffiliated								44,382,135		XXX
064159-8N-9	14650A Bank of Nova Scotia (0641598N9)	Toronto	CAN		01/01/2025		20,000,000			0.000
064159-8S-8	14660A Bank of Nova Scotia (0641598S8)	Toronto	CAN		01/01/2025		7,000,000			0.000
064159-8V-1	14670A Bank of Nova Scotia (0641598V1)	Toronto	CAN		01/01/2025		6,450,000			0.000
05565A-5R-0	14680A BNP Paribas SA (05565A5RO)	Paris	FRA		01/01/2025		411,344			0.000
05602X-DJ-4	14690A BNP Paribas SA (05602XDJ4)	Paris	FRA		01/01/2025		2,250,401			0.000
404280-DT-3	14700A HSBC Holdings PLC (404280DT3)	London	GBR		01/01/2025		9,420,000			0.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

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		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
53944Y-AV-5	14710A LLOYDS Banking Group PLC (53944YAV5)	Edinburgh	GBR		01/01/2025		24,200,000			0.000
606822-DD-3	14720A MITSUBISHI UFJ FINANCIAL GROUP (606822DD3)	Japan	JPN		01/01/2025		7,420,000			0.000
780082-AR-4	14730A Royal Bank of Canada (780082AR4)	Toronto	CAN		01/01/2025		15,000,000			0.000
89117F-8Z-5	14740A TORONTO-DOMINION BANK/THE (89117F8Z5)	Toronto	CAN		01/01/2025		15,000,000			0.000
842587-DD-6	14760A SOUTHERN COMPANY (THE) (842587DD6)	Atlanta	GA		01/01/2025		14,285,034			0.000
225401-BJ-6	15020A UBS GROUP AG (225401BJ6)	Switzerland	CHE		04/29/2025		10,000,000			0.000
05602X-QQ-4	15380A BNP PARIBAS SA (05602XQQ4)	Paris	FRA		06/23/2025		9,460,000			0.000
780082-AV-5	15400A Royal Bank of Canada (780082AV5)	Toronto	CAN		08/31/2025		19,016,105			0.000
89116C-4H-7	15480A TORONTO-DOMINION BANK/THE (89116C4H7)	Toronto	CAN		09/23/2025		16,681,092			0.000
064058-AR-1	15570A Bank of New York Mellon Corp. (064058AR1)	Wilmington	DE		10/31/2025		20,011,998			0.000
2999999. Capital notes - unaffiliated							196,605,974			XXX
000000-00-0	14930A DEFEASANCE OF 299 PARK AVE (3730764)	New York	NY		03/01/2025		17,754,768			0.310
000000-00-0	14940A DEFEASANCE OF 299 PARK AVE (3731369)	New York	NY		03/01/2025		7,616,639			0.305
3199999. Collateral loans - unaffiliated							25,371,407			XXX
000000-00-0	1276LP Boston Financial Institutional Tax Credits 56 LP	Boston	MA		03/25/2022					0.085
000000-00-0	1366LP RAH Corporate Partner Fund 58 LLC	Great Neck	NY	Regions Affordable Housing, LLC	03/14/2023					0.108
000000-00-0	1445LP AC 2024 NMTC Investor, LLC	New Orleans	LA	Advantage Capital Parners LLC	10/15/2024			7,046,110		0.099
000000-00-0	1450LP PNC LIHTC Fund 96, LLC	Wilmington	DE	PNC LIHTC Fund 92 MM, LLC	12/11/2024					0.138
000000-00-0	1451LP CREA Corporate Tax Credit Fund 110, LP	Indianapolis	IN	CREA GP CTC 110, LLC	02/14/2025		14,335,000			0.157
000000-00-0	1520LP AC 2025 NMTC Investor, LLC	New Orleans	LA	Advantage Capital Parners LLC	07/08/2025		594,000			0.099
3799999. Qualifying federal tax credit investments - unaffiliated							14,929,000	7,046,110		XXX
000000-00-0	0586LP PTC Acquisitions, LLC	Wilmington	DE		09/15/2010			2,700		0.450
3899999. Qualifying federal tax credit investments - affiliated								2,700		XXX
000000-00-0	0857LP Longspur Wind, LLC	Wilmington	DE	Longspur Wind Holdings, LLC	06/10/2015	3		1,310,338		0.058
000000-00-0	1130LP Grady Energy Holdings LLC	Wilmington	DE	Grady B Member LLC	09/26/2019			1,043,673		0.118
4199999. All other tax credit investments - unaffiliated								2,354,011		XXX
55281F-AL-4	13430A MCF CLO LLC MCFCL_17-3A (55281FAL4)	Wilmington	DE		11/01/2022			221,581		1.000
4599999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated								221,581		XXX
000000-00-0	1264LP GPP Private Debt V RS LP	Wilmington	DE	GoldPoint Partners Private Debt V GenPar, LP	01/01/2022	2		372,259		0.039
4999999. Residual tranches or interests with underlying assets having characteristics of common stock - affiliated								372,259		XXX
000000-00-0	1317LP Gryphon Junior Capital III Feeder Fund, L.P	Wilmington	DE	Gryphon Junior Capital GP III, L.P.	12/14/2023	2		188,701		0.012
83409W-AF-9	13630A SOL VIRTUS NOTE ISSUER SPV 2022-1 Funded (83409WAF9)	Wilmington	DE		01/01/2023			100,282		0.440
000000-00-0	1377LP Elevate Funding I LLC 2023 LP	Wilmington	DE	Blackstone ABF Whole Loan Associates LLC	05/25/2023			150,428		1.000
92261L-AE-4	13880A VELOX LIBRI SPV 2023 (92261LAE4)	New York	NY		08/31/2023			15,394,532		0.478
80600H-AG-3	13890A SCANDERE SUPRA NOTE 2023 FUNDED(80600HAG3)	New York	NY		09/30/2023			98,664		0.570
745934-AG-4	14130A PUNCTUM VENDITIONIS 2023 FUNDED (745934AG4)	Wilmington	DE		12/31/2023			64,235,584		0.487
83411*-AF-6	14320A SOL TESSELLATUS SPV 24-1 FUNDED (83411*AF6)	Wilmington	DE		06/30/2024			9,487,057		0.519
22671M-AD-5	14380A CRISPI VEHICULUM SPV 2024 FUNDED (22671MAD5)	Wilmington	DE		07/31/2024			6,310,980		0.540
80600H-AP-3	14530A SCANDERE SUPRA NOTE 2023 FUNDED(80600HAP3)	New York	NY		12/23/2024			10,914,043		0.570
73758*-AG-6	14890A POTENTIA LUDIS SPV LLC FUNDED (73758*AG6)	Wilmington	DE		03/19/2025		5,115,617			0.430
55429@-AH-8	14900A MSP 2025-1 (55429@AH8)	New York	NY		03/25/2025		6,006,180			0.501
000000-00-0	1503LP Cambridge Topco LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates LLC	04/28/2025		3,770,218			0.080
000000-00-0	1504LP EASTLAND TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates LLC	04/28/2025		10,525,664			0.080
BNL2BH-Z2-0	15080A CARLYLE INFRA CREDIT FUND RESIDUAL (BNL2BHZ20)	Wilmington	DE		04/22/2025		5,663,734			0.637
000000-00-0	1519LP OSPREY SUPER TOPCO LP (Greensky)	Wilmington	DE	Blackstone ABF Whole Loan Associates LLC	06/20/2025		10,127,045			0.077
BNL2CM-VR-7	15210A OIC CREDIT OPPORTUNITIES FUND IV (BNL2CMVR7)	New York	NY		06/30/2025		4,695,613			0.500
BNL2D4-Z2-7	15220A BROOKFIELD INFRA DEBT FUND III (BNL2D4Z27)	Ridgefield Park	NJ		06/30/2025		2,936,595			0.500
14054*-AE-6	15230A CAPITALE HAM SPV 2025-1 FUNDED (14054*AE6)	New York	NY		06/30/2025		4,715,821			0.471
000000-00-0	1526LP Akron Topco LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates LLC	07/23/2025		3,954,188			0.080
000000-00-0	1527LP Berlin Topco LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates LLC	07/23/2025		3,954,188			0.080
000000-00-0	1528LP BXDR Topco LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates LLC	07/23/2025		3,954,188			0.080
000000-00-0	1529LP Doncaster Topco LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates LLC	07/23/2025		3,954,188			0.080
BNL2DT-8N-6	15350A TPG AG CSF III Structured Note L.P. (BNL2DT8N6)	Wilmington	DE		07/31/2025		1,500,000			0.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	1545LP Blackstone Rated Senior Direct Lending Fund II, LP (BXDR II)	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC	10/10/2025		215,947,413			0.300
80589@-AG-4	15500A SCANDERE SUPRA II 2025-1 FUNDED (80589@AG4)	New York	NY		09/23/2025		1,913,158			0.000
89238R-AC-1	15620A TPG AG ABC Structured Note II, LP (89238RAC1)	Wilmington	DE		11/30/2025		815,000			0.000
BNL2DX-58-3	15630A ISQ Global Infrastructure Credit Fund II (BNL2DX583)	United States	US		11/30/2025		942,943			0.000
000000-00-0	1566LP BXCI BXDR II UF TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC	12/19/2025		14,811,278			0.300
000000-00-0	1567LP ALDER TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC	12/19/2025		21,393,794			0.300
000000-00-0	1568LP BEECH TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC	12/19/2025		21,393,794			0.300
000000-00-0	1569LP COTTONWOOD TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC	12/19/2025		21,393,794			0.300
000000-00-0	1570LP DOGWOOD TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC	12/19/2025		21,393,794			0.300
000000-00-0	1571LP ELDERBERRY TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC	12/19/2025		21,393,794			0.300
000000-00-0	1572LP FIR TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC	12/19/2025		21,393,794			0.300
000000-00-0	1573LP GREYWOOD TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC	12/19/2025		21,393,794			0.300
92892D-AH-2	15770A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892DAH2)	Wilmington	DE		12/31/2025		102,149			0.000
BNL2DW-4D-5	15780A NUVEEN ENERGY & POWER INFRASTRUCTURE CRE (BNL2DW4D5)	United States	US		12/31/2025		4,496,596			0.000
5499999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							459,658,330	106,880,269		XXX
33884G-AC-0	14310A FLAT 2024-1A (33884GAC0)	Wilmington	DE		05/31/2024			16,646,700		0.800
5599999. Residual tranches or interests with underlying assets having characteristics of other - affiliated								16,646,700		XXX
000000-00-0	15320A NYL Investors LLC Term Loan - 2 (NYLIAC)	New York	NY	NYL Investors LLC	07/30/2025		23,763,600			1.000
5799999. Any other class of assets - affiliated							23,763,600			XXX
6899999. Total - unaffiliated							1,300,426,347	326,204,435		XXX
6999999. Total - affiliated							138,801,026	67,636,352	(18,476,308)	XXX
7099999 - Totals							1,439,227,373	393,840,786	(18,476,308)	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
55352N-AN-7	14770A MSCCG 2015-ALDR (55352NAN7)	Lynwood	WA	Full Disposal	01/01/2025	06/30/2025	19,631,752		44,505			44,505		19,676,258	19,676,258				356,200
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							19,631,752		44,505			44,505		19,676,258	19,676,258				356,200
000000-00-0	0541LP Partners Group European Mezzanine 2008, L.P.	St. Peter Port	GGY	Partial Disposal	07/01/2008	12/15/2025	592,658	75,331				75,331	24,468	692,456	692,456				12,441
292698-10-3	0598LP Energy Fund XV, L.P.	Wilmington	DE	Partial Disposal	03/07/2011	09/30/2025	607,026	60,842				86,223		(25,381)	581,645	581,645				53,590
000000-00-0	0605LP MML Capital Partners Fund V, LP	Jersey	JEY	Partial Disposal	06/17/2011	10/16/2025	4,936	(207)				361		(568)	448	4,816	4,816			
26859@-10-5	0761LP EIG Energy Fund XVI, L.P.	Wilmington	DE	Partial Disposal	09/23/2013	08/21/2025	469,473	1,379	(407)			40,495		(39,523)		429,949	429,949			1,495
G6897#-10-2	0785LP Partners Group Direct Mezzanine 2013, L.P. Inc	St. Peter Port	GGY	Partial Disposal	02/24/2014	12/16/2025	580,078	7,303				29,779		(22,475)	12,444	570,047	570,047			41,565
000000-00-0	0788LP Flybridge Capital Partners IV, L.P.	Dover	DE	Partial Disposal	12/29/2014	09/26/2025	328,745	(30,543)						(30,543)		298,203	298,203			8,060
000000-00-0	0789LP Founders Fund V, LP	Dover	DE	Partial Disposal	06/03/2014	06/11/2025	93,684	41,770						41,770		135,454	135,454			
000000-00-0	0865LP Goldcrest Capital QP, LP	Palo Alto	CA	Partial Disposal	08/25/2015	05/06/2025	244,528	86,591						86,591		331,118	331,118			
000000-00-0	0917LP Eight Partners VC Fund I, LP	Wilmington	DE	Partial Disposal	03/16/2016	09/24/2025	429,839	(29,681)						(29,681)		400,158	400,158			102,879
000000-00-0	0927LP Founders Fund VI, LP	Wilmington	DE	Partial Disposal	08/31/2017	06/16/2025	162,058	180,071						180,071		342,129	342,129			48,208
000000-00-0	09833P Stone Ridge Holdings Group LLC	Wilmington	DE	Partial Disposal	01/19/2024	01/09/2025	6,163,712	1,258,022						1,258,022		7,421,734	7,421,734			120,599
000000-00-0	1144LP Brewer Lane Ventures Fund I, L.P.	Wilmington	DE	Partial Disposal	12/19/2019	01/28/2025	7,242,514	1,757,486						1,757,486		9,000,000	9,000,000			
000000-00-0	1158LP Odyssey Investment Partners Fund VI, L.P.	Wilmington	DE	Partial Disposal	04/20/2020	12/18/2025	63,274	2,066	(1,376)			690				63,963	63,963			23,633
000000-00-0	1176GP Avenue Asia Capital Partners VI, LLC	Grand Cayman	CYM	Partial Disposal	09/28/2020	11/24/2025	77,318	10,283				10,283				87,601	87,601			921
000000-00-0	1176LP Avenue Asia Special Situation Fund VI, LP	Grand Cayman	CYM	Partial Disposal	09/28/2020	11/24/2025	2,921,283	116,276				116,276				3,037,559	3,037,559			
000000-00-0	1193LP Consonance Private Equity II, LP	Wilmington	DE	Partial Disposal	12/17/2020	12/24/2025	91,388	20,336	(3,809)			16,527				107,915	107,915			2,002
000000-00-0	1194LP Gryphon Partners VI, L.P.	Wilmington	DE	Partial Disposal	12/18/2020	09/04/2025	1,366	(32)	(20)			(52)				1,314	1,314			55
000000-00-0	1196LP KLC Fund I LP	Wilmington	DE	Partial Disposal	12/28/2020	05/02/2025	24,593	1,023	(63)			959				25,552	25,552			1,043
000000-00-0	1200LP CenterOak Equity Fund II, L.P.	Wilmington	DE	Partial Disposal	01/14/2021	12/10/2025	743,143	(19,619)	(4,637)			(24,257)				718,886	718,886			119,493
000000-00-0	1201LP PAI Mid-Market Fund SCSp	Luxembourg City	LUX	Partial Disposal	01/06/2021	08/18/2025	1,481,917	58,145	(52,820)			5,325	80,335			1,567,578	1,567,578			187,072
000000-00-0	1204LP EQT IX (No.2) USD SCSp	Luxembourg City	LUX	Partial Disposal	02/05/2021	10/15/2025	1,397,231	98,990	(18,918)			80,072				1,477,304	1,477,304			153,782
000000-00-0	1208LP Trill Impact (No.2) SCSp	Luxembourg City	LUX	Partial Disposal	03/22/2021	12/24/2025	165,095	2,222	(2,792)			(570)	16,792			181,317	181,317			12,847
000000-00-0	1210LP Avance Investment Partners, L.P.	Wilmington	DE	Partial Disposal	04/01/2021	09/30/2025	604,045	44,924	(29,310)			15,614				619,659	619,659			72,223
000000-00-0	1218LP Centerbridge Capital Partners IV, L.P.	Wilmington	DE	Partial Disposal	12/06/2021	11/14/2025	426,241	1,021	(5,176)			(4,155)				422,086	422,086			18,982
000000-00-0	1225LP A&M Capital Strategic Investments, LP	Wilmington	DE	Partial Disposal	06/30/2021	12/30/2025	50,208	3,010	(1,117)			1,894				52,101	52,101			
000000-00-0	1232LP Greenbriar Equity Fund V, L.P.	Wilmington	DE	Partial Disposal	08/02/2021	12/10/2025	300,499	4,751	(6,233)			(1,481)				299,018	299,018			15,061
000000-00-0	1248LP MiddleGround Partners II, L.P.	Wilmington	DE	Partial Disposal	11/15/2021	12/17/2025	331,654	(37,040)	(202)			(37,241)				294,412	294,412			29,651
000000-00-0	1249LP West Street Global Infrastructure Partners IV, L.P.	Wilmington	DE	Partial Disposal	11/29/2021	11/17/2025	120,545	20,607				20,607				141,152	141,152			1,029
000000-00-0	1282LP The Founders Fund Growth II, LP	Wilmington	DE	Partial Disposal	07/28/2023	09/12/2025	249,256	130,759				130,759				380,015	380,015			5,270
000000-00-0	1290LP Excellere Capital Fund IV, L.P.	Wilmington	DE	Partial Disposal	05/18/2022	12/23/2025	996,350	166,427	(16,032)			150,395				1,146,745	1,146,745			1,868
000000-00-0	1291LP Trident IX, L.P.	Grand Cayman	CYM	Partial Disposal	06/24/2022	12/05/2025	197,139	23,073	(3,284)			19,788				216,927	216,927			1,467
000000-00-0	1296LP Kelso Investment Associates XI, L.P.	Wilmington	DE	Partial Disposal	06/27/2022	11/12/2025	95,187	7,319	(3,812)			3,507				98,694	98,694			
000000-00-0	1306LP Incline Ascent Fund, L.P.	Wilmington	DE	Partial Disposal	07/28/2022	10/31/2025	867,529	(101,884)	(15,512)			(117,396)				750,133	750,133			144,286
000000-00-0	1311LP A&M Capital Partners III, LP	Wilmington	DE	Partial Disposal	12/16/2022	11/04/2025	331,221	29,315	(17,645)			11,670				342,891	342,891			4,566
000000-00-0	1315LP Sentinel Capital Partners VII, L.P.	Wilmington	DE	Partial Disposal	07/14/2023	11/13/2025	65,935	4,133	(311)			3,822				69,757	69,757			
000000-00-0	1350LP Rhone Partners VI, L.P.	Grand Cayman	CYM	Partial Disposal	12/13/2022	10/09/2025	99,849	(8,343)	(2,833)			(11,176)	6,074			94,747	94,747			4,239
000000-00-0	1358LP Warren Equity Partners Fund IV, L.P.	Wilmington	DE	Partial Disposal	01/24/2023	12/19/2025	69,443	30,191	(1,591)			28,600				98,043	98,043			135
000000-00-0	1372LP Revelstoke Capital Partners Fund III, L.P.	Wilmington	DE	Partial Disposal	04/20/2023	12/15/2025	86,294	20,411	(2,682)			17,729				104,023	104,023			207
000000-00-0	1406LP KLC Fund II LP	Wilmington	DE	Partial Disposal	01/09/2024	11/25/2025	9,597	1,622	(866)			756				10,353	10,353			
000000-00-0	1409LP GHK Fund II LP	Wilmington	DE	Partial Disposal	02/09/2024	11/14/2024	7	1	(1)							7	7			

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	1410LP Shoreline Equity Partners II, L.P.	Wilmington	DE	Partial Disposal	11/30/2023	01/31/2025	3,408	(65)	(141)			(206)		3,203	3,203				
000000-00-0	1417LP ArcLight Infrastructure Partners Fund VIII	Wilmington	DE	Partial Disposal	01/27/2025	11/12/2025	2,557,106	184,776	(25,403)			159,373		2,716,479	2,716,479				22,516
000000-00-0	1425LP Levine Leichtman Capital Partners VII, L.P.	Wilmington	DE	Partial Disposal	03/21/2024	12/30/2025	87,996	12,459	(7,790)			4,669		92,664	92,664				1,629
000000-00-0	1434LP Graham Partners VI, L.P.	Wilmington	DE	Partial Disposal	06/28/2024	12/22/2025	29,993	5,099	(1,240)			3,859		33,852	33,852				402
000000-00-0	1449LP BPOC Fund VI, L.P.	Wilmington	DE	Partial Disposal	11/14/2024	06/09/2025	(10,246)							(10,246)	(10,246)				
000000-00-0	1456LP BharCap Partners II, LP	Wilmington	DE	Partial Disposal	12/27/2024	11/19/2025	55,504	9,454	(4,352)			5,101		60,606	60,606				6,521
000000-00-0	1484LP STONE RIDGE OPPORTUNITIES FUND FEEDER LP	Grand Cayman	CYM	Full Disposal	01/31/2025	07/23/2025	5,836,888							5,836,888	5,889,100		52,212	52,212	
000000-00-0	1501LP Apogem Private Equity Fund XI, LP	Wilmington	DE	Partial Disposal	09/15/2025	11/17/2025	34,432	(17)				(17)		34,415	34,415				17
87816*-10-1	0522LP EIG Energy Fund XIV, L.P.	Dover	DE	Full Disposal	11/26/2007	07/31/2025													841,713
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							37,381,937	4,250,058	(230,376)	156,858		3,862,824	140,561	41,385,323	41,437,535		52,212	52,212	2,061,467
000000-00-0	0457GP NYLIM Mezzanine Partners II GenPar, LP	Wilmington	DE	Full Disposal	08/28/2006	12/31/2025	27			174		(174)		(147)	(147)				14,001
000000-00-0	0582GP NYLCAP Mezzanine Partners III GenPar, LP	Wilmington	DE	Partial Disposal	05/26/2010	12/19/2025	15,395	(2,640)	(11)			(2,650)		12,744	12,744				803
000000-00-0	0582LP NYLCAP Mezzanine Partners III, LP	Wilmington	DE	Partial Disposal	05/26/2010	10/31/2025	(175,667)							(175,667)	(175,667)				
000000-00-0	0892LP GoldPoint Mezzanine Partners IV, LP	Wilmington	DE	Partial Disposal	12/21/2015	10/30/2025	8,366,896	(103,979)	(56,186)			(160,164)		8,206,731	8,206,731				788,583
000000-00-0	0893GP GoldPoint Mezzanine Partners IV GenPar, LLC	Wilmington	DE	Partial Disposal	12/21/2015	12/19/2025	549,131	(77,444)	(189)			(77,633)		471,498	471,498				25,202
000000-00-0	0911LP MCF Mezzanine Fund I LLC	Wilmington	DE	Full Disposal	02/16/2016	04/30/2025	142,630	(142,630)		11,196		(153,826)		(11,196)	(11,196)				11,196
000000-00-0	1059LP Mackay Shields European Credit Opportunity Fund Limited	Jersey	JEY	Full Disposal	03/02/2018	08/31/2025	7,285,060	(2,710,242)				(2,710,242)	6,963,222	11,538,041	11,538,041				(2,218,766)
000000-00-0	1149LP PA Small Company Private Equity Fund IX, LP	Wilmington	DE	Partial Disposal	11/08/2021	12/30/2025	399,155	11,121	(3,376)			7,745		406,899	406,899				26,717
000000-00-0	1169LP Candriam Impact One, LP	Paris	FRA	Partial Disposal	06/15/2020	12/05/2025	958,946	43,134				43,134	51,212	1,053,292	1,053,292				
000000-00-0	1175LP PA Small Company Coinvestment Fund II, LP	Wilmington	DE	Partial Disposal	08/26/2020	09/19/2025	323,784	38,200	(1,204)			36,996		360,780	360,780				17,462
000000-00-0	1220LP PA Secondary Fund VI, LP	Wilmington	DE	Partial Disposal	05/24/2021	11/21/2025	851,147	77,264	(2,933)			74,331		925,478	925,478				7,627
000000-00-0	1263LP Social Advancement Fund, LP	Richmond	VA	Partial Disposal	04/15/2022	12/12/2025	31,426	3,985	(250)			3,734		35,160	35,160				
000000-00-0	1264GP GoldPoint Partners Private Debt V GenPar, LP	Wilmington	DE	Partial Disposal	12/30/2022	12/19/2025	378,201	31,609	(438)			31,171		409,372	409,372				44,025
000000-00-0	1278LP Candriam Global Emerging Markets Equities Fund LP	Wilmington	DE	Full Disposal	04/14/2022	12/22/2025	24,492,023	507,977				507,977		25,000,000	25,000,000				7,711,226
000000-00-0	1314LP Apogem Co-Investment VII, LP	Wilmington	DE	Partial Disposal	03/01/2023	11/14/2025	3,405	593	(103)			490		3,895	3,895				6
000000-00-0	1323LP Apogem Private Equity Fund X, LP	Wilmington	DE	Partial Disposal	05/05/2023	03/04/2025	2,780	635	(16)			620		3,400	3,400				6
000000-00-0	1277LP Candriam Global Sustainable Emerging Markets Equities Fund LP	Wilmington	DE	Full Disposal	03/30/2022	12/26/2024													61,552
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							43,624,338	(2,322,416)	(64,706)	11,370		(2,398,492)	7,014,434	48,240,280	48,240,280				6,489,640
000000-00-0	1166LP Amherst Single Family Residential Partners VI, LP	Austin	TX	Partial Disposal	05/18/2020	11/04/2025	1,027,008	(46,616)				(46,616)		980,392	980,392				
000000-00-0	1171LP HPA SFR Equity 2020-3 LP	Chicago	IL	Partial Disposal	06/26/2020	09/16/2025	657,545	(117,922)				(117,922)		539,623	539,623				
000000-00-0	1172LP HPA SFR Equity 2019-2 LP	Chicago	IL	Partial Disposal	07/01/2020	09/25/2025	413,890	(54,709)				(54,709)		359,181	359,181				
000000-00-0	1198LP AMNL Investment Vehicle 2 LLC	Austin	TX	Partial Disposal	12/09/2020	12/03/2025	362,113	(3,963)				(3,963)		358,150	358,150				
000000-00-0	1203LP Pretium Single Family Rental Investments V, LP	New York	NY	Partial Disposal	01/08/2021	10/02/2025	1,711,076	(19,263)				(19,263)		1,691,813	1,691,813				
000000-00-0	1205LP Amherst Long Term Owner Holdings, LLC	Austin	TX	Partial Disposal	01/15/2021	12/29/2025	1,487,641	24,551				24,551		1,512,192	1,512,192				(1,034)
000000-00-0	1254LP BC Co-Invest CTP-I LP	Washington	DC	Partial Disposal	12/17/2021	01/28/2025	943,867	(95,101)				(95,101)		848,766	848,766				136,333
000000-00-0	1260LP EOS Real Estate Partners III LP	Wilmington	DE	Partial Disposal	12/23/2021	12/15/2025	103,076	3,817	(2,183)			1,633		104,710	104,710				1,095
000000-00-0	1267LP Pretium Single-Family Rental Fund V, LP	New York	NY	Partial Disposal	01/27/2022	12/30/2025	117,923	(12,229)	(41)			(12,270)		105,653	105,653				
000000-00-0	1402LP Hotel Zoe Co-Invest LP	Wilmington	DE	Partial Disposal	11/10/2023	08/14/2025	576,252	52,576	(5,306)			47,270		623,522	623,522				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							7,400,391	(268,859)	(7,531)			(276,389)		7,124,002	7,124,002				136,394
000000-00-0	1191LP REEP-RTL DTC VA LLC	Dulles	VA	Full Disposal	10/22/2020	12/31/2025	386,709	(386,709)				(386,709)							532,355
000000-00-0	1207LP REEP-RTL NPM GA LLC	Alpharetta	GA	Partial Disposal	01/01/2021	06/30/2025	3,404,536	(76,543)		2,805		(79,348)		3,325,188	3,325,188				(30,968)
000000-00-0	1275LP REEP-OFC 515 Post Oak TX LLC	Houston	TX	Partial Disposal	03/08/2022	03/31/2025	19,316,017	(69,811)				(69,811)		19,246,206	19,246,206				(1,218,649)
000000-00-0	1437LP MSSIV NYL Investor Member LLC	New York	NY	Partial Disposal	09/01/2024	07/10/2025	20,706	3,037				3,037		23,743	23,743				362
000000-00-0	1461LP REEP 1111 19NW DC LLC	Washington	DC	Partial Disposal	12/23/2024	09/30/2025	725,268	179,561				179,561		904,830	904,830				42,127
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							23,853,237	(350,465)		2,805		(353,270)		23,499,967	23,499,967				(674,773)
000000-00-0	1227LP Impact Mortgage Opportunities Fund, L.P.	San Francisco	CA	Partial Disposal	07/19/2021	12/30/2025	2,430,470	(30,143)	(29,055)			(59,198)		2,371,272	2,371,272				61,606
000000-00-0	1383LP Impact 504 Loan Fund LLC	Arlington	VA	Partial Disposal	12/08/2023	11/10/2025	531,794	7,780	(21,704)			(13,924)		517,870	517,870				20,269
000000-00-0	1499LP HOMES SUBI-5 Partners LP	Wilmington	DE	Partial Disposal	04/11/2025	12/31/2025	6,077,382	87,390				87,390		6,164,772	6,164,772				13,681
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							9,039,647	65,027	(50,759)			14,267		9,053,914	9,053,914				95,556
000000-00-0	1010LP NYLIC HKP Member LLC	Wilmington	DE	Partial Disposal	11/14/2017	12/31/2025	534,866							534,866	534,866				19,952
000000-00-0	1112LP MSSDF Member LLC	Wilmington	DE	Partial Disposal	09/26/2019	12/31/2025	2,491,254	97,009				97,009		2,588,263	2,588,263				99,023
000000-00-0	1233LP Tristan Income Plus Strategy One SCSp	Luxembourg City	LUX	Partial Disposal	03/15/2022	12/29/2025	24,333,775	(152,462)				(152,462)	1,711,523	25,892,836	25,892,836				1,777,451
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							27,359,896	(55,453)				(55,453)	1,711,523	29,015,965	29,015,965				1,896,426
000000-00-0	0745LP Napier Park Railcar Lease Fund	Wilmington	DE	Partial Disposal	05/02/2013	11/06/2025	13,093	(159)	(45)			(204)		12,888	12,888				337
000000-00-0	1215LP Fairview NYL Emerging Managers Fund I, L.P.	West Hartford	CT	Partial Disposal	04/27/2021	12/16/2025	120,619	3,729	(1,658)			2,071		122,690	122,690				1,635
000000-00-0	1221LP KKR Global Infrastructure Investors IV (USD) SCSp	Luxembourg City	LUX	Partial Disposal	04/28/2022	12/26/2025	138,841	6,629	(1,432)			5,196		144,037	144,037				7,658
000000-00-0	1226LP Innovation Credit Fund VIII-A, L.P.	Wilmington	DE	Partial Disposal	07/06/2021	10/29/2025	1,904,654	3,872	(21,664)			(17,792)		1,886,862	1,886,862				129,475
000000-00-0	1229LP ISQ Global Infrastructure Fund III (UST), L.P.	George Town	CYM	Partial Disposal	12/22/2021	10/07/2025	111,480	13,640	(3,243)			10,397		121,877	121,877				955
000000-00-0	1285LP NOVA Infrastructure Fund I, L.P.	Wilmington	DE	Partial Disposal	07/22/2022	06/12/2025	44,158	7,240	(959)			6,281		50,439	50,439				97
000000-00-0	1286LP KKR Asia Pacific Infrastructure Investors II SCSp	Luxembourg City	LUX	Partial Disposal	03/07/2024	12/23/2025	330,343	46,316	(7,665)			38,652		368,995	368,995				12,688
000000-00-0	1293LP Oxford Finance Credit Fund II LP	Wilmington	DE	Partial Disposal	05/27/2022	10/15/2025	2,196,966	(240,117)				(240,117)		1,956,849	1,956,849				448,982
000000-00-0	1295LP Iron Path Fund I Q, L.P.	Wilmington	DE	Partial Disposal	09/15/2022	05/29/2025	1,354	377	(108)			269		1,623	1,623				
000000-00-0	1301LP Innovation Credit SMA II, L.P.	Wilmington	DE	Partial Disposal	10/11/2022	12/31/2025	52,458,543	637,324	(36,367)			600,957		53,059,500	53,059,500				
000000-00-0	1322LP Elda River Opportunities Fund IV LLC	Wilmington	DE	Partial Disposal	09/09/2022	12/15/2025	640,144	(45,063)	(4,829)			(49,891)		590,252	590,252				9,431
000000-00-0	1364LP Ridgewood Water & Strategic Infrastructure Fund II	Wilmington	DE	Partial Disposal	05/30/2023	06/18/2025	467,961	83,237	(16,290)			66,948		534,908	534,908				5,002
000000-00-0	1371LP Global Infrastructure Partners V-A/B, L.P.	Wilmington	DE	Partial Disposal	09/28/2023	11/06/2025	152,469	6,313	(18,577)			(12,264)		140,205	140,205				5,259
000000-00-0	1395LP Manulife Infrastructure Fund III, L.P.	Wilmington	DE	Partial Disposal	03/25/2024	10/23/2025	676,707	48,437	(12,998)			35,439		712,146	712,146				13,672
000000-00-0	1396LP KARTESIA CREDIT OPPORTUNITIES VI SCS	Luxembourg City	LUX	Partial Disposal	10/16/2023	10/30/2025	509,643	(5,967)				(5,967)		503,676	503,676				43,479
000000-00-0	1423LP NOVA Infrastructure Fund II, L.P.	Wilmington	DE	Partial Disposal	03/21/2024	10/08/2025	453,796	13,345	(33,909)			(20,565)		433,231	433,231				
000000-00-0	1457LP Kartesia Impact Fund I SCS	Luxembourg City	LUX	Partial Disposal	01/03/2025	10/24/2025	7,476,725	1,123,537				1,123,537	901,638	9,501,900	9,501,900				(382,093)
000000-00-0	1539LP Ares Secondaries Infrastructure Solutions Fund III	Wilmington	DE	Partial Disposal	12/19/2025	12/19/2025	12,477							12,477	12,477				
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							67,709,972	1,702,689	(159,743)			1,542,946	901,638	70,154,556	70,154,556				296,577
000000-00-0	1202LP Goldpoint Partners Select Manager Fund V, L.P.	George Town	CYM	Partial Disposal	01/14/2021	12/24/2025	1,516,549	(93,156)	(5,083)			(98,239)		1,418,310	1,418,310				164,812
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							1,516,549	(93,156)	(5,083)			(98,239)		1,418,310	1,418,310				164,812
05565A-5R-0	14680A BNP Paribas SA (05565A5R0)	Paris	FRA	Full Disposal	01/01/2025	06/30/2025	411,344		(108)			(108)		411,236	433,553		22,317	22,317	16,661
2999999. Capital notes - unaffiliated							411,344		(108)			(108)		411,236	433,553		22,317	22,317	16,661
BNL0FD-X2-1	07070A Covered Loan Credit Agreement - Papua New Guinea	Washington	DC	Full Disposal	08/08/2012	12/31/2025	10,368,632							10,368,632	10,368,632				568,154

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	08950A Defeasance of Unit 2 Home Depot 3726468	Various	MA	Partial Disposal	12/30/2015	12/31/2025	872,310							872,310	872,310				29,450
000000-00-0	14930A DEFEASANCE OF 299 PARK AVE (3730764)	New York	NY	Full Disposal	03/01/2025	06/30/2025	17,754,768							17,754,768	17,754,768				390,328
000000-00-0	14940A DEFEASANCE OF 299 PARK AVE (3731369)	New York	NY	Full Disposal	03/01/2025	07/10/2025	7,616,639							7,616,639	7,616,639				179,818
3199999. Collateral loans - unaffiliated							36,612,349							36,612,349	36,612,349				1,167,750
000000-00-0	0638LP Garnet LIHTC Fund XXIV, LLC	Wilmington	DE	Partial Disposal	02/28/2012	10/23/2025	48,795		(3,195)			(3,195)		45,601	45,601				
000000-00-0	0934LP Garnet LIHTC Fund XLVII, LLC	Wilmington	DE	Partial Disposal	06/03/2016	10/23/2025	183,234		(48,086)			(48,086)		135,148	135,148				
3799999. Qualifying federal tax credit investments - unaffiliated							232,029		(51,281)			(51,281)		180,749	180,749				
000000-00-0	0857LP Longspur Wind, LLC	Wilmington	DE	Partial Disposal	06/10/2015	12/29/2025	1,408,858		(456,570)			(456,570)		952,288	952,288				
000000-00-0	1026LP Rocksprings Val Verde Wind LLC	Wilmington	DE	Partial Disposal	09/28/2017	10/07/2025	502,429		(56,565)			(56,565)		445,864	445,864				
000000-00-0	1029LP 2015 Vento XIV, LLC	Wilmington	DE	Partial Disposal	10/26/2017	12/30/2025	2,949,929		(656,468)			(656,468)		2,293,460	2,293,460				
000000-00-0	1084LP Green River Wind Farm Phase 1 HoldCo, LLC	Dover	DE	Partial Disposal	08/31/2018	12/31/2025	505,450		(221,896)			(221,896)		283,554	283,554				
000000-00-0	1130LP Grady Energy Holdings LLC	Wilmington	DE	Partial Disposal	09/26/2019	12/31/2025	806,392		(122,645)			(122,645)		683,747	683,747				
4199999. All other tax credit investments - unaffiliated							6,173,059		(1,514,145)			(1,514,145)		4,658,914	4,658,914				
33883T-AC-3	13370A FLAT_21-1A (33883TAC3)	Newark	DE	Partial Disposal	11/01/2022	10/31/2025	1,278,119							1,278,119	1,278,119				
55281B-AL-3	13420A MCF CLO LLC MCFCL_17-2A (55281BAL3)	Wilmington	DE	Partial Disposal	11/01/2022	10/31/2025	2,373,999							2,373,999	2,373,999				
55281F-AL-4	13430A MCF CLO LLC MCFCL_17-3A (55281FAL4)	Wilmington	DE	Partial Disposal	11/01/2022	11/30/2025	477,725			18,034		(18,034)		459,691	459,691				
4599999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							4,129,843			18,034		(18,034)		4,111,809	4,111,809				
000000-00-0	10276P MCF CLO IV LLC	Wilmington	DE	Partial Disposal	11/01/2021	07/21/2025	42,159							42,159	42,159				
000000-00-0	1264LP GPP Private Debt V RS LP	Wilmington	DE	Partial Disposal	01/01/2022	04/09/2025	2,210,050							2,210,050	2,210,050				
4999999. Residual tranches or interests with underlying assets having characteristics of common stock - affiliated							2,252,209							2,252,209	2,252,209				
46649E-BE-8	13320A JPMMT_18-2-B6 (46649EBE8)	New York	NY	Partial Disposal	11/01/2022	12/31/2025	23,555							23,555	23,555				
46651P-CA-5	13380A JP MORGAN MORTGAGE TRUST JPMMT_19-10 (46651PCA5)	New York	NY	Partial Disposal	11/01/2022	12/31/2025	50,124			2,725		(2,725)		47,399	47,399				
46652P-CG-1	13390A JP MORGAN MORTGAGE TRUST JPMMT_20-6 (46652PCG1)	New York	NY	Partial Disposal	11/01/2022	12/31/2025	53,906							53,906	53,906				
46652X-CC-3	13400A JP MORGAN MORTGAGE TRUST JPMMT_21-2 (46652XCC3)	New York	NY	Partial Disposal	11/01/2022	12/31/2025	35,897							35,897	35,897				
46653G-CA-3	13410A JP MORGAN MORTGAGE TRUST JPMMT_21-9 (46653GCA3)	New York	NY	Partial Disposal	11/01/2022	12/31/2025	35,098							35,098	35,098				
67648A-CJ-1	13440A Oceanview Holdings OCMT_21-2 (67648ACJ1)	Houston	TX	Partial Disposal	11/01/2022	12/31/2025	17,764							17,764	17,764				
67647M-CJ-6	13450A Oceanview Holdings OCMT_21-4 (67647MCJ6)	Houston	TX	Partial Disposal	11/01/2022	12/31/2025	20,283							20,283	20,283				
81748D-CJ-5	13460A SEQUOIA MORTGAGE TRUST SEMT_20-5 (81748DCJ5)	Dallas	TX	Partial Disposal	11/01/2022	12/31/2025	23,496							23,496	23,496				
173146-AH-4	13680A Citigroup Mortgage Loan Trust Inc (173146AH4)	New York	NY	Full Disposal	03/31/2023	12/31/2025									633		633	633	351
67647U-ES-6	13690A Oceanview Holdings OCMT_21-6 (67647UES6)	Houston	TX	Partial Disposal	03/31/2023	12/31/2025	20,918							20,918	20,918				
5299999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - unaffiliated							281,040			2,725		(2,725)		278,315	278,948		633	633	351
000000-00-0	1317LP Gryphon Junior Capital III Feeder Fund, L.P	Wilmington	DE	Partial Disposal	12/14/2023	10/10/2025	26,464							26,464	26,464				
92347W-AB-4	13360A Veritas Doctrina Note Issuer VRTDC_22 (92347WAB4)	Chicago	IL	Partial Disposal	11/01/2022	08/31/2025	1,752							1,752	1,752				
53946Y-10-1	13820A LAI Series 2023-1 (53946Y101)	New York	NY	Partial Disposal	07/18/2023	09/30/2025	2,508,711							2,508,711	2,508,711				
92261L-AE-4	13880A VELOX LIBRI SPV 2023 (92261LAE4)	New York	NY	Partial Disposal	08/31/2023	12/31/2025	10,439,025			5,730		(5,730)		10,433,295	12,743,995		2,310,700	2,310,700	
745934-AG-4	14130A PUNCTUM VENDITIONIS 2023 FUNDED (745934AG4)	Wilmington	DE	Partial Disposal	12/31/2023	12/31/2025	58,688,886							58,688,886	59,041,662		352,776	352,776	

SCHEDULE BA - PART 3

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

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		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
22671M-AD-5	14380A CRISPI VEHICULUM SPV 2024 FUNDED (22671MAD5)	Wilmington	DE	Partial Disposal	07/31/2024	12/31/2025	2,549,371							2,549,371	2,549,371				
73758*-AG-6	14890A POTENTIA LUDIS SPV LLC FUNDED (73758*AG6)	Wilmington	DE	Partial Disposal	03/19/2025	12/31/2025	2,395,409							2,395,409	2,395,409				
000000-00-0	1503LP Cambridge Topco LP	Wilmington	DE	Partial Disposal	04/28/2025	10/24/2025	92,216			319		(319)		91,897	91,897				
000000-00-0	1504LP EASTLAND TOPCO LP	Wilmington	DE	Partial Disposal	04/28/2025	10/24/2025	192,750			241		(241)		192,510	192,510				
BNL2BH-Z2-0	15080A CARLYLE INFRA CREDIT FUND RESIDUAL (BNL2BHZ20)	Wilmington	DE	Partial Disposal	04/22/2025	09/30/2025	44,902							44,902	44,902				
000000-00-0	1519LP OSPREY SUPER TOPCO LP (Greensky)	Wilmington	DE	Partial Disposal	06/20/2025	12/24/2025	3,404,305			4,884		(4,884)		3,399,421	3,399,421				
14054*-AE-6	15230A CAPITALE HAM SPV 2025-1 FUNDED (14054*AE6)	New York	NY	Partial Disposal	06/30/2025	12/31/2025	75,560							75,560	75,560				
000000-00-0	1526LP Akron Topco LP	Wilmington	DE	Partial Disposal	07/23/2025	10/24/2025	58,892							58,892	58,892				
000000-00-0	1527LP Berlin Topco LP	Wilmington	DE	Partial Disposal	07/23/2025	10/24/2025	58,892							58,892	58,892				
000000-00-0	1528LP BXDR Topco LP	Wilmington	DE	Partial Disposal	07/23/2025	10/24/2025	121,115							121,115	121,115				
000000-00-0	1529LP Doncaster Topco LP	Wilmington	DE	Partial Disposal	07/23/2025	10/24/2025	58,892							58,892	58,892				
000000-00-0	1545LP Blackstone Rated Senior Direct Lending Fund II, LP (BXDR II)	Wilmington	DE	Partial Disposal	10/10/2025	12/31/2025	190,692,342							190,692,342	190,692,342				
000000-00-0	1566LP BXCI BXDR II UF TOPCO LP	Wilmington	DE	Partial Disposal	12/19/2025	12/31/2025	10,484,156							10,484,156	10,484,156				
92892D-AH-2	15770A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892DAH2)	Wilmington	DE	Partial Disposal	12/31/2025	12/31/2025	(1,029)							(1,029)	(1,029)				
5499999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							281,892,611			11,173		(11,173)		281,881,437	284,544,914		2,663,477	2,663,477	
33884G-AC-0	14310A FLAT 2024-1A (33884GAC0)	Wilmington	DE	Partial Disposal	05/31/2024	10/31/2025	2,081,859			96,320		(96,320)		1,985,539	1,985,539				
5599999. Residual tranches or interests with underlying assets having characteristics of other - affiliated							2,081,859			96,320		(96,320)		1,985,539	1,985,539				
000000-00-0	11870A NYL Investors LLC Term Loan - 1 (NYLIAC)	Newark	DE	Partial Disposal	11/10/2020	11/26/2025	2,840,562							2,840,562	2,840,562				126,618
5799999. Any other class of assets - affiliated							2,840,562							2,840,562	2,840,562				126,618
6899999. Total - unaffiliated							466,766,132	5,748,915	(1,969,438)	170,756		3,608,722	1,042,200	471,417,053	474,155,692		2,738,638	2,738,638	4,130,956
6999999. Total - affiliated							107,658,493	(2,821,491)	(69,789)	128,530		(3,019,809)	8,725,957	113,364,641	113,364,641				8,002,722
7099999 - Totals							574,424,625	2,927,425	(2,039,226)	299,286		588,913	9,768,157	584,781,695	587,520,333		2,738,638	2,738,638	12,133,678

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
12517L-AA-2	CES MU2 LLC		1.A	1,443,600	1,443,600	1,425,739	1,443,600					2.166	2.166	MJSD	1,303	31,268	02/01/2016	12/16/2026	36,160
12517L-AB-0	CES MU2 LLC		1.A	1,143,961	1,143,961	1,125,025	1,143,961					1.994	1.994	FMAN	3,041	22,811	06/07/2016	05/13/2027	29,233
690353-SQ-1	US INTERNATIONAL DEVELOPMENT FINAN		1.A	2,752,000	2,751,994	2,716,900	2,752,000					3.430	3.429	MN	12,061	94,394	10/13/2010	05/15/2030	116,446
759470-AT-4	RELIANCE INDUSTRIES LIMITED		1.A	1,900,000	1,900,000	1,898,510	1,900,000					2.512	2.512	JJ	22,008	47,728	08/18/2015	01/15/2026	96,193
83162C-QA-4	SMALL BUSINESS ADMINISTRATION		1.A	4,555	4,555	4,555	4,555					5.210	5.210	JJ	119	237	01/03/2006	01/01/2026	4,674
83162C-QB-2	SMALL BUSINESS ADMINISTRATION		1.A	8,448	8,448	8,453	8,448					5.350	5.350	FA	188	452	02/07/2006	02/01/2026	4,337
83162C-QL-0	SMALL BUSINESS ADMINISTRATION		1.A	31,596	31,596	31,669	31,596					5.700	5.701	FA	750	1,801	08/08/2006	08/01/2026	14,893
83162C-QN-6	SMALL BUSINESS ADMINISTRATION		1.A	71,674	66,938	67,224	67,604		(1,396)			5.540	3.776	MS	1,236	3,708	04/23/2010	09/01/2026	31,485
83162C-RG-0	SBAP 2007-20I		1.A	117,840	114,733	115,177	115,435		(701)			5.560	4.928	MS	2,126	6,379	06/08/2009	09/01/2027	22,490
83162C-RH-8	SBAP 2007-20J		1.A	232,229	224,404	226,601	226,183		(2,214)			5.570	4.778	AO	3,125	12,499	06/05/2009	10/01/2027	44,026
83162C-RN-5	SMALL BUSINESS ADMINISTRATION		1.A	168,032	160,600	161,330	162,326		(1,422)			5.170	4.185	JJ	4,152	8,303	11/29/2022	01/01/2028	22,834
83162C-RP-0	SMALL BUSINESS ADMINISTRATION		1.A	76,714	73,655	74,244	74,348		(619)			5.160	4.324	FA	1,584	3,801	05/28/2009	02/01/2028	10,598
83162C-RU-9	SMALL BUSINESS ADMINISTRATION		1.A	188,641	184,960	186,829	185,880		(835)			5.490	5.060	MN	1,692	10,154	04/30/2010	05/01/2028	26,804
83162C-RV-7	SMALL BUSINESS ADMINISTRATION		1.A	75,066	75,411	75,911	75,199		153			5.680	5.909	JD	357	4,283	11/29/2022	06/01/2028	10,975
83162C-RX-3	SMALL BUSINESS ADMINISTRATION		1.A	133,407	126,942	128,173	128,618		(1,168)			5.870	4.795	JJ	3,726	7,452	02/27/2009	07/01/2028	14,093
83162C-SA-2	SMALL BUSINESS ADMINISTRATION		1.A	66,038	67,003	67,989	66,429		476			5.600	6.258	MS	1,251	3,752	11/29/2022	09/01/2028	7,481
83162C-SD-6	SMALL BUSINESS ADMINISTRATION		1.A	111,274	111,274	113,946	111,274					6.770	6.770	MN	1,256	7,533	11/04/2008	11/01/2028	12,550
83162C-SG-9	SMALL BUSINESS ADMINISTRATION		1.A	301,331	281,693	284,565	287,371		(3,695)			5.720	4.258	JJ	8,056	16,113	11/29/2022	01/01/2029	24,837
83162C-SK-0	SMALL BUSINESS ADMINISTRATION		1.A	211,523	207,482	208,857	208,575		(794)			4.660	4.304	MS	3,223	9,669	09/15/2009	03/01/2029	18,376
83162C-SL-8	SMALL BUSINESS ADMINISTRATION		1.A	245,984	245,984	245,141	245,984					4.310	4.310	AO	2,650	10,602	04/07/2009	04/01/2029	10,904
83162C-SN-4	SMALL BUSINESS ADMINISTRATION	CF	1.A	487,684	487,684	486,885	487,684					4.430	4.430	MN	3,601	21,604	05/05/2009	05/01/2029	43,369
83162C-SP-9	SMALL BUSINESS ADMINISTRATION	CF	1.A	603,434	603,434	610,084	603,434					4.950	4.950	JD	2,489	29,870	06/09/2009	06/01/2029	53,907
83162C-SR-5	SMALL BUSINESS ADMINISTRATION	CF	1.A	562,012	562,012	562,707	562,012					4.300	4.300	JJ	12,083	24,167	07/07/2009	07/01/2029	20,106
83162C-SS-3	SMALL BUSINESS ADMINISTRATION		1.A	189,463	190,136	189,843	189,659		297			4.450	4.604	FA	3,525	8,461	11/29/2022	08/01/2029	13,664
83162C-SU-8	SMALL BUSINESS ADMINISTRATION	CF	1.A	1,381,552	1,381,552	1,378,776	1,381,552					4.200	4.200	MS	19,342	58,025	09/08/2009	09/01/2029	88,713
83162C-SV-6	SMALL BUSINESS ADMINISTRATION	CF	1.A	913,302	915,095	910,109	913,907		716			3.920	3.996	AO	8,968	35,872	11/29/2022	10/01/2029	66,211
83162C-SX-2	SMALL BUSINESS ADMINISTRATION	CF	1.A	1,031,078	1,031,078	1,029,493	1,031,078					4.090	4.090	MN	7,029	42,171	11/03/2009	11/01/2029	74,916
83162C-SY-0	SMALL BUSINESS ADMINISTRATION	CF	1.A	1,410,347	1,410,347	1,406,881	1,410,347					4.050	4.050	JD	4,760	57,119	12/08/2009	12/01/2029	102,738
83162C-TA-1	SMALL BUSINESS ADMINISTRATION	CF	1.A	687,666	687,666	689,628	687,666					4.380	4.380	JJ	15,060	30,120	01/05/2010	01/01/2030	40,776
83162C-TB-9	SMALL BUSINESS ADMINISTRATION		1.A	161,820	161,820	161,728	161,820					4.140	4.140	FA	2,791	6,699	02/09/2010	02/01/2030	9,641
83162C-TD-5	SMALL BUSINESS ADMINISTRATION		1.A	200,864	200,864	200,804	200,864					4.190	4.190	MS	2,805	8,416	03/09/2010	03/01/2030	11,717
83162C-TG-8	SMALL BUSINESS ADMINISTRATION		1.A	316,660	316,526	315,047	316,573		(22)			4.110	4.102	MN	2,168	13,009	12/03/2010	05/01/2030	19,037
83162C-TH-6	SMALL BUSINESS ADMINISTRATION	CF	1.A	1,272,673	1,274,114	1,266,189	1,273,035		502			3.880	3.925	JD	4,120	49,436	11/29/2022	06/01/2030	77,012
83162C-TK-9	SMALL BUSINESS ADMINISTRATION	CF	1.A	1,906,082	1,910,676	1,884,441	1,907,543		1,563			3.800	3.885	JJ	36,303	72,606	11/29/2022	07/01/2030	95,539
83162C-TX-1	SMALL BUSINESS ADMINISTRATION PA	CF	1.A	664,872	666,755	668,133	665,517		498			4.090	4.178	MS	9,090	27,270	11/29/2022	03/01/2031	14,268
83162C-TY-9	SMALL BUSINESS ADMINISTRATION PARTICIPAT		1.A	392,503	394,018	391,604	393,017		412			4.050	4.169	AO	3,989	15,958	11/29/2022	04/01/2031	16,209
83162C-UB-7	SMALL BUSINESS ADMINISTRATION PARTICIPAT	CF	1.A	724,558	736,616	730,162	727,887		3,782			3.670	4.216	JD	2,253	27,034	11/29/2022	06/01/2031	31,438
83162C-UD-3	SMALL BUSINESS ADMINISTRATION PARTICIPAT	CF	1.A	760,056	772,290	763,896	763,136		3,921			3.740	4.273	JJ	14,442	28,884	11/29/2022	07/01/2031	28,099
83162C-UE-1	SMALL BUSINESS ADMINISTRATION PA	CF	1.A	671,997	685,929	671,540	675,764		4,010			3.290	3.952	FA	9,403	22,567	11/29/2022	08/01/2031	25,442
89156H-AB-3	TOTE SHIPHOLDINGS INC		1.A	2,788,000	2,788,000	2,519,407	2,788,000					3.450	3.450	JJ	42,482	96,186	01/28/2016	01/22/2041	56,722
911759-KV-9	US DEPARTMENT OF HOUSING AND URBAN		1.A	2,498,141	2,498,000	2,499,242	2,498,010		(84)			4.210	4.205	FA	43,819	105,166	11/29/2022	08/01/2026	2,550,583
912803-FM-0	TREASURY STRIP		1.A	29,084,000	50,000,000	15,057,409	32,301,039		579,798			0.000	1.820	N/A			03/19/2020	02/15/2050	50,000,000
912803-FT-5	TREASURY STRIP (PRIN)		1.A	153,391,661	270,000,000	78,351,233	168,427,070		3,165,651			0.000	1.906	N/A			01/29/2021	11/15/2050	270,000,000
912803-FV-0	TREASURY STRIP (PRIN)	C	1.A	204,775,078	407,000,000	116,497,739	228,727,868		5,186,469			0.000	2.307	N/A			03/12/2021	02/15/2051	407,000,000
912803-GE-7	TREASURY STRIP (PRIN)		1.A	49,779,430	97,000,000	26,484,996	54,230,887		1,193,753			0.000	2.238	N/A			02/23/2022	02/15/2052	97,000,000
912810-QA-9	US TREASURY N/B	LS	1.A	4,179,894	4,335,000	3,962,122	4,180,343		181			3.500	2.999	FA	57,309	151,725	06/20/2023	02/15/2039	4,410,863
912810-QB-7	US TREASURY N/B		1.A	1,615,746	1,480,000	1,454,216	1,615,746					4.250	3.020	MN	8,167	62,900	02/29/2012	05/15/2039	1,511,450

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
912810-QK-7	US TREASURY N/B		1.A	5,159,700	5,040,000	4,683,263	5,159,700					3.875	2.997	FA	73,768	195,300	12/14/2011	08/15/2040	5,137,650
912810-QN-1	US TREASURY N/B		1.A	4,475,678	3,800,000	3,880,156	4,475,678					4.750	2.981	FA	68,178	180,500	01/05/2012	02/15/2041	3,890,250
912810-QQ-4	US TREASURY N/B		1.A	1,110,630	1,000,000	977,656	1,110,630					4.375	3.611	MN	5,680	43,750	08/30/2013	05/15/2041	1,021,875
912810-QS-0	TREASURY BOND		1.A	358,256	360,000	325,589	358,825		54			3.750	3.778	FA	5,099	13,500	11/29/2013	08/15/2041	366,750
912810-QT-8	US TREASURY N/B		1.A	464,378	525,000	435,750	464,378					3.125	3.147	MN	2,130	16,406	02/15/2012	11/15/2041	533,203
912810-QZ-4	TREASURY BOND		1.A	552,529	630,000	511,481	552,529					3.125	3.099	FA	7,436	19,688	03/19/2013	02/15/2043	639,844
912810-RB-6	TREASURY BOND		1.A	41,117	50,000	38,965	43,640		252			2.875	3.889	MN	187	1,438	09/11/2013	05/15/2043	50,719
912810-RD-2	TREASURY BOND		1.A	1,150,074	1,150,000	1,011,596	1,150,021		(15)			3.750	3.747	MN	5,599	43,125	01/31/2014	11/15/2043	1,171,563
912810-RE-0	TREASURY BOND		1.A	2,985,031	2,950,000	2,542,070	2,975,798		(999)			3.625	3.559	FA	40,392	106,938	03/31/2014	02/15/2044	3,003,469
912810-SP-4	TREASURY BOND	SD	1.A	184,081,768	200,000,000	98,851,562	186,228,248		446,380			1.375	1.719	FA	1,038,723	2,750,000	03/13/2024	08/15/2050	201,375,000
912810-SS-8	TREASURY BOND	SD	1.A	1,236,259,437	1,255,098,000	662,260,304	1,238,708,090		485,416			1.625	1.686	MN	2,648,014	20,395,342	03/12/2025	11/15/2050	1,265,295,671
912810-SX-7	TREASURY BOND		1.A	63,619,258	57,500,000	36,409,179	62,917,334		(164,925)			2.375	1.905	MN	177,305	1,365,625	08/11/2021	05/15/2051	58,182,813
912810-SZ-2	TREASURY BOND		1.A	152,383,984	153,000,000	88,082,577	152,451,905		15,062			2.000	2.017	FA	1,155,815	3,060,000	10/20/2021	08/15/2051	154,530,000
912810-TB-4	TREASURY BOND		1.A	36,895,000	39,500,000	21,942,559	37,157,604		66,821			1.875	2.176	MN	96,159	740,625	01/18/2022	11/15/2051	39,870,313
912810-TG-3	TREASURY BOND	SD	1.A	146,288	150,000	105,299	146,441		97			2.875	3.006	MN	560	4,313	05/28/2024	05/15/2052	152,156
912828-R3-6	TREASURY NOTE	SD	1.A	5,621,563	5,280,000	5,242,859	5,303,661		(63,757)			1.625	0.412	MN	11,140	85,800	12/22/2020	05/15/2026	5,292,656
91282C-DJ-7	TREASURY NOTE	SD	1.A	214,870	220,000	191,890	216,893		502			1.375	1.628	MN	491	2,927	11/16/2021	11/15/2031	221,513
91282C-HA-2	TREASURY NOTE	SD	1.A	702,640	700,000	700,027	701,324		(538)			3.500	3.415	AO	4,196	24,504	06/20/2023	04/30/2028	712,250
91282C-KP-5	TREASURY NOTE	SD	1.A	1,215,678	1,200,000	1,239,328	1,210,922		(3,057)			4.625	4.320	AO	9,506	55,500	05/28/2024	04/30/2029	1,227,750
91282C-NX-5	TREASURY NOTE		1.A	38,051,953	38,000,000	37,897,578	38,050,393		(1,561)			3.625	3.593	FA	460,414		09/16/2025	08/31/2030	38,688,750
91846#-AA-1	VA-HARLINGEN LEASE FINANCE TRUST		1.A	2,747,167	2,747,167	2,848,933	2,747,167					5.585	5.585	MON	6,819	153,429	11/18/2010	11/15/2030	19,073
91849*-AA-2	VA-PEORIA LEASE FINANCE TRUST		1.A	69,494	69,494	69,493	69,494					4.140	4.140	MON	128	2,877	08/09/2011	02/15/2026	266
91850*-AA-8	VA-TOLEDO LEASE FINANCE TRUST		1.A	4,465,630	4,465,630	4,356,285	4,465,630					3.380	3.380	MON	6,708	150,938	10/02/2012	07/15/2032	26,103
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				2,214,506,609	2,632,150,136	1,244,915,551	2,265,027,149		10,908,964			XXX	XXX	XXX	6,214,349	30,710,729	XXX	XXX	2,615,331,444
312902-LX-5	FREDDIE MAC		1.A	1,002,600	2,000,000	1,731,167	1,720,673		64,121			0.000	3.834	N/A			10/07/2011	12/17/2029	2,000,000
3130AH-KT-9	FHLB		1.A	1,456,497	1,425,000	1,346,029	1,438,338		(3,221)			2.125	1.878	JD	1,430	30,281	01/29/2020	12/14/2029	1,440,141
3130AM-K5-0	FHLB		1.A	824,575	825,000	747,406	824,575					2.000	2.000	MN	2,246	16,500	05/12/2021	05/12/2031	833,250
3133EM-4D-1	FFCB		1.B FE	1,023,206	1,025,000	878,154	1,023,815		147			1.910	1.927	JD	1,631	19,578	09/03/2021	06/01/2033	1,034,789
3133EM-5H-1	FFCB		1.B FE	710,000	710,000	566,932	710,000					2.150	2.150	MS	4,495	15,265	09/09/2021	09/15/2036	717,633
3133EM-SA-1	FFCB		1.B FE	990,493	1,000,000	898,218	990,493					1.670	1.670	MS	5,474	16,700	02/22/2021	03/03/2031	1,008,350
3133XG-AY-0	FED HM LN BK BD	LS	1.A	237,840	200,000	219,422	237,840					5.500	3.861	JJ	5,072	11,000	03/21/2012	07/15/2036	102,750
3134A4-AA-2	FHLMC REFERENCE NOTES		1.A	465,931	350,000	399,195	465,931					6.750	3.481	MS	6,956	23,625	03/21/2012	03/15/2031	180,906
31359M-FJ-7	FNMA BENCHMARK NOTES		1.A	537,588	400,000	451,786	537,588					7.125	3.431	JJ	13,142	28,500	03/21/2012	01/15/2030	207,125
31359M-GK-3	FANNIE MAE		1.A	787,716	600,000	677,044	787,716					6.625	3.455	MN	5,079	39,750	03/21/2012	11/15/2030	309,938
3135G0-5Q-2	FNMA		1.A	1,164,688	1,250,000	1,103,732	1,164,688					0.875	0.954	FA	4,436	10,938	08/03/2020	08/05/2030	1,255,469
76116F-AB-3	RESOLUTION FUNDING CORP.		1.B FE	415,371	600,000	514,230	538,272		14,279			0.000	2.707	N/A			05/10/2016	01/15/2030	600,000
76116F-AC-1	RESOLUTION FUNDING CORP.		1.B FE	825,373	1,200,000	1,016,795	1,069,396		28,369			0.000	2.707	N/A			05/16/2016	04/15/2030	1,200,000
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)				10,441,878	11,585,000	10,550,110	11,509,325		103,695			XXX	XXX	XXX	49,961	212,137	XXX	XXX	10,890,349
00831T-AB-7	AFREXI PP 2.63400 05/17/2026		2.C FE	2,955,055	2,940,000	2,912,012	2,940,962		(3,241)			2.634	2.522	MN	9,465	77,440	05/25/2021	05/17/2026	2,776,086
168863-DN-5	CHILE (REPUBLIC OF)		1.F FE	9,119,494	8,950,000	8,019,648	9,038,284		(15,090)			2.550	2.348	JJ	97,630	228,225	11/29/2022	01/27/2032	8,051,363
168863-DP-0	CHILE (REPUBLIC OF)		1.F FE	1,766,135	1,750,000	1,602,825	1,758,696		(1,675)			2.450	2.341	JJ	17,984	42,875	05/04/2021	01/31/2031	759,188
168863-DV-7	CHILE (REPUBLIC OF)		1.F FE	1,249,150	1,250,000	1,148,688	1,249,391		64			3.500	3.507	JJ	18,351	43,750	01/27/2022	01/31/2034	763,125
168863-DX-3	CHILEAN GOVT 2.75% 31 JAN 2027		1.F FE	6,042,250	6,580,000	6,471,430	6,420,711		140,001			2.750	5.081	JJ	75,898	180,950	05/03/2023	01/31/2027	6,670,475
195325-BK-0	COLOMBIAN GOVT 7.375% 18 SEP 2037		3.B FE	1,228,110	940,000	955,040	1,169,297		(14,443)			7.375	4.650	MS	19,835	69,325	08/03/2021	09/18/2037	870,975

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
195325-EF-8	COLOM 8.00000 04/20/2033		3.B FE	1,489,928	1,500,000	1,612,500	1,492,021		774			8.000	8.098	AO	23,667	120,000	05/02/2023	04/20/2033	1,352,000
195325-EL-5	REPUBLIC OF COLOMBIA 8.0% 11/14/2035 SR		3.B FE	2,932,315	2,800,000	2,982,700	2,918,445		(8,250)			8.000	7.377	MN	29,244	224,000	03/13/2024	11/14/2035	2,912,000
195325-EM-3	REPUBLIC OF COLOMBIA 8.75% 11/14/2053 SR		3.B FE	215,439	220,000	242,055	215,512		36			8.750	8.950	MN	2,513	19,250	11/07/2023	11/14/2053	229,625
195325-EP-6	REPUBLIC OF COLOMBIA		3.B FE	1,698,436	1,705,000	1,777,036	1,699,284		803			7.750	7.796	MN	19,821	132,138	10/29/2024	11/07/2036	1,563,319
221625-AV-8	COTE DIVOIRE (REPUBLIC OF) 8.0750000000		3.B FE	1,493,731	1,570,000	1,695,700	1,496,854		3,123			8.075	8.765	AO	31,694	63,389	04/07/2025	04/01/2036	1,216,776
25714P-CF-3	DOMINICAN REPUBLIC GOVT 7.45% 30 APR 204		3.B FE	409,200	330,000	364,403	400,552		(2,170)			7.450	5.573	AO	4,166	24,585	08/03/2021	04/30/2044	238,568
260979-AA-7	DP WORLD CRESCENT LTD		2.B FE	4,006,164	4,000,000	4,118,920	4,006,990		826			5.500	5.473	MN	32,389	110,000	10/01/2025	05/08/2035	3,699,000
302154-DD-8	EXPORT-IMPORT BANK OF KOREA (THE 1.25% 2		1.C FE	1,495,872	1,590,000	1,404,240	1,540,374		9,941			1.250	1.945	MS	5,521	19,875	05/11/2021	09/21/2030	1,398,688
40053X-AB-5	GRUPO ENERGIA BOGOTA SA ESP		2.C FE	2,418,354	2,420,000	2,760,048	2,418,999		89			7.850	7.857	MN	27,440	189,970	11/06/2023	11/09/2033	2,514,985
401494-AS-8	GUATEMALAN GOVT 5.375% 24 APR 2032 144A		3.A FE	715,790	620,000	624,960	670,009		(10,607)			5.375	3.351	AO	6,202	33,325	05/28/2021	04/24/2032	212,217
401494-AV-1	GUATEM PP 5.25000 08/10/2029		3.A FE	1,403,344	1,430,000	1,442,513	1,414,769		3,700			5.250	5.578	FA	29,404	75,075	11/15/2022	08/10/2029	1,262,288
445545-AU-0	HUNGARIAN GOVT 5.5% 26 MAR 2036 144A		2.B FE	1,866,310	1,930,000	1,928,417	1,873,801		3,908			5.500	5.883	MS	28,012	106,150	03/13/2024	03/26/2036	1,777,575
445545-AV-8	HUNGARY		2.B FE	1,775,216	1,780,000	1,828,083	1,775,541		325			5.375	5.436	MS	49,964		06/17/2025	09/26/2030	1,827,838
45434M-2C-5	INDIAN RAILWAY FINANCE CORP LTD		2.C FE	4,373,424	4,880,000	4,491,113	4,458,055		68,519			2.800	4.725	FA	53,517	127,680	09/30/2025	02/10/2031	4,948,320
45434M-2H-4	INDIAN RAILWAY FINANCE CORP LTD		2.C FE	2,226,679	2,425,000	2,302,926	2,248,998		20,426			3.570	4.972	JJ	38,477	60,244	03/31/2025	01/21/2032	2,468,286
455780-DM-5	INDON 4.15000 09/20/2027		2.B FE	6,934,394	7,170,000	7,182,548	7,074,880		51,745			4.150	4.964	MS	83,481	297,555	05/03/2023	09/20/2027	7,318,778
458180-AD-1	INTER-AMERICAN DEVELOPMENT BANK		1.A FE	1,735,980	1,500,000	1,559,660	1,528,617		(17,079)			6.750	5.441	JJ	46,688	101,250	01/29/2007	07/15/2027	1,550,625
46513J-B3-4	ISRAELI GOVT 2.75% 03 JUL 2030		1.F FE	2,735,440	3,100,000	2,883,000	2,782,513		47,073			2.750	5.337	JJ	42,151	42,625	03/24/2025	07/03/2030	3,142,625
50066A-AP-8	KOREA GAS CORPORATION		1.C FE	396,460	400,000	385,019	398,660		388			2.875	2.975	JJ	5,271	11,500	07/09/2019	07/16/2029	202,875
50066A-AR-4	KOREA GAS CORPORATION		1.C FE	998,200	1,000,000	895,963	998,971		188			2.000	2.020	JJ	9,333	20,000	07/06/2021	07/13/2031	202,000
50066A-AT-0	KOREA GAS CORPORATION		1.C FE	6,967,310	7,000,000	6,995,916	6,989,284		6,649			3.875	3.979	JJ	126,583	271,250	07/05/2022	07/13/2027	7,135,625
67091T-AG-0	OCP SA		2.C FE	3,437,782	3,375,000	3,729,308	3,437,569		(177)			7.500	7.341	MN	41,484	180,375	10/23/2025	05/02/2054	3,501,563
67091T-AH-8	OCP SA		2.C FE	267,316	270,000	281,912	267,643		327			6.100	6.329	AO	2,791	8,235	04/23/2025	04/30/2030	278,235
67091T-AJ-4	OCP SA		2.C FE	1,450,800	1,480,000	1,584,059	1,452,227		1,428			6.700	6.961	MS	33,053	33,329	04/23/2025	03/01/2036	1,322,880
682142-AH-7	OMERS FINANCE TRUST		1.A FE	5,414,915	5,500,000	4,230,725	5,420,721		1,655			4.000	4.090	AO	44,000	220,000	04/11/2022	04/19/2052	5,610,000
68327L-AD-8	ONTARIO TEACHERS CADILLAC FAIRVIEW		1.E FE	2,448,815	2,475,000	2,222,334	2,459,170		2,501			2.500	2.620	AO	13,063	61,875	10/07/2021	10/15/2031	1,898,438
69370R-AF-4	PERTAMINA PERSERO PT		2.B FE	5,087,742	5,550,000	5,239,547	5,215,591		73,179			3.100	4.751	JJ	76,467	172,050	10/11/2024	01/21/2030	5,636,025
69370R-AH-0	PERTAMINA PERSERO PT		2.B FE	4,108,732	4,016,000	3,757,470	4,066,251		(10,595)			3.100	2.795	FA	43,574	124,496	11/10/2021	08/25/2030	3,468,948
698299-BF-0	PANAMANIAN GOVT 3.875% 17 MAR 2028		2.C FE	1,523,900	1,400,000	1,374,800	1,441,393		(20,383)			3.875	2.325	MS	15,672	54,250	10/15/2021	03/17/2028	1,223,250
698299-BG-8	PANAMANIAN GOVT 4.5% 15 MAY 2047		2.C FE	1,873,740	1,670,000	1,320,825	1,849,167		(5,764)			4.500	3.739	MN	9,603	75,150	06/08/2021	05/15/2047	501,025
698299-BK-9	PANAMANIAN GOVT 3.16% 23 JAN 2030		2.C FE	5,096,145	5,360,000	5,016,960	5,175,957		37,614			3.160	3.977	JJ	74,337	169,376	05/02/2023	01/23/2030	5,444,688
718286-BW-6	PHILIPPINES (REPUBLIC OF)		2.B FE	2,168,988	1,730,000	1,749,463	2,065,808		(25,444)			5.000	2.928	JJ	40,367	86,500	09/28/2021	01/13/2037	1,773,250
718286-BZ-9	PHILIPPINO GOVT 3.95% 20 JAN 2040		2.B FE	1,389,150	1,260,000	1,111,950	1,364,245		(5,788)			3.950	3.214	JJ	22,258	49,770	06/08/2021	01/20/2040	1,284,885
718286-CJ-4	PHILIPPINO GOVT 2.457% 05 MAY 2030		2.B FE	301,240	340,000	316,838	314,639		5,196			2.457	4.361	MN	1,299	8,354	05/03/2023	05/05/2030	344,177
731011-AY-8	REPUBLIC OF POLAND 5.125% 09/18/2034 SR		1.G FE	6,410,903	6,430,000	6,576,411	6,413,477		1,469			5.125	5.162	MS	94,284	329,538	03/11/2024	09/18/2034	6,594,769
731011-AZ-5	REPUBLIC OF POLAND 5.5% 03/18/2054 SR LI		1.G FE	13,531,333	13,690,000	13,059,096	13,535,568		2,221			5.500	5.580	MS	215,427	752,950	03/11/2024	03/18/2054	14,066,475
77586R-AT-7	ROMANIAN GOVT 5.875% 30 JAN 2029 144A		2.C FE	8,166,388	8,170,000	8,447,780	8,167,088		999			5.875	5.888	JJ	201,328	317,544	04/01/2025	01/30/2029	8,409,994
77586R-AY-6	ROMANIA (REPUBLIC OF)		2.C FE	2,746,838	2,750,000	2,832,720	2,747,137		299			5.750	5.776	MS	46,120		07/09/2025	09/16/2030	2,829,063
836205-BE-3	SOUTH AFRICAN GOVT 7.3% 20 APR 2052		3.B FE	511,480	600,000	606,000	512,110		630			7.300	8.730	AO	8,638	21,900	04/24/2025	04/20/2052	621,900
91087B-AM-2	MEXICAN GOVT 2.659% 24 MAY 2031		2.B FE	6,305,402	7,820,000	6,967,620	6,749,617		165,431			2.659	5.635	MN	21,371	207,934	05/02/2023	05/24/2031	7,923,967
91087B-AU-4	MEX 5.40000 02/09/2028		2.B FE	399,212	400,000	409,400	399,639		158			5.400	5.446	FA	8,520	21,600	01/03/2023	02/09/2028	205,400
9LN0GH-PT-6	OCP SA 6.7% 01 MAR 2036-35 REGS		2.C FE	3,723,600	3,480,000	3,724,679	3,719,297		(4,303)			6.700	5.779	MS	58,938		09/30/2025	03/01/2036	3,596,580
C54296-AA-3	MEGLOBAL CANADA INC		2.B FE	3,889,625	3,700,000	3,888,256	3,852,100		(30,500)			5.875	4.823	MN	25,964	217,375	10/01/2024	05/18/2030	3,808,688
G10367-AE-3	BERMUDAN GOVT 2.375% 20 AUG 2030 REGS		1.E FE	3,147,835	3,280,000	2,982,750	3,194,027		16,429			2.375	2.953	FA	28,347	77,900	05/05/2023	08/20/2030	3,318,950
G10367-AG-8	BERMUDAN GOVT 3.375% 20 AUG 2050 REGS		1.E FE	4,345,748	5,640,000	3,907,448	4,367,395		12,764			3.375	4.913	FA	69,266	113,738	11/18/2025	08/20/2050	5,735,175

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G7777X-AB-2	SA GLOBAL SUKUK LTD		1.E FE	5,869,096	5,870,000	5,329,197	5,865,489		431			2.694	2.699	JD	6,150	158,138	08/03/2023	06/17/2031	5,052,148
G781A6-AB-9	SAUDI ELECTRICITY GLOBAL SUKUK CO		1.E FE	5,672,962	4,843,000	4,719,746	5,554,396		(29,583)			5.060	3.858	AO	56,499	245,056	08/03/2023	04/08/2043	4,211,932
MOR08Q-AH-4	AFRICAN EXPORT-IMPORT BANK		2.C FE	11,819,480	12,200,000	12,001,750	12,112,204		206,493			2.634	4.491	MN	39,276	321,348	03/25/2025	05/17/2026	11,864,221
M75242-BB-8	OMANI GOVT 5.375% 08 MAR 2027 REGS		2.C FE	3,543,225	3,570,000	3,603,701	3,561,577		6,696			5.375	5.584	MS	60,231	191,923	02/17/2023	03/08/2027	3,665,944
M75242-BH-5	OMANI GOVT 6.75% 17 JAN 2048 REGS		2.C FE	1,784,000	1,600,000	1,764,496	1,783,666		(334)			6.750	5.816	JJ	49,200		11/19/2025	01/17/2048	1,654,000
M8489S-AD-9	QATARI GOVT 3.25% 02 JUN 2026 REGS		1.C FE	1,759,720	1,640,000	1,634,506	1,651,247		(26,530)			3.250	1.602	JD	4,294	53,300	10/19/2021	06/02/2026	1,666,650
P3579E-CF-2	DOMINICAN REPUBLIC GOVT 4.5% 30 JAN 2030		3.B FE	857,805	830,000	811,818	844,349		(3,174)			4.500	4.036	JJ	15,666	37,350	05/28/2021	01/30/2030	848,675
P5015V-AE-6	GUATEMALAN GOVT 4.875% 13 FEB 2028 REGS		3.A FE	253,731	260,000	260,569	257,031		1,290			4.875	5.454	FA	4,859	12,675	05/02/2023	02/13/2028	266,338
P5015V-AF-3	GUATEMALAN GOVT 4.5% 03 MAY 2026 REGS		3.A FE	1,357,830	1,410,000	1,406,475	1,404,106		16,824			4.500	5.769	MN	10,223	63,450	02/16/2023	05/03/2026	1,237,225
P5015V-AK-2	GUATEMALAN GOVT 5.375% 24 APR 2032 REGS		3.A FE	464,500	400,000	403,200	438,092		(6,938)			5.375	3.285	AO	4,001	21,500	08/03/2021	04/24/2032	68,458
P75744-AB-1	PARAGUAYAN GOVT 6.1% 11 AUG 2044 REGS		2.C FE	505,400	400,000	414,800	492,318		(3,189)			6.100	4.287	FA	9,489	24,400	08/03/2021	08/11/2044	206,100
P75744-AF-2	PARAGUAYAN GOVT 5.6% 13 MAR 2048 REGS		2.C FE	2,358,050	2,340,000	2,262,488	2,348,750		(1,986)			5.600	5.550	MS	39,312	34,720	11/18/2025	03/13/2048	2,199,920
P75744-AJ-4	PARAGUAYAN GOVT 4.95% 28 APR 2031 REGS		2.C FE	380,040	400,000	405,888	387,446		2,501			4.950	5.784	AO	3,465	19,800	11/15/2022	04/28/2031	68,317
S7836L-AB-4	SOUTH AFRICAN GOVT 7.95% 19 NOV 2054 REG		3.B FE	367,500	400,000	430,000	367,736		236			7.950	8.719	MN	3,710	31,800	04/25/2025	11/19/2054	207,950
V0055B-AJ-4	AFRICA FINANCE CORP		1.G FE	3,346,900	3,450,000	3,443,135	3,434,024		54,391			4.375	5.994	AO	31,026	150,938	06/07/2024	04/17/2026	3,525,469
V0055B-AK-1	AFRICA FINANCE CORP		1.G FE	8,085,820	8,090,000	7,746,822	8,018,724		7,766			3.750	3.952	AO	51,405	303,375	03/24/2025	10/30/2029	7,752,688
V5311V-AB-6	MOROCCAN GOVT 5.5% 11 DEC 2042 REGS		2.C FE	1,621,800	1,700,000	1,627,223	1,622,178		378			5.500	5.929	JD	5,394	46,750	11/19/2025	12/11/2042	1,541,250
V5311V-AG-5	MOROCCAN GOVT 2.375% 15 DEC 2027 REGS		2.C FE	302,566	340,000	326,400	323,109		8,020			2.375	5.076	JD	359	8,075	05/03/2023	12/15/2027	344,038
V5311V-AJ-9	MOROCCAN GOVT 3% 15 DEC 2032 REGS		2.C FE	628,513	770,000	675,860	664,100		12,251			3.000	5.398	JD	1,027	23,100	12/07/2022	12/15/2032	578,550
V6560A-AD-4	OCP SA		2.C FE	3,065,893	2,630,000	2,738,119	3,017,716		(12,415)			6.875	5.559	AO	33,149	180,813	05/25/2023	04/25/2044	2,161,844
V6560A-BD-3	OCP SA		2.C FE	20,957,842	19,459,000	21,501,806	20,953,387		(4,024)			7.500	6.874	MN	239,184	710,250	11/06/2025	05/02/2054	20,188,713
V73789-AW-5	COTE DIVOIRIAN GOVT 6.125% 15 JUN 2033 R		3.B FE	1,423,050	1,590,000	1,590,493	1,439,455		16,405			6.125	8.040	JD	4,328	97,388	01/22/2025	06/15/2033	546,232
V73789-BL-8	COTE DIVOIRIAN GOVT 7.625% 30 JAN 2033 R		3.B FE	606,188	610,000	659,752	606,893		351			7.625	7.725	JJ	19,509	46,513	03/22/2024	01/30/2033	316,628
X0645A-CD-2	BANK GOSPODARSTWA KRAJOWEGO		1.G FE	2,294,250	2,300,000	2,369,483	2,294,853		603			5.375	5.412	MN	13,393	123,648	03/24/2025	05/22/2033	2,361,813
X0645A-DB-5	BANK GOSPODARSTWA KRAJOWEGO		1.G FE	2,757,946	2,700,000	2,834,109	2,754,906		(3,040)			5.750	5.448	JJ	74,175	71,875	10/01/2025	07/09/2034	2,777,625
X5S5VD-BM-0	MFB MAGYAR FEJLESZTESI BANK ZRT		2.B FE	2,580,750	2,500,000	2,607,561	2,563,385		(17,365)			6.500	5.400	JD	903	162,500	03/24/2025	06/29/2028	2,581,250
X7360W-CN-0	ROMANIAN GOVT 6.625% 17 FEB 2028 REGS		2.C FE	246,216	240,000	250,092	244,185		(1,789)			6.625	5.742	FA	5,918	15,900	11/06/2024	02/17/2028	247,950
X7360W-CQ-3	ROMANIAN GOVT 7.125% 17 JAN 2033 REGS		2.C FE	3,861,230	3,670,000	3,991,510	3,841,669		(16,928)			7.125	6.286	JJ	119,122	174,206	03/21/2025	01/17/2033	3,800,744
X7360W-DJ-8	ROMANIAN GOVT 7.5% 10 FEB 2037 REGS		2.C FE	1,357,180	1,240,000	1,369,124	1,356,462		(718)			7.500	6.306	FA	36,425		11/19/2025	02/10/2037	1,286,500
X93622-GK-2	HUNGARIAN GOVT 6.125% 22 MAY 2028 REGS		2.C FE	6,820,822	6,750,000	7,005,150	6,788,730		(14,698)			6.125	5.864	MN	44,789	413,505	05/03/2023	05/22/2028	6,956,719
X93622-GS-5	HUNGARIAN GOVT 5.5% 26 MAR 2036 REGS		2.C FE	6,365,105	6,550,000	6,544,626	6,374,798		9,693			5.500	5.849	MS	95,066	201,300	10/10/2025	03/26/2036	6,730,125
Y000AK-AD-9	AIRPORT AUTHORITY HONG KONG		1.B FE	4,835,296	6,289,000	4,745,679	4,904,461		26,573			3.250	4.729	JJ	95,951	204,393	08/03/2023	01/12/2052	6,391,196
Y44709-AG-1	NK KAZMUNAYGAZ AO		2.B FE	11,463,696	11,162,000	11,239,799	11,412,145		(10,513)			6.375	6.129	AO	132,433	705,203	10/01/2025	10/24/2048	10,888,345
Y4596H-AD-9	NK KAZMUNAYGAZ AO		2.C FE	9,515,857	10,415,000	9,823,636	9,540,697		18,384			5.750	6.480	AO	119,773	545,963	10/10/2025	04/19/2047	10,714,431
Y4872A-GL-5	KOREA EXPRESSWAY CORP		1.C FE	357,768	400,000	395,556	393,907		15,614			1.125	5.263	MN	550	4,500	08/04/2023	05/17/2026	402,250
Y62014-AA-6	NAKILAT INC		1.D FE	4,314,555	3,842,934	4,073,280	4,201,133		(66,808)			6.067	3.715	JD	648	233,151	03/24/2025	12/31/2033	196,692
Y7123S-BD-9	BANK MANDIRI (PERSERO) TBK PT		2.B FE	3,761,050	3,700,000	3,711,507	3,710,741		(40,684)			5.500	4.352	AO	49,179	203,500	10/02/2024	04/04/2026	3,801,750
Y7138A-AD-2	PERTAMINA PERSERO PT		2.B FE	2,239,050	2,300,000	2,338,157	2,240,804		1,754			6.000	6.254	MN	22,233	138,000	03/24/2025	05/03/2042	2,369,000
Y7138A-AF-7	PERTAMINA PERSERO PT		2.B FE	2,629,406	2,730,000	2,667,538	2,636,119		3,077			5.625	5.944	MN	17,489	153,563	03/24/2025	05/20/2043	2,806,781
Y7457Q-AC-2	BANK NEGARA INDONESIA PERSERO TBK		2.B FE	2,562,000	2,500,000	2,563,275	2,546,152		(12,824)			5.280	4.663	AO	31,533	132,000	10/02/2024	04/05/2029	2,566,000
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities				303,389,897	306,256,934	300,214,040	304,121,446		641,560			XXX	XXX	XXX	3,682,208	12,262,534	XXX	XXX	293,516,002
022555-UL-8	CA ALVORD USD-B-CABS		1.E FE	13,029,563	33,725,000	17,714,481	18,412,816		701,168			0.000	3.922	N/A			08/21/2017	08/01/2041	33,625,000
022555-UM-6	CA ALVORD USD-B-CABS		1.E FE	5,080,075	13,690,000	6,730,524	7,000,604		261,989			0.000	3.851	N/A			10/06/2017	08/01/2043	13,690,000
059433-GY-2	TX BAMMEL UTL DT		1.C FE	173,049	275,000	188,270	174,383		1,334			2.500	5.650	MS	2,292	3,438	07/16/2025	03/01/2045	278,438

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
07014Y-CQ-5	CA BASS LK ELEM SD-CABS		1.E FE	435,221	1,680,000	536,400	601,655		24,778			0.000	4.250	N/A			04/17/2018	06/01/2050	1,655,000
07786B-CV-0	CA BELL-B-REF-TXBL		1.C FE	647,967	645,000	612,412	647,153		(142)			4.250	4.213	FA	11,422	27,413	04/10/2019	08/01/2037	658,706
086257-PX-4	IL BERWYN-A-TXBL-REF		1.C FE	8,490,544	8,730,000	6,605,841	8,495,447		4,325			3.837	3.996	JD	27,914	334,970	01/22/2025	12/01/2050	8,515,291
10608M-GB-6	TX BRAZORIA CO MUD #55		2.A FE	360,448	520,000	391,755	362,492		2,044			3.000	5.550	MS	5,200	7,800	07/15/2025	09/01/2045	527,800
10608M-HC-3	TX BRAZORIA CO MUD #55		2.A FE	298,063	430,000	323,951	299,753		1,690			3.000	5.550	MS	4,300	6,450	07/15/2025	09/01/2045	436,450
108152-FU-8	CT BRIDGEPORT CT		1.E FE	5,875,000	5,875,000	5,476,949	5,875,000					3.363	3.363	MS	58,175	197,576	10/11/2019	09/15/2034	5,973,788
108152-FW-4	CT BRIDGEPORT CT		1.E FE	5,370,395	5,365,000	4,396,463	5,368,369		(849)			3.751	3.732	MS	59,254	201,241	06/24/2020	09/15/2044	1,166,887
13063A-5G-5	CA CA TXB-VAR PURP		1.C FE	39,822,442	32,080,000	38,931,563	39,095,642		(343,953)			7.550	5.236	AO	605,510	2,422,040	03/24/2025	04/01/2039	33,135,358
13063A-7D-0	CA STATE BABS		1.C FE	3,494,734	2,935,000	3,415,673	3,438,431		(23,684)			7.300	5.505	AO	53,564	214,255	07/07/2023	10/01/2039	2,964,390
13063B-BU-5	CA CA ST-BAB		1.C FE	32,467,902	27,465,000	32,099,139	32,138,947		(217,746)			7.350	5.569	MN	336,446	2,018,678	11/18/2024	11/01/2039	28,474,339
13063B-FR-8	CA STATE		1.C FE	268,795	250,000	301,408	263,472		(542)			7.625	7.018	MS	6,354	19,063	04/13/2010	03/01/2040	259,531
13063D-P6-9	CA CALIFORNIA ST		1.C FE	1,782,896	2,135,000	1,625,791	1,807,471		7,019			3.000	3.943	AO	16,013	64,050	04/27/2022	04/01/2052	2,167,025
138854-EU-4	TX CANYON FALLS WC&ID #2		1.E FE	290,558	455,000	312,898	292,737		2,178			2.500	5.550	FA	4,297	5,688	07/16/2025	02/15/2045	460,688
151488-CG-6	CA CENTER JT UNIF SD-B		1.C FE	2,091,985	2,595,000	1,941,749	2,127,324		10,119			3.000	4.150	FA	32,438	77,850	04/26/2022	08/01/2051	2,633,925
15722T-JW-2	CA CHABOT-LAS POSITAS CA		1.C FE	1,500,000	1,500,000	1,331,423	1,500,000					1.890	1.890	FA	11,813	28,350	07/22/2021	08/01/2031	1,514,175
157411-QH-5	CA CHAFFEY SD-B-CABS		1.D FE	336,319	950,000	537,667	537,340		23,790			0.000	4.580	N/A			08/21/2015	08/01/2038	950,000
157798-JG-5	TX CHAMBERS CO MUD #1		1.E FE	1,190,772	2,180,000	1,249,863	1,198,671		7,899			2.125	5.572	MS	15,442	13,281	09/09/2025	09/01/2049	2,203,163
167484-QT-4	IL CHICAGO CAB-CITY CLGS		2.B FE	117,347	225,000	211,940	202,255		10,495			0.000	5.400	N/A			10/07/2015	01/01/2028	225,000
167484-QV-9	IL CHICAGO CAB-CITY CLGS		2.B FE	301,390	545,000	475,711	455,239		20,028			0.000	4.550	N/A			10/28/2016	01/01/2030	545,000
167484-RA-4	IL CHICAGO CAB-CITY CLGS		2.B FE	2,503,314	5,590,000	3,964,772	3,774,943		161,129			0.000	4.410	N/A			07/22/2016	01/01/2035	5,590,000
167484-RB-2	IL CHICAGO CAB-CITY CLGS		2.B FE	2,380,718	5,585,000	3,766,530	3,600,003		154,673			0.000	4.440	N/A			07/22/2016	01/01/2036	5,585,000
167486-B8-1	IL CHICAGO TXB-D-BAM		1.C FE	5,490,894	5,175,000	5,356,374	5,472,908		(13,678)			6.257	5.656	JJ	161,900	323,800	10/15/2024	01/01/2040	5,336,900
167486-B9-9	IL CHICAGO-B-TXBL-BAM		1.C FE	7,203,187	6,055,000	6,057,710	6,980,683		(38,154)			6.034	4.650	JJ	182,679	303,209	11/25/2025	01/01/2042	6,237,679
167486-C7-2	IL CHICAGO-B-BAM		1.C FE	5,763,263	4,935,000	5,637,280	5,719,078		(35,623)			7.517	5.836	JJ	185,482	370,964	11/07/2024	01/01/2040	5,120,482
167486-HL-6	IL CHICAGO TAXABLE-REF		2.B FE	3,810,660	3,500,000	3,592,312	3,631,008		(18,002)			6.207	5.467	JJ	108,623	217,245	02/24/2012	01/01/2032	3,608,623
167486-HN-2	IL CHICAGO REC ZONE ECONOMIC DEV D BAB		2.B FE	3,154,729	3,100,000	3,076,058	3,137,543		(1,682)			6.257	6.125	JJ	96,984	193,967	06/01/2010	01/01/2040	3,196,984
167486-NN-5	IL CHICAGO PROJ SER B		2.B FE	2,498,653	2,240,000	2,111,581	2,426,955		(7,307)			6.034	5.256	JJ	67,581	135,162	09/04/2012	01/01/2042	2,307,581
167486-PG-8	IL CHICAGO SER B		2.B FE	3,865,500	3,750,000	3,327,863	3,833,396		(3,269)			5.432	5.225	JJ	101,850	203,700	06/05/2012	01/01/2042	3,851,850
167486-RS-0	IL CHICAGO-B-TXBL-AGM-CR		1.E FE	2,845,608	2,475,000	2,476,108	2,767,675		(11,765)			6.034	4.955	JJ	74,671	149,342	03/09/2018	01/01/2042	2,549,671
167486-TS-8	IL CHICAGO-B-REF-BAM		1.C FE	9,385,305	8,050,000	8,193,301	9,188,152		(48,935)			6.314	4.955	JJ	254,139	422,407	12/01/2025	01/01/2044	1,986,444
167486-TT-6	IL CHICAGO-B-REF-BAM-TCR		1.G FE	6,012,983	5,860,000	5,515,548	5,951,788		(6,190)			5.432	5.220	JJ	159,158	318,315	07/01/2024	01/01/2042	5,952,392
167486-ZN-2	IL CHICAGO-REF-B-AGM-CR		1.E FE	11,757,518	10,610,000	9,986,342	11,533,844		(38,571)			5.432	4.649	JJ	288,168	576,335	05/14/2019	01/01/2042	10,846,810
167486-ZP-7	IL CHICAGO-D-TXBL-AGM		1.E FE	837,100	790,000	817,688	834,766		(2,051)			6.257	5.665	JJ	24,715	49,430	10/24/2024	01/01/2040	814,715
167486-ZQ-5	IL CHICAGO-B-REF-AGM		1.E FE	21,944,138	17,350,000	17,658,854	21,122,042		(177,649)			6.314	4.309	JJ	547,740	1,095,479	11/08/2023	01/01/2044	4,248,886
167505-XE-1	IL CHICAGO BOE-BABS-BAM		1.C FE	4,836,335	4,290,000	4,337,939	4,783,835		(24,150)			6.138	4.980	JD	21,943	263,320	09/26/2023	12/01/2039	4,421,660
167505-YQ-3	IL CHICAGO BOE CAB-A-BAM 0%		1.C FE	4,513,897	6,350,000	5,134,150	4,966,814		202,013			0.000	4.196	N/A			09/08/2023	12/01/2031	6,350,000
167505-YR-1	IL CHICAGO BOE-B-1-BAM 0%		1.C FE	40,210	50,000	45,142	44,224		1,823			0.000	4.253	N/A			09/25/2023	12/01/2028	25,000
167505-YT-7	IL CHICAGO BOE CAB-BAM 0%		1.C FE	3,254,578	3,825,000	3,578,520	3,551,848		134,680			0.000	3.903	N/A			09/21/2023	12/01/2027	3,825,000
167505-YU-4	IL CHICAGO BOE CAB-BAM 0%		1.C FE	1,127,158	1,620,000	1,362,547	1,263,339		62,175			0.000	5.105	N/A			09/21/2023	12/01/2030	1,620,000
179093-LD-9	CLACKAMAS CNTY ORE SCH DIST NO		1.A	81,053	165,000	84,317	82,318		1,266			0.000	4.550	N/A			08/27/2025	06/15/2041	165,000
179093-LE-7	CLACKAMAS CNTY ORE SCH DIST NO		1.A	79,721	170,000	82,928	80,968		1,247			0.000	4.559	N/A			08/27/2025	06/15/2042	165,000
179093-LJ-6	CLACKAMAS CNTY ORE SCH DIST NO		1.B FE	672,982	1,370,000	682,340	683,492		10,510			0.000	4.550	N/A			08/27/2025	06/15/2041	1,370,000
179093-LK-3	CLACKAMAS CNTY ORE SCH DIST NO		1.B FE	647,170	1,380,000	641,542	657,296		10,126			0.000	4.558	N/A			08/27/2025	06/15/2042	1,380,000
180848-WH-2	NV CLARK CO		1.B FE	3,663,715	3,625,000	3,526,078	3,656,036		(1,123)			4.000	3.934	JJ	72,500	145,000	04/26/2018	07/01/2044	3,697,500
180848-WJ-8	NV CLARK CO		1.B FE	4,949,686	4,900,000	4,711,723	4,940,401		(1,356)			4.000	3.939	JJ	98,000	196,000	04/26/2018	07/01/2045	4,998,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
180848-WK-5	NV CLARK CO		1.B FE	3,773,852	3,700,000	3,518,328	3,760,838		(1,913)			4.000	3.883	JJ	74,000	148,000	05/02/2018	07/01/2046	3,774,000
180848-WL-3	NV CLARK CO		1.B FE	4,671,388	4,625,000	4,330,715	4,663,662		(1,127)			4.000	3.942	JJ	92,500	185,000	05/02/2018	07/01/2047	4,717,500
186162-JF-1	OH CLEVELAND HEIGHTS-REF		1.C FE	3,725,000	3,725,000	2,688,517	3,725,000					2.939	2.939	JD	9,123	109,478	07/27/2021	12/01/2045	3,627,535
186162-JG-9	OH CLEVELAND HEIGHTS-REF		1.C FE	9,625,000	9,625,000	6,544,462	9,625,000					3.039	3.039	JD	24,375	292,504	07/27/2021	12/01/2051	9,720,492
189160-DK-7	TX CLOVERCREEK MUD		1.C FE	308,438	480,000	332,896	310,524		2,085			2.625	5.550	AO	3,150	6,300	07/16/2025	04/01/2046	486,300
197036-JK-3	CA COLTON JT UNIF SCH DIST		1.D FE	7,895,331	20,775,000	9,895,602	10,842,390		416,937			0.000	3.960	N/A			11/27/2017	08/01/2042	20,625,000
197036-JN-7	CA COLTON JT UNIF SCH DIST		1.D FE	295,975	1,250,000	502,509	489,359		22,882			0.000	4.847	N/A			06/26/2015	08/01/2045	1,250,000
19981F-DC-0	TX COMAL CO WTR IMPT DT		1.C FE	264,941	425,000	285,555	266,671		1,730			2.625	5.620	MS	3,719	5,578	07/15/2025	09/01/2047	430,578
208422-JC-0	TX CONROE MUNI MGMT DT#1		2.A FE	395,548	670,000	460,583	398,610		3,062			2.375	5.750	MS	5,304	7,956	07/18/2025	09/01/2046	677,956
213185-EX-5	IL COOK CNTY SER C		1.D FE	7,348,266	6,150,000	6,480,655	6,884,673		(76,466)			6.205	4.393	MN	48,761	381,608	02/20/2019	11/15/2033	6,340,804
215381-HX-5	IL COOK CO SD 170-C-QSCB		1.C FE	23,257,819	22,395,000	20,630,140	23,072,757		(28,648)			4.654	4.387	JD	86,855	1,042,263	11/18/2019	06/01/2042	22,916,132
215457-BZ-4	IL COOK HSD #201-TXBL		1.D FE	1,152,972	920,000	877,958	1,107,212		(8,896)			4.845	3.203	JD	3,715	44,574	06/19/2020	12/01/2041	942,287
232723-HN-9	CA CYPRESS SD-CABS-B1		1.D FE	413,686	1,385,000	747,713	697,438		32,050			0.000	4.760	N/A			11/19/2014	08/01/2040	1,385,000
234667-JL-8	TX DALLAS CNTY TEX HOSP DIST BABS		1.D FE	336,918	325,000	321,841	333,976		(275)			5.621	5.384	FA	6,901	18,268	04/23/2010	08/15/2044	334,134
235218-J9-6	TX DALLAS		1.D FE	158,311	165,000	169,507	161,418		508			5.195	5.501	FA	3,238	8,572	04/05/2011	02/15/2035	169,286
24880S-GB-3	TX DENTON COUNTY MUD#6		1.E FE	201,354	310,000	226,378	202,621		1,267			2.750	5.600	MS	2,842	4,263	07/16/2025	09/01/2046	314,263
263597-TS-5	CA DUARTE UNIF SCH DIST		1.C FE	3,915,000	3,915,000	3,016,576	3,915,000					3.000	3.000	FA	48,938	117,450	10/14/2020	08/01/2043	3,973,725
281047-L2-4	NJ EDISON TWP		1.C FE	1,820,762	2,225,000	1,820,837	1,902,845		23,004			2.000	3.580	MS	13,103	44,500	03/31/2022	03/15/2037	1,742,250
283353-QJ-2	CA EL MONTE UHSD-CABS		1.D FE	28,976	75,000	52,723	46,747		2,074			0.000	4.590	N/A			06/12/2015	06/01/2036	75,000
283353-QK-9	CA EL MONTE UHSD-CABS		1.D FE	27,455	75,000	50,219	44,475		1,990			0.000	4.630	N/A			06/12/2015	06/01/2037	75,000
283353-QM-5	CA EL MONTE UNION HIGH SCH DIST		1.D FE	1,614,920	5,745,000	2,862,594	2,654,042		121,956			0.000	4.760	N/A			06/04/2015	06/01/2042	5,745,000
296353-LF-0	CA ESCONDIDO UHSD CAB		1.C FE	27,434,115	103,330,000	31,485,664	38,379,444		1,578,408			0.000	4.244	N/A			12/29/2017	08/01/2049	103,330,000
296353-LZ-6	CA ESCONDIDO HSD-C-CABS		1.D FE	603,930	2,525,000	1,009,435	996,153		44,011			0.000	4.570	N/A			12/01/2014	08/01/2046	2,525,000
296353-MA-0	CA ESCONDIDO UNION HIGH SCH DIST SER C		1.D FE	812,546	4,520,000	1,408,023	1,370,020		62,438			0.000	4.718	N/A			10/29/2014	08/01/2051	4,520,000
346800-HB-4	TX FORT BEND CO MUD#26		2.B FE	185,844	295,000	208,973	187,406		1,562			2.375	5.600	MS	2,335	3,503	07/16/2025	03/01/2044	298,503
346806-UC-4	TX FORT BEND CO MUD #58		1.C FE	518,162	840,000	562,789	521,283		3,120			2.625	5.550	AO	5,513	11,025	07/15/2025	04/01/2049	851,025
34680D-CG-0	TX FORT BEND CO MUD #141		1.C FE	312,157	515,000	336,050	313,923		1,766			2.625	5.550	MS	4,506	6,759	07/15/2025	09/01/2050	521,759
34681W-WM-2	TX FORT BEND CO MUD #142		1.E FE	719,150	1,240,000	807,575	723,589		4,439			2.500	5.650	MS	10,333	15,500	07/16/2025	09/01/2050	1,255,500
34681W-ZU-1	TX FORT BEND MUD #142		1.E FE	234,892	400,000	255,394	236,466		1,574			2.500	5.750	MS	3,333	5,000	07/18/2025	09/01/2048	405,000
34682U-LD-7	TX FORT BEND CO MUD #162		1.E FE	351,307	550,000	380,524	353,650		2,343			2.625	5.550	MS	4,813	7,219	07/15/2025	09/01/2046	557,219
34682X-DT-5	TX FORT BEND CO TX MUD		1.C FE	303,050	475,000	329,428	305,128		2,078			2.625	5.600	AO	3,117	6,234	07/16/2025	04/01/2046	481,234
34683E-QV-7	TX FORT BEND CO MUD #194		1.E FE	206,149	355,000	219,356	208,187		2,038			2.000	5.600	MS	2,367	3,550	07/16/2025	09/01/2044	358,550
34683J-FC-0	TX FORT BEND CO MUD #134		2.A FE	200,541	335,000	218,618	202,237		1,696			2.250	5.600	MS	2,513	3,769	07/16/2025	09/01/2045	338,769
34683J-GD-7	TX FORT BEND CO MUD #134		2.A FE	137,167	235,000	146,065	138,298		1,131			2.250	5.650	MS	1,763	2,644	07/16/2025	09/01/2046	237,644
34683K-FB-9	TX FORT BEND CO MUD #173		1.E FE	209,154	325,000	229,252	210,617		1,464			2.625	5.600	MS	2,844	4,266	07/16/2025	09/01/2045	329,266
34683L-NZ-5	TX FORT BEND CO MUD#134B		1.F FE	176,201	310,000	194,599	177,747		1,546			2.125	5.650	MS	2,196	3,294	07/16/2025	09/01/2046	313,294
34683N-HE-5	TX FORT BEND CO MUD #215		1.E FE	221,802	380,000	245,620	223,631		1,829			2.250	5.650	MS	2,850	4,275	07/16/2025	09/01/2046	384,275
34683N-JF-0	TX FORT BEND CO MUD #215		2.A FE	153,525	265,000	171,051	154,814		1,289			2.250	5.700	MS	1,988	2,981	07/15/2025	09/01/2046	267,981
34683Y-CZ-9	TX FT BEND CO MUD#163		1.E FE	161,438	265,000	173,205	162,745		1,307			2.375	5.650	MS	2,098	3,147	07/15/2025	09/01/2045	268,147
346842-JF-5	TX FORT BEN WALLER CO #2		1.E FE	402,596	655,000	457,872	406,187		3,591			2.250	5.600	AO	3,684	7,369	07/16/2025	04/01/2044	662,369
346842-JL-2	TX FORT BEN WALLER CO #2		1.E FE	298,460	500,000	313,041	299,777		1,317			2.375	5.427	AO	2,969	5,938	09/09/2025	04/01/2049	505,938
34684W-DD-0	TX FORT BEND CO MUD #132		1.C FE	306,426	520,000	343,123	308,722		2,297			2.375	5.650	MS	4,117	6,175	07/15/2025	09/01/2047	526,175
34686A-BZ-9	TX FORT BEND CO TX MUD		1.C FE	314,275	500,000	349,058	316,634		2,359			2.500	5.600	MS	4,167	6,250	07/15/2025	09/01/2045	506,250
346914-PE-8	TX FORT BEND CO MUD#50-A		1.E FE	1,392,927	2,435,000	1,454,933	1,400,217		7,290			2.300	5.454	MS	18,668	10,810	09/09/2025	09/01/2050	2,463,003
351136-EU-6	CA FOWLER SD-CABS-2004-C		1.E FE	4,437,076	16,335,000	5,182,455	6,214,730		249,517			0.000	4.140	N/A			10/06/2017	08/01/2049	16,335,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
355064-KN-5	NJ FRANKLIN TWP NJ SCH D		1.C FE	1,600,000	1,600,000	1,426,781	1,600,000					1.823	1.823	FA	12,153	29,168	07/08/2021	02/01/2031	1,614,584
357568-GJ-7	OH FREMONT SD-B		1.B FE	825,000	825,000	748,876	825,000					4.000	4.000	JJ	15,217	33,000	07/14/2017	01/15/2055	841,500
358232-5V-4	CA FRESNO UNIF SCH DIST 0%		1.D FE	21,095,023	47,770,000	21,755,466	26,077,453		971,549			0.000	3.933	N/A			02/20/2025	08/01/2041	47,770,000
359863-HY-6	TX FULSHEAR MUD #1		1.E FE	175,316	295,000	190,961	176,826		1,510			2.250	5.650	MS	2,213	3,319	07/15/2025	09/01/2045	298,319
36422X-JA-0	TX GALVESTON CO MUD #32		1.E FE	230,558	395,000	250,600	232,459		1,901			2.250	5.650	MS	2,963	4,444	07/16/2025	09/01/2046	399,444
36423G-GC-5	TX GALVESTON MUD #56-A		2.A FE	362,267	575,000	392,343	364,703		2,436			2.625	5.620	JD	1,258	7,547	07/15/2025	12/01/2046	582,547
368079-JY-6	CA GAVILAN CA JT CMNTY-B		1.D FE	3,679,999	4,505,000	3,437,265	3,741,987		17,726			3.000	4.100	FA	56,313	135,150	04/25/2022	08/01/2050	4,572,575
376087-GM-8	CA GILROY USD		1.D FE	8,675,000	8,675,000	6,590,013	8,675,000					3.364	3.364	FA	121,595	291,827	10/09/2019	08/01/2047	8,820,914
378460-D6-3	CA GLENDALE UNIF SD-A		1.B FE	910,800	1,250,000	937,150	927,385		14,352			2.703	5.248	MS	11,263	33,788	11/01/2024	09/01/2040	1,266,894
381303-LV-6	CA GOLDEN VLY USD-REF		1.C FE	973,150	2,500,000	1,300,749	1,348,636		52,370			0.000	4.000	N/A			09/13/2017	08/01/2041	2,500,000
381303-LX-2	CA GOLDEN VLY USD-REF		1.C FE	860,904	2,400,000	1,090,097	1,194,041		46,479			0.000	4.010	N/A			09/13/2017	08/01/2043	2,400,000
381303-LZ-7	CA GOLDEN VLY USD-REF		1.C FE	657,260	2,000,000	798,759	913,804		35,829			0.000	4.040	N/A			09/13/2017	08/01/2045	2,000,000
381303-MA-1	CA GOLDEN VLY USD-REF		1.C FE	629,700	2,000,000	752,177	876,197		34,437			0.000	4.050	N/A			09/19/2017	08/01/2046	2,000,000
413844-FE-6	TX HARRIS-BRAZORIA CNTYS		1.E FE	169,306	265,000	182,936	170,627		1,321			2.500	5.600	MS	2,208	3,313	07/15/2025	09/01/2044	268,313
413946-QQ-0	TX HARRIS CO MUD 278-A		1.E FE	378,584	610,000	429,480	381,076		2,492			2.625	5.650	MS	5,338	8,006	07/15/2025	09/01/2047	618,006
41420L-VN-6	TX HARRIS CO MUD #390-B		1.C FE	368,448	565,000	395,505	371,039		2,591			2.625	5.550	AO	3,708	7,416	07/16/2025	04/01/2045	572,416
41420P-LA-6	TX HARRIS CO MUD #321		2.A FE	393,971	675,000	428,358	397,513		3,543			2.125	5.600	MS	4,781	7,172	07/16/2025	09/01/2045	682,172
41420Q-PL-6	TX HARRIS CO MUD #400 -A		1.G FE	521,025	925,000	555,775	524,486		3,461			2.375	5.650	MS	7,323	10,984	07/15/2025	09/01/2050	935,984
41420Q-QQ-4	TX HARRIS CO MUD #400		1.G FE	274,757	470,000	300,266	276,443		1,686			2.500	5.600	MS	3,917	5,875	07/15/2025	09/01/2050	475,875
41422L-LJ-4	TX HARRIS CO MUD #287-A		1.E FE	298,136	490,000	324,721	300,460		2,325			2.375	5.600	MS	3,879	5,819	07/16/2025	03/01/2046	495,819
41422M-JS-5	TX HARRIS CO MUD #460		1.C FE	617,143	865,000	653,537	620,204		3,061			3.125	5.450	AO	6,758	13,516	07/16/2025	04/01/2046	878,516
41422M-JW-6	TX HARRIS CO MUD #460		1.C FE	315,712	460,000	336,418	317,037		1,325			3.125	5.450	AO	3,594	7,188	07/15/2025	04/01/2050	467,188
41422W-GD-9	TX HARRIS CNTY MUD#434		2.B FE	319,077	520,000	347,384	321,613		2,536			2.375	5.600	MS	4,117	6,175	07/16/2025	09/01/2045	526,175
41423A-KV-1	TX HARRIS CO MUD #432		1.E FE	230,464	375,000	251,066	232,354		1,890			2.375	5.650	MS	2,969	4,453	07/16/2025	03/01/2045	379,453
41423K-DB-1	TX HARRIS CO MUD #457		1.E FE	367,719	585,000	401,239	370,463		2,744			2.500	5.600	MS	4,875	7,313	07/16/2025	09/01/2045	592,313
41423K-GF-9	TX HARRIS CO MUD#457		1.E FE	316,688	420,000	347,507	317,876		1,187			3.500	5.450	MS	4,900	7,350	07/16/2025	03/01/2047	427,350
41424G-HF-6	TX HARRIS CO MUD#495-A		1.E FE	775,541	1,440,000	843,747	780,829		5,289			2.250	5.650	MS	10,800	16,200	07/15/2025	09/01/2051	1,456,200
41424J-BX-7	TX HARRIS CO MUD#213B		1.C FE	239,499	390,000	260,202	241,573		2,074			2.250	5.550	MS	2,925	4,388	07/16/2025	09/01/2044	394,388
41424K-CZ-8	TX HARRIS CO MUD#480		1.C FE	506,485	855,000	546,278	510,686		4,201			2.250	5.600	AO	4,809	9,619	07/16/2025	04/01/2046	864,619
41426X-DB-0	TX HARRIS CO MUD #499		2.B FE	168,430	240,000	183,068	169,420		990			3.000	5.550	MS	2,400	3,600	07/16/2025	09/01/2044	243,600
41426Y-HG-3	TX HARRIS CO MUD #531		2.B FE	292,051	480,000	314,129	294,328		2,277			2.375	5.600	MS	3,800	5,700	07/16/2025	03/01/2046	485,700
414486-GD-6	TX HARRIS CO WC&ID #84		1.G FE	622,766	1,130,000	674,933	627,113		4,348			2.250	5.600	MS	8,475	12,713	07/16/2025	09/01/2050	1,142,713
414507-DA-8	TX HARRIS CO WTR CNTR &		1.E FE	398,506	720,000	430,003	401,374		2,868			2.250	5.620	MS	5,400	8,100	07/15/2025	03/01/2050	728,100
41453A-TB-9	TX HARRIS CO WC&ID		1.E FE	311,013	510,000	337,879	312,810		1,797			2.625	5.550	MS	4,463	6,694	07/15/2025	03/01/2050	516,694
41453T-GG-1	TX HARRIS CO WC&ID#161-A		2.A FE	218,358	315,000	237,313	219,589		1,231			3.000	5.550	MS	3,150	4,725	07/16/2025	09/01/2045	319,725
41453T-HY-1	TX HARRIS CO WC&ID#161-A		1.E FE	263,852	430,000	280,014	265,949		2,097			2.375	5.600	MS	3,404	5,106	07/16/2025	09/01/2045	435,106
41453T-JZ-6	TX HARRIS CO WC&ID #161		2.A FE	156,471	255,000	169,785	157,714		1,243			2.375	5.600	MS	2,019	3,028	07/16/2025	09/01/2045	258,028
41453T-KZ-4	TX HARRIS CO WC&ID #161		2.A FE	278,109	450,000	300,621	280,290		2,181			2.375	5.550	MS	3,563	5,344	07/16/2025	09/01/2045	455,344
414642-GA-0	TX HARRIS WALLER COS MUD		1.G FE	343,731	580,000	388,371	346,711		2,979			2.200	5.600	MS	4,253	6,380	07/16/2025	09/01/2045	586,380
414942-UC-4	TX HARRIS CO MUD #105		1.C FE	281,498	450,000	294,108	282,551		1,053			2.500	5.230	MS	3,750		09/10/2025	03/01/2050	455,625
417123-EL-6	CA HARTNELL CCDA-CABS		1.C FE	154,228	425,000	237,230	237,192		9,969			0.000	4.340	N/A			12/09/2015	08/01/2039	425,000
417123-EM-4	CA HARTNELL CCDA-CABS		1.C FE	189,371	550,000	292,413	292,382		12,398			0.000	4.380	N/A			12/09/2015	08/01/2040	550,000
417123-EN-2	CA HARTNELL CCDA-CABS		1.C FE	349,269	1,070,000	535,082	541,383		23,159			0.000	4.420	N/A			12/09/2015	08/01/2041	1,070,000
417123-EQ-5	CA HARTNELL CCDA-CABS		1.C FE	501,372	1,690,000	734,078	779,445		33,562			0.000	4.450	N/A			12/09/2015	08/01/2043	1,690,000
417123-ER-3	CA HARTNELL CCDA-CABS		1.C FE	311,421	1,100,000	446,515	484,613		20,912			0.000	4.460	N/A			12/09/2015	08/01/2044	1,100,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
417123-ES-1	CA HARTNELL CCDA-CABS		1.C FE	155,313	575,000	218,509	241,925		10,462			0.000	4.470	N/A			12/09/2015	08/01/2045	575,000
417123-ET-9	CA HARTNELL CCDA-CABS		1.C FE	141,284	550,000	196,324	220,506		9,577			0.000	4.490	N/A			12/09/2015	08/01/2046	525,000
417123-EU-6	CA HARTNELL CCDA-CABS		1.C FE	153,106	625,000	210,664	239,190		10,411			0.000	4.500	N/A			12/09/2015	08/01/2047	625,000
417123-EV-4	CA HARTNELL CCDA-CABS		1.C FE	151,814	650,000	207,931	237,405		10,356			0.000	4.510	N/A			12/09/2015	08/01/2048	625,000
417123-EW-2	CA HARTNELL CCDA-CABS		1.C FE	94,622	425,000	128,966	148,114		6,474			0.000	4.520	N/A			12/09/2015	08/01/2049	425,000
417123-GM-2	CA HARTNELL CMNTY CLG DT		1.C FE	1,584,332	1,880,000	1,525,051	1,614,865		8,736			3.000	4.050	FA	23,500	56,400	04/26/2022	08/01/2045	1,908,200
420524-LU-2	CA HAWTHORNE SD-C-CABS		1.E FE	1,153,307	2,610,000	1,580,524	1,556,569		62,641			0.000	4.150	N/A			09/11/2018	08/01/2038	2,610,000
42970N-AR-8	CO HIGH PLAINS CO MET DI		1.F FE	1,159,809	1,150,000	1,066,974	1,158,103		(229)			4.000	3.952	JD	3,833	46,000	06/02/2017	12/01/2047	1,122,000
43124A-JZ-2	TX HIGHWAY 380 MUNI MGMT		1.E FE	237,913	405,000	253,313	240,082		2,168			2.125	5.600	MN	1,434	4,303	07/16/2025	05/01/2045	409,303
44044T-KH-4	TX HORIZON REGL MUD		1.G FE	1,946,167	2,780,000	2,181,905	1,957,254		11,087			3.000	5.530	FA	34,750	41,700	07/16/2025	02/01/2045	2,821,700
442331-3K-8	TX HOUSTON TX-TXBL		1.D FE	38,650,000	38,650,000	33,262,890	38,650,000					3.961	3.961	MS	510,309	1,530,927	12/20/2017	03/01/2047	4,717,578
452152-4V-0	IL ILLINOIS ST-A-BAM		1.C FE	4,988,123	4,175,000	4,353,725	4,669,146		(69,183)			5.800	3.664	AO	60,538	242,150	01/14/2021	04/01/2032	4,290,930
452152-FA-4	IL IL ST-TXB-3-BABS		1.G FE	1,369,412	1,384,615	1,466,777	1,370,424		2,512			6.725	6.877	AO	23,279	93,115	10/20/2023	04/01/2035	1,391,418
452152-H3-8	IL ILLINOIS ST-REF		1.E FE	671,531	675,000	681,857	673,737		279			4.000	4.050	FA	11,250	27,000	10/14/2016	02/01/2030	688,500
452152-Q7-9	IL ILLINOIS ST-BAM		1.C FE	8,997,695	8,289,216	8,512,085	8,675,155		(83,068)			5.100	4.339	JD	35,229	422,750	11/02/2017	06/01/2033	8,500,591
452152-R4-5	IL ILLINOIS-B-TXBL-BAM		1.C FE	3,000,831	3,075,000	3,186,493	3,008,440		3,655			5.520	5.769	AO	42,435	169,740	12/05/2023	04/01/2038	2,055,200
452152-TE-1	IL ILLINOIS ST-B-AGM-CR		1.E FE	7,694,120	7,000,000	7,253,805	7,489,274		(28,852)			5.520	4.760	AO	96,600	386,400	07/26/2017	04/01/2038	7,193,200
452152-WB-3	IL ILLINOIS ST-BAM-TCRS		1.C FE	7,825,013	6,969,444	7,265,068	7,588,275		(81,935)			5.650	4.724	JD	32,814	393,774	10/30/2017	12/01/2038	7,166,331
452152-ZB-0	IL ILLINOIS ST-TXBL-AGM		1.E FE	16,698,336	14,877,776	15,508,848	16,226,551		(184,205)			5.650	4.076	JD	70,050	840,594	09/19/2017	12/01/2038	849,893
45310C-CB-7	TX IMPERIAL REDEV DT		2.B FE	233,822	370,000	251,280	235,593		1,771			2.500	5.600	MN	1,542	4,625	07/16/2025	05/01/2045	374,625
45310C-DB-6	TX IMPERIAL REDEV DT-A		1.E FE	352,320	575,000	380,603	355,215		2,895			2.375	5.650	MN	2,276	6,828	07/15/2025	05/01/2045	581,828
467754-HZ-3	OR JACKSON CNTY SD #6 0%		1.B FE	468,545	1,100,000	462,903	584,232		19,691			0.000	3.458	N/A			07/10/2019	06/15/2044	1,100,000
467754-JA-6	OR JACKSON CNTY SD #6 0%		1.B FE	398,141	970,000	383,819	496,787		16,795			0.000	3.469	N/A			07/10/2019	06/15/2045	970,000
467754-JB-4	OR JACKSON CNTY SD #6 0%		1.B FE	482,566	1,230,000	459,715	603,683		20,643			0.000	3.510	N/A			07/10/2019	06/15/2046	1,230,000
467754-JC-2	OR JACKSON CNTY SD #6 0%		1.B FE	500,838	1,325,000	467,867	626,893		21,489			0.000	3.519	N/A			07/10/2019	06/15/2047	1,325,000
467754-JD-0	OR JACKSON CNTY SD #6 0%		1.B FE	374,044	1,030,000	344,485	468,727		16,149			0.000	3.537	N/A			07/10/2019	06/15/2048	1,030,000
467754-JE-8	OR JACKSON CNTY SD #6 0%		1.B FE	233,334	670,000	212,185	292,828		10,153			0.000	3.560	N/A			06/28/2019	06/15/2049	670,000
483890-RY-7	IL KANE CO SD #129-C		1.C FE	2,786,328	2,750,000	2,481,846	2,778,181		(1,215)			4.210	4.122	FA	48,240	115,775	10/04/2017	02/01/2042	2,807,888
484008-MU-8	IL KANE CO SD #131-C		1.D FE	553,603	550,000	487,875	552,862		(127)			4.218	4.173	MS	6,831	23,199	09/13/2016	09/15/2041	561,600
484350-KF-9	IL KANKAKEE CO SD #111-B		1.F FE	15,426,325	14,620,000	13,804,296	15,237,974		(26,032)			4.826	4.454	JJ	352,781	705,561	06/16/2017	01/01/2042	14,972,781
48618L-LS-3	TX KAUFMAN CO MUD# 5-A		1.E FE	283,185	430,000	302,864	284,988		1,803			2.750	5.550	MS	3,942	5,913	07/15/2025	03/01/2046	435,913
48618R-FA-6	TX KAUFMAN CO FRESH WTR		1.E FE	147,956	235,000	161,476	148,964		1,008			2.625	5.650	MS	2,056	3,084	07/16/2025	09/01/2046	238,084
48619K-HD-2	TX KAUFMAN CO MUD #14		2.A FE	246,753	445,000	280,488	249,137		2,385			2.000	5.700	MS	2,967	4,450	07/15/2025	03/01/2046	449,450
48619K-JD-0	TX KAUFMAN CO MUD #14		1.E FE	187,252	310,000	214,054	188,731		1,479			2.375	5.650	MS	2,454	3,681	07/16/2025	03/01/2046	313,681
487694-VC-2	KELLER TEX INDPT SCH DIST		1.A Z	447,025	445,000	462,591	446,879		(147)			5.000	4.906	FA	8,406	11,125	06/11/2025	02/15/2031	456,125
487694-VD-0	KELLER TEX INDPT SCH DIST		1.A FE	2,923,245	2,910,000	3,034,090	2,922,286		(959)			5.000	4.906	FA	54,967	72,750	06/11/2025	02/15/2031	2,982,750
48872T-FC-9	TX KENDALL CO WTR CTRL-2		2.B FE	277,174	505,000	299,261	279,806		2,632			2.000	5.700	MS	3,367	5,050	07/15/2025	09/01/2046	510,050
48872T-GD-6	TX KENDALL CO WTR CTL-2A		2.B FE	267,557	395,000	288,269	268,942		1,385			3.000	5.550	MS	3,950	5,925	07/16/2025	09/01/2047	400,925
49579S-GN-0	CA KINGS CANYON JT USD-B 0%		1.C FE	360,454	925,000	339,566	458,879		16,988			0.000	3.808	N/A			07/19/2019	08/01/2044	775,000
49579S-GP-5	CA KINGS CANYON JT USD-B 0%		1.C FE	2,291,000	7,900,000	1,879,733	2,934,955		111,424			0.000	3.908	N/A			07/19/2019	08/01/2051	7,725,000
51219H-EU-2	TX LAKESIDE WTR CNTR-2-A		1.C FE	252,870	405,000	281,964	254,956		2,086			2.375	5.600	MS	3,206	4,809	07/16/2025	09/01/2044	409,809
51219H-FT-4	TX LAKESIDE WC & ID #2-A		2.B FE	278,109	450,000	304,673	280,290		2,181			2.375	5.550	MS	3,563	5,344	07/16/2025	09/01/2045	455,344
514282-YC-0	PA LANCASTER		1.G FE	151,244	150,000	139,232	151,054		(28)			4.000	3.953	MN	1,000	6,000	07/25/2018	11/01/2048	153,000
52109H-MM-2	TX LAZY NINE MUD #1B -A		1.E FE	418,460	710,000	448,864	422,290		3,830			2.125	5.600	MS	5,029	7,544	07/16/2025	03/01/2045	717,544
52109H-PH-0	TX LAZY NINE MUD#1B		1.E FE	255,532	420,000	274,925	257,537		2,005			2.375	5.600	MS	3,325	4,988	07/15/2025	03/01/2046	424,988

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
537096-X8-7	TX LITTLE ELM ISD-BLDG		1.A FE	360,535	350,000	325,593	358,877		(243)			4.000	3.831	FA	5,289	14,000	05/03/2018	08/15/2048	357,000
53957R-AQ-5	CA LOCAL PUB SCHS-A		1.C FE	2,585,343	2,550,000	2,398,312	2,581,050		(654)			4.000	3.926	FA	42,500	102,000	05/01/2018	08/01/2052	2,575,500
54438C-NZ-1	CA LOS ANGELES CMNTY CL		1.B FE	789,133	650,000	704,348	774,303		(4,768)			6.600	4.902	FA	17,875	42,900	09/13/2022	08/01/2042	671,450
54438C-YN-6	CA LOS ANGELES CCD-REF		1.B FE	4,043,892	3,950,000	3,630,568	3,996,732		(9,740)			1.806	1.538	FA	29,724	71,337	01/06/2021	08/01/2030	3,985,669
54438C-YP-1	CA LOS ANGELES CCD-REF		1.B FE	1,950,133	2,340,000	2,079,403	2,022,790		40,668			2.106	4.509	FA	20,534	49,280	03/04/2024	08/01/2032	2,364,640
545590-BX-8	CA LOS NIETOS SD-B-CABS		1.C FE	2,195,714	5,675,000	2,896,264	3,156,474		116,613			0.000	3.800	N/A			05/05/2016	08/01/2041	5,675,000
550552-EX-7	CA LUTHER BURBANK SD-D		1.C FE	452,261	1,710,000	633,692	689,910		28,413			0.000	4.250	N/A			12/11/2015	08/01/2047	1,710,000
550552-EY-5	CA LUTHER BURBANK SD-D		1.C FE	500,840	1,975,000	697,670	764,015		31,464			0.000	4.250	N/A			12/11/2015	08/01/2048	1,975,000
57582P-UE-8	MA STATE BABS		1.B FE	10,368	10,000	10,219	10,322		(15)			5.456	5.130	JJ	273	546	09/26/2022	12/01/2039	10,273
57582R-JN-7	MA MASSACHUSETTS ST-F		1.B FE	1,603,065	1,845,000	1,450,261	1,625,920		6,718			3.277	4.145	JD	5,038	60,461	05/26/2022	06/01/2046	1,875,230
57582R-SQ-0	MA MASSACHUSETTS ST-D		1.B FE	18,714,145	18,290,000	17,084,907	18,646,980		(9,918)			4.000	3.869	MN	121,933	731,600	04/30/2018	05/01/2048	18,655,800
57582R-YY-6	MA MA COMMONWEALTH		1.B FE	5,830,327	5,475,000	3,763,944	5,781,385		(9,633)			2.900	2.574	MS	52,925	158,775	06/17/2020	09/01/2049	3,471,492
581732-LA-0	TX MCKINNEY MUD #1		1.E FE	379,399	650,000	407,449	382,528		3,129			2.250	5.650	MS	4,875	7,313	07/16/2025	09/01/2046	657,313
586017-HA-6	TX MEMORIAL HILLS UTIL		1.C FE	352,058	640,000	380,377	354,606		2,549			2.250	5.650	AO	3,600	7,200	07/15/2025	04/01/2050	647,200
613704-SL-0	TX MONTGOMERY CO MUD#15		1.C FE	167,548	295,000	189,441	169,207		1,659			2.000	5.680	MS	1,967	2,950	07/16/2025	03/01/2045	297,950
61370N-JD-6	TX MONTGOMERY CO MUD #95		1.E FE	187,164	270,000	201,734	188,219		1,055			3.000	5.550	MS	2,700	4,050	07/16/2025	09/01/2045	274,050
61371A-XX-3	TX MONTGOMERY CO MUD#113		1.E FE	180,944	310,000	192,444	182,436		1,492			2.250	5.650	MS	2,325	3,488	07/16/2025	09/01/2046	313,488
61371E-CX-8	TX MONTGOMERY CO MUD#138		1.C FE	256,564	395,000	279,578	258,179		1,614			2.750	5.600	MS	3,621	5,431	07/16/2025	09/01/2046	400,431
61371R-DZ-3	TX MONTGOMERY CO MUD#126		1.C FE	209,521	350,000	227,509	211,292		1,772			2.250	5.600	MS	2,625	3,938	07/16/2025	09/01/2045	353,938
61371T-GC-7	TX MONTGOMERY CO MUD#105		2.A FE	679,110	1,120,000	715,657	683,923		4,813			2.250	5.519	MS	8,400	6,975	09/09/2025	09/01/2045	1,132,600
61373C-CZ-5	TX MONTGOMERY CO MUD#142		1.C FE	661,101	1,050,000	709,590	665,579		4,478			2.625	5.650	MS	9,188	13,781	07/17/2025	09/01/2046	1,063,781
61373F-CZ-8	TX MONTGOMERY CO MUD#128		1.E FE	359,794	550,000	389,953	362,038		2,245			2.750	5.550	MS	5,042	7,563	07/15/2025	09/01/2046	557,563
616259-FV-4	CA MOORPARK UNIF SCH DIST		1.D FE	2,963,779	8,000,000	3,883,836	4,269,330		158,644			0.000	3.823	N/A			05/24/2016	08/01/2042	8,000,000
616871-LS-6	CA MORENO VLY UNIF SD-C		1.D FE	2,217,802	2,715,000	2,086,578	2,255,160		10,683			3.000	4.100	FA	33,938	81,450	04/25/2022	08/01/2050	2,755,725
61771K-EZ-3	TX MORNINGSTAR RANCH MUD		1.E FE	139,665	235,000	157,361	140,861		1,196			2.250	5.650	MS	1,763	2,644	07/16/2025	09/01/2045	237,644
631294-4C-6	NH NASHUA PENNICHUCK CORP		1.B FE	105,000	105,000	105,745	105,000					4.226	4.226	JJ	2,046	4,437	01/11/2012	01/15/2032	23,260
642714-FL-8	NEW BRITIAN CONN		1.F FE	4,362,546	4,400,000	4,142,722	4,368,351		1,739			4.350	4.423	MS	63,800	191,400	07/26/2022	03/01/2039	4,495,700
643161-NC-2	TX NEW CANEY MUD		1.E FE	1,848,922	2,955,000	1,922,325	1,858,917		9,994			2.500	5.474	AO	18,469	36,938	09/09/2025	04/01/2047	2,991,938
645376-EU-4	TX NEW HOME ISD		1.A FE	986,904	1,200,000	888,206	1,002,510		4,466			3.000	4.050	FA	13,600	36,000	04/27/2022	02/15/2051	1,218,000
646039-YR-2	NJ NEW JERSEY ST-A		1.E FE	8,229,334	7,650,000	7,741,799	7,991,009		(48,875)			3.000	2.250	JD	19,125	229,500	11/19/2020	06/01/2032	7,764,750
64966H-4K-3	NY NY BABS		1.C FE	9,054,827	8,690,000	8,839,277	9,008,682		(19,400)			5.517	5.098	AO	119,857	479,427	07/05/2023	10/01/2037	8,929,714
64966H-YM-6	NY NEW YORK NY BAB		1.C FE	340,767	350,000	368,093	344,646		369			5.968	6.173	MS	6,963	20,888	04/05/2010	03/01/2036	360,444
64966H-YV-6	NY NY BABS		1.C FE	6,540,450	6,335,000	6,574,134	6,533,613		(6,838)			5.846	5.527	JD	30,862	370,344	03/04/2025	06/01/2040	6,468,711
64966Q-7G-9	NY NEW YORK-B-1		1.C FE	28,297,645	27,955,000	28,769,491	28,296,488		(3,015)			5.828	5.737	AO	407,304	1,629,217	03/10/2025	10/01/2053	28,625,529
64966Q-L6-5	NY NEW YORK NY		1.C FE	21,838,592	21,655,000	20,791,498	21,831,140		(2,309)			5.263	5.205	AO	284,926	1,139,703	02/28/2025	10/01/2052	22,091,430
64966Q-LQ-1	NY NEW YORK NY-B-2-REF		1.C FE	2,989,055	3,755,000	3,128,887	3,107,960		67,130			2.020	4.673	MN	12,642	75,851	03/08/2024	11/01/2033	3,792,926
64966S-HM-1	NY NEW YORK-TXBL-D-1		1.C FE	18,522,892	19,200,000	18,063,558	18,535,300		12,422			5.094	5.352	AO	244,512	937,296	03/25/2025	10/01/2049	19,689,024
64966S-HN-9	NY NEW YORK-TXBL-D-1		1.C FE	14,705,472	15,165,000	14,190,679	14,711,020		5,548			5.114	5.318	AO	193,885	743,224	03/27/2025	10/01/2054	15,552,769
64966S-NK-8	NY NEW YORK-H-TXBL		1.C FE	315,000	315,000	329,607	315,000					5.935	5.935	FA	7,790	4,778	04/15/2025	02/01/2055	324,348
64966S-SF-4	NY NEW YORK-E-1-TXBL		1.C FE	28,612,071	28,635,000	27,881,728	28,612,119		48			5.372	5.378	AO	290,563		11/26/2025	10/01/2051	29,404,136
64966S-SG-2	NY NEW YORK-E-2-TXBL		1.C FE	2,775,000	2,775,000	2,681,526	2,775,000					5.392	5.392	AO	28,263		10/16/2025	10/01/2055	2,788,196
66748T-HW-7	TX NW HARRIS CO MUD # 30		1.C FE	205,559	335,000	225,926	207,193		1,633			2.375	5.600	MS	2,652	3,978	07/16/2025	09/01/2045	338,978
66748T-JA-3	TX NW HARRIS CO MUD # 30		1.C FE	287,095	500,000	314,502	289,068		1,973			2.375	5.620	MS	3,958	5,938	07/15/2025	09/01/2049	505,938
667900-HB-3	TX NW HARRIS CO MUD#16		1.E FE	379,568	650,000	414,948	381,896		2,329			2.500	5.600	AO	4,063	8,125	07/15/2025	10/01/2050	658,125
667910-KW-2	TX NW HARRIS CO MUD #12		1.C FE	326,504	465,000	361,379	328,352		1,848			3.000	5.500	MS	4,650	6,975	07/16/2025	03/01/2045	471,975

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
669096-RW-1	CA NORWALK-LA USD -CAB-E		1.D FE	591,811	1,675,000	1,014,476	941,702		42,117			0.000	4.620	N/A			01/27/2017	08/01/2038	1,575,000
669096-XP-9	CA NORWALK-LA MIRADA		1.D FE	2,940,732	3,600,000	2,731,923	2,990,267		14,165			3.000	4.100	FA	45,000	108,000	04/25/2022	08/01/2050	3,654,000
68607L-XQ-5	OR ST-TXB-PENSION -OR		1.B FE	5,394,036	5,243,003	5,327,986	5,294,120		(64,470)			5.892	5.165	JD	25,743	308,918	11/29/2022	06/01/2027	5,397,462
68608K-D4-7	OR STATE TAXABLE SER E		1.B FE	415,000	415,000	438,200	415,000					5.382	5.382	FA	9,306	22,335	04/22/2010	08/01/2035	426,168
696735-RC-5	CA PALMDALE SD-B-TXBL		1.D FE	730,940	1,030,000	722,934	732,807		1,867			2.948	5.185	FA	12,652		10/02/2025	08/01/2047	1,045,182
697511-FH-1	CA PALOMAR CCD-REF-TXBL		1.C FE	2,585,600	2,500,000	2,292,161	2,542,823		(8,917)			1.986	1.597	FA	20,688	49,650	01/20/2021	08/01/2030	2,524,825
699211-LG-1	CA PARAMOUNT USD-CAB-BAM		1.D FE	2,146,392	5,400,000	2,609,052	3,005,685		104,338			0.000	3.564	N/A			06/15/2016	08/01/2042	5,300,000
699211-PF-9	CA PARAMOUNT USD -C-REF		1.D FE	1,703,174	2,085,000	1,602,400	1,731,863		8,204			3.000	4.100	FA	26,063	62,550	04/25/2022	08/01/2050	2,116,275
702282-QN-7	CA PASADENA UNIF SD-REF		1.D FE	2,695,000	2,695,000	2,365,393	2,695,000					2.881	2.881	MN	12,940	77,643	08/29/2019	05/01/2037	2,733,821
70259A-BP-2	TX PASEO DEL ESTE MUD #9		1.C FE	257,914	420,000	279,799	259,962		2,048			2.375	5.600	FA	3,768	4,988	07/16/2025	08/15/2045	424,988
703373-FQ-8	CA PATTERSON USD-CABS-B		1.E FE	134,899	375,000	141,035	184,240		5,968			0.000	3.320	N/A			07/08/2016	08/01/2047	375,000
707487-JM-7	PA PENN HILLS SD-A-TXBL		1.D FE	1,578,967	1,450,000	1,455,059	1,549,563		(5,083)			5.372	4.687	MS	22,935	77,894	05/23/2019	09/15/2039	1,488,947
717813-D7-1	PHILADELPHIA PA	0	1.E FE	2,000,000	2,000,000	2,036,220	2,000,000					4.465	4.465	FA	37,208	10,666	06/11/2025	08/01/2028	2,044,650
717883-TS-1	PA PHILADELPHIA SD-BAM		1.D FE	6,137,150	6,000,000	5,775,551	6,101,225		(3,912)			5.060	4.908	MS	101,200	303,600	11/13/2024	09/01/2042	6,151,800
717883-UC-4	PA PHILA SD-QSCB-AGM		1.D FE	3,893,120	3,500,000	3,369,072	3,804,352		(12,033)			5.060	4.323	MS	59,033	177,100	06/27/2017	09/01/2042	3,588,550
717883-VG-4	PA PHILADELPHIA SD-B		1.D FE	1,145,688	1,150,000	1,121,440	1,146,585		131			4.000	4.024	MS	15,333	46,000	04/04/2018	09/01/2043	1,173,000
721573-EV-1	TX PILOT KNOB MUD #3		1.G FE	141,464	230,000	151,665	142,623		1,160			2.375	5.650	FA	2,064	2,731	07/16/2025	02/15/2045	232,731
725894-KF-5	CA PLACENTIA SD-D-CABS		1.C FE	320,094	1,115,000	572,117	528,748		23,262			0.000	4.550	N/A			10/31/2014	08/01/2042	1,115,000
725894-KJ-7	CA PLACENTIA SD-D-CABS		1.C FE	3,237,237	11,030,000	3,628,541	4,498,072		167,858			0.000	3.838	N/A			11/07/2017	08/01/2049	11,030,000
738850-RH-1	CA POWAY UNIF SCH DIST		1.D FE	4,351,291	13,625,000	5,388,145	6,265,405		232,064			0.000	3.810	N/A			05/02/2016	08/01/2046	13,625,000
738850-RJ-7	CA POWAY USD-CABS-IMPT		1.D FE	37,309,004	172,970,000	53,716,837	57,355,428		2,412,332			0.000	4.326	N/A			04/13/2016	08/01/2051	172,820,000
758449-SH-6	FL REEDY CREEK FL IMPT D		1.D FE	1,293,584	1,650,000	1,339,928	1,321,117		18,872			2.731	4.892	JD	3,755	45,062	07/10/2024	06/01/2038	1,672,531
768569-CS-2	CA RIVERBANK USD SER B		1.C FE	1,705,249	5,725,000	1,964,331	2,356,201		90,830			0.000	3.970	N/A			10/05/2017	08/01/2048	5,675,000
790109-EG-3	LA SAINT JAMES PARISH LA		1.C FE	1,172,967	1,175,000	1,070,432	1,173,861		206			2.200	2.220	MS	8,617	25,850	07/01/2021	03/01/2031	1,187,925
796720-GF-1	CA SAN BERNARDINO CLG-B		1.C FE	3,102,288	8,125,000	4,997,337	4,757,002		198,131			0.000	4.300	N/A			12/09/2015	08/01/2038	8,100,000
796720-GH-7	CA SAN BERNARDINO CLG-B		1.C FE	12,192,598	46,425,000	16,727,949	18,360,752		738,899			0.000	4.150	N/A			01/08/2016	08/01/2048	46,425,000
797355-N4-2	CA SAN DIEGO SD-CABS-C		1.D FE	2,234,249	6,935,000	3,584,836	3,492,929		142,211			0.000	4.200	N/A			03/27/2015	07/01/2042	6,935,000
797355-N6-7	CA SAN DIEGO SD-CABS-C		1.D FE	26,201	100,000	45,638	42,570		1,920			0.000	4.670	N/A			06/23/2015	07/01/2044	75,000
797355-R6-3	CA SAN DIEGO UNIF SCH DIST SER E		1.D FE	19,355,093	94,475,000	29,654,720	30,554,816		1,323,075			0.000	4.476	N/A			09/02/2015	07/01/2051	94,475,000
797661-ZX-6	CA SAN FRANCISCO CA BAY		1.D FE	1,714,419	2,080,000	1,561,759	1,741,979		7,910			3.000	4.050	FA	26,000	62,400	04/29/2022	08/01/2050	2,111,200
79771T-GD-3	CA SAN FRANCISCO CALIF CITY & CNTY		1.E FE	1,925,080	2,000,000	2,046,346	1,990,591		6,468			5.735	6.102	JD	5,098	114,700	04/06/2011	05/15/2027	2,057,350
79773K-BV-5	CA SAN FRANCISCO CA CITY		1.B FE	1,131,030	1,125,000	707,594	1,130,645		(91)			3.084	3.060	JD	1,542	34,695	02/26/2021	06/15/2060	1,066,191
798189-RS-7	CA SAN JOSE ETC-B-1		1.B FE	1,958,732	2,595,000	1,937,109	1,973,898		15,166			3.063	4.987	MS	26,495	39,742	03/03/2025	09/01/2045	2,634,742
798684-FJ-0	CA SAN LUIS OBISPO CNTY		1.C FE	2,565,162	3,350,000	2,307,522	2,663,748		27,619			2.000	3.580	FA	27,917	67,000	03/31/2022	08/01/2043	3,383,500
798755-DP-6	CA SAN MARCOS SD-B		1.D FE	1,484,438	5,520,000	2,111,375	2,247,377		91,648			0.000	4.207	N/A			01/12/2016	08/01/2047	5,520,000
798755-DQ-4	CA SAN MARCOS UNIF SCH DIST SER B		1.D FE	7,866,913	35,250,000	11,258,801	11,406,892		491,905			0.000	4.449	N/A			07/16/2024	08/01/2051	30,250,000
801155-SA-1	CA SANTA ANA USD-CABS-B		1.C FE	8,988,066	38,265,000	13,075,679	14,644,301		637,401			0.000	4.500	N/A			01/07/2015	08/01/2047	37,515,000
802385-SC-9	CA SANTA MONICA CCD-TXBL		1.C FE	1,925,000	1,925,000	1,373,702	1,925,000					2.804	2.804	FA	22,490	53,977	12/03/2020	08/01/2044	1,875,937
802498-YV-1	CA SANTA MONICA-MALIBU-B		1.B FE	2,081,964	2,490,000	1,896,412	2,113,067		8,923			3.000	3.970	FA	31,125	74,700	04/26/2022	08/01/2050	2,527,350
80467P-CG-5	CA SAVANNA SD-B-CONV 0%		1.E FE	1,780,128	2,305,000	1,953,155	2,006,763		86,965			0.000	4.480	FA			04/14/2023	02/01/2052	2,305,000
80467P-DN-9	CA SAVANNA SD-A-CABS		1.E FE	1,873,829	9,715,000	2,809,986	2,945,495		129,307			0.000	4.540	N/A			12/01/2015	08/01/2052	9,715,000
81568E-KU-6	TX SEDONA LAKES MUD#1		1.E FE	248,431	415,000	264,389	250,532		2,101			2.250	5.600	MS	3,113	4,669	07/16/2025	09/01/2045	419,669
82621N-JE-7	TX SIENA MUD #1-A		1.E FE	192,989	295,000	208,810	194,186		1,197			2.750	5.550	MS	2,704	4,056	07/16/2025	09/01/2046	299,056
82621X-GC-2	TX SIENNA PLANTATION MUD		1.E FE	847,061	1,415,000	908,345	854,225		7,163			2.250	5.600	MS	10,613	15,919	07/16/2025	09/01/2045	1,430,919
82622L-BZ-1	TX SIENNA MUD# 4		1.E FE	286,625	475,000	324,224	288,817		2,192			2.375	5.600	MS	3,760	5,641	07/16/2025	09/01/2046	480,641

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
83412P-FZ-0	CA SOLANO CMNTY CLG DT		1.C FE	622,376	830,000	608,206	623,106		730			3.194	5.115	FA	11,046		11/12/2025	08/01/2047	843,255
835631-MT-6	CA SONOMA VY USD		1.D FE	326,271	325,000	315,655	326,102		(32)			4.000	3.976	FA	5,417	13,000	11/09/2018	08/01/2047	331,500
835801-EP-2	CA SOQUEL CA UNION ELEM		1.D FE	4,039,838	3,945,000	3,819,846	4,023,390		(2,458)			4.000	3.859	FA	65,750	157,800	05/01/2018	08/01/2046	4,023,900
843257-DU-7	CA STHRN KERN USD-CABS-B		1.E FE	2,939,137	9,330,000	3,667,111	4,294,921		164,757			0.000	3.950	N/A			04/15/2016	11/01/2045	9,330,000
843257-DV-5	CA STHRN KERN USD-CABS-B		1.E FE	1,411,237	6,155,000	1,943,650	2,167,819		90,738			0.000	4.308	N/A			04/15/2016	05/01/2050	6,155,000
845389-EW-1	CA SW CMNTY CLG-C-CAB		1.D FE	409,842	900,000	495,311	552,141		17,043			0.000	3.160	N/A			06/24/2016	08/01/2041	900,000
845389-EX-9	CA SW CMNTY CLG-C-CAB		1.D FE	3,554,505	14,075,000	5,419,392	5,534,406		245,339			0.000	4.586	N/A			09/23/2022	08/01/2046	14,075,000
850272-W7-6	AR SPRINGDALE SD#50-B		1.C FE	5,992,980	6,650,000	5,148,724	6,057,519		18,103			3.000	3.600	JD	16,625	199,500	03/29/2022	06/01/2047	6,749,750
850272-X3-4	AR SPRINGDALE SD#50-B		1.C FE	8,175,983	9,250,000	6,877,508	8,259,140		23,347			3.000	3.650	JD	23,125	277,500	03/29/2022	06/01/2051	9,388,750
850592-CF-1	IL SPRINGFIELD SAN DIST		2.A FE	3,069,709	2,735,000	2,737,338	3,027,656		(5,029)			5.750	5.022	JJ	78,631	157,263	07/16/2015	01/01/2053	2,787,913
861419-RM-3	CA STOCKTON USD-D-2008		1.D FE	1,436,232	3,170,000	2,342,533	2,151,434		85,278			0.000	4.086	N/A			12/29/2015	08/01/2035	3,170,000
861879-HF-4	TX STONEWALL RANCH MUD		2.B FE	154,550	275,000	167,917	156,054		1,504			2.000	5.680	MS	1,833	2,750	07/16/2025	09/01/2045	277,750
867342-GB-7	TX SUNFIELD MUD #3		1.G FE	396,005	630,000	419,163	398,960		2,955			2.500	5.600	MS	5,250	7,875	07/16/2025	09/01/2045	637,875
870462-TK-4	CA SWEETWATER UN HSD-C		1.A FE	2,996,604	2,925,000	2,821,993	2,984,672		(1,746)			4.000	3.860	FA	48,750	117,000	05/01/2018	08/01/2047	2,983,500
87970G-PJ-0	CA TEMECULA VLY USD-C		1.B FE	376,148	375,000	356,042	375,974		(28)			4.000	3.982	FA	6,250	15,000	11/09/2018	08/01/2047	357,000
880541-QX-8	TN ST TXBL-SER C		1.A FE	100,604	100,000	101,009	100,223		(35)			4.182	4.137	FA	1,743	4,182	10/14/2011	08/01/2031	102,091
882722-KF-7	TX ST BUILD AMERICA BONDS TAXABLE		1.A FE	312,616	304,626	312,174	309,775		(262)			5.517	5.337	AO	4,202	16,806	04/20/2010	04/01/2039	313,029
89440C-GS-7	TX TRAVIS CO MUD #13		1.E FE	258,557	450,000	283,183	260,331		1,775			2.375	5.620	FA	4,038	5,344	07/15/2025	08/15/2049	455,344
89440C-HX-5	TX TRAVIS CO MUD #13-A		1.F FE	281,820	500,000	315,446	283,690		1,870			2.375	5.650	FA	4,486	5,938	07/15/2025	08/15/2050	505,938
89440L-HX-5	TX TRAVIS CO MUD #21		1.E FE	180,757	290,000	202,424	182,045		1,288			2.500	5.550	MS	2,417	3,625	07/15/2025	09/01/2046	293,625
89440P-CZ-6	TX TRAVIS CO MUD#23		2.A FE	201,881	355,000	212,635	203,811		1,929			2.000	5.600	MS	2,367	3,550	07/16/2025	09/01/2045	358,550
894521-CK-7	TX TRAVIS CO WC&ID #17		1.E FE	340,101	575,000	363,853	342,929		2,828			2.250	5.600	MN	2,156	6,469	07/15/2025	05/01/2046	581,469
906573-KE-9	CA UN ELEM SD-REF-TXBL		1.B FE	1,000,000	1,000,000	691,571	1,000,000					3.053	3.053	MS	10,177	30,530	10/20/2020	09/01/2049	1,015,265
91529N-KL-3	TX GRAND MISSION MUD #2		1.E FE	399,188	575,000	429,064	401,375		2,187			3.000	5.540	MS	5,750	8,625	07/18/2025	09/01/2045	583,625
915556-BA-1	TX UPPER BRUSHY CREEK WC		1.B FE	3,557,805	3,950,000	2,987,813	3,596,755		10,649			3.000	3.599	FA	44,767	118,500	03/29/2022	08/15/2047	4,009,250
919261-HM-2	CA VALLEJO CITY UNIF SD		1.E FE	3,181,964	3,930,000	2,911,841	3,237,719		15,966			3.000	4.150	FA	49,125	117,900	04/26/2022	08/01/2050	3,988,950
92603P-DP-4	CA VICTOR VY CLG-CABS-C		1.D FE	1,925,271	5,615,000	3,349,099	3,138,585		141,780			0.000	4.676	N/A			06/02/2015	08/01/2038	5,465,000
92603P-DQ-2	CA VICTOR VY CLG-CABS-C		1.D FE	110,934	405,000	187,772	182,978		8,084			0.000	4.570	N/A			12/01/2014	08/01/2043	405,000
92603P-DR-0	CA VICTOR VY CLG-CABS-C		1.D FE	1,022,707	5,105,000	1,679,808	1,716,317		77,992			0.000	4.698	N/A			06/09/2016	06/01/2049	5,005,000
937411-MT-0	CA WASHINGTON UNIF SD-A		1.C FE	2,017,146	2,300,000	1,844,334	2,047,458		8,560			3.000	3.800	FA	28,750	69,000	04/12/2022	08/01/2045	2,334,500
937411-MW-3	CA WASHINGTON UNIF SD-A		1.C FE	3,190,595	3,690,000	2,895,456	3,234,916		12,515			3.000	3.820	FA	46,125	110,700	04/12/2022	08/01/2048	3,745,350
940859-LG-4	NV WASHOE CO SD-A		1.C FE	4,119,467	4,575,000	3,464,791	4,163,565		12,297			3.000	3.600	AO	34,313	137,250	03/29/2022	10/01/2047	4,643,625
941247-N2-0	CT WATERBURY TAXABLE-PENSION		1.D FE	515,206	395,000	439,590	489,253		(5,237)			7.089	4.616	JD	2,333	28,002	07/06/2020	12/01/2038	409,001
943700-FA-7	MI WAVERLY CMNTY SCHS-I		1.C FE	3,154,671	3,635,000	2,686,708	3,191,701		10,344			3.000	3.750	MN	18,175	109,050	03/29/2022	05/01/2051	3,689,525
952267-DC-3	TX W COLUMBIA -CTFS OBLI		1.C FE	282,881	485,000	290,212	284,093		1,212			2.250	5.270	MS	3,638		09/10/2025	09/01/2050	490,456
952347-5M-0	CA W CONTRA COSTA SD-B		1.C FE	2,415,000	2,415,000	1,756,226	2,415,000					3.055	3.055	FA	30,741	73,778	06/04/2021	08/01/2045	579,173
961488-NT-6	CA WESTSIDE USD-CABS-B		1.D FE	3,418,769	11,885,000	4,784,893	5,259,746		213,377			0.000	4.149	N/A			05/16/2016	08/01/2045	11,885,000
961488-NV-1	CA WESTSIDE USD-CABS-B		1.D FE	612,384	1,955,000	1,054,803	1,012,928		44,657			0.000	4.560	N/A			10/29/2014	08/01/2040	1,955,000
968657-JW-7	IL WILL CO-REF-TXBL		1.B FE	1,007,283	1,385,000	1,002,314	1,016,053		8,770			2.954	5.103	MN	5,228	40,913	03/04/2025	11/15/2045	1,405,456
969275-QQ-2	CA WM S HART UHSD-CABS-A		1.D FE	6,352,856	13,065,000	10,469,724	10,181,992		444,661			0.000	4.516	N/A			06/03/2015	08/01/2031	13,065,000
97000W-HU-2	TX WILLIAMSON COUNTY MUD		1.E FE	500,399	835,000	537,644	503,746		3,348			2.500	5.620	FA	7,886	10,438	07/15/2025	08/15/2048	845,438
97001L-JE-9	TX WILLIAMSON CO MUD #19		1.E FE	175,198	285,000	186,845	176,470		1,272			2.500	5.650	FA	2,692	3,563	07/16/2025	08/15/2046	288,563
97001L-KP-2	TX WILLIAMSON MUD #19-A		1.E FE	303,354	490,000	310,913	304,482		1,128			2.500	5.260	FA	4,628		09/10/2025	08/15/2050	496,125
97001P-HB-8	TX WILLIAMSON CO MUD#19A		1.E FE	276,825	500,000	309,360	278,737		1,912			2.300	5.650	FA	4,344	5,750	07/15/2025	08/15/2050	505,750
97001Q-EC-7	TX WILLIAMSON CO MUD #23		1.E FE	518,744	925,000	553,481	522,443		3,699			2.000	5.572	MS	6,167	3,050	09/09/2025	09/01/2046	934,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
97001Q-FC-6	TX WILLIAMSON CO TX MUD		2.A FE	596,782	1,030,000	656,813	601,732		4,950			2.250	5.700	MS	7,725	11,588	07/17/2025	09/01/2046	1,041,588
97002N-EW-9	TX WILLIAMSON CO MUD#32		1.E FE	355,359	560,000	376,173	357,746		2,387			2.625	5.600	FA	5,553	7,350	07/16/2025	08/15/2046	567,350
971156-FX-7	TX WILLOW POINT MUD		2.A FE	163,370	250,000	176,445	164,559		1,189			2.625	5.600	MS	2,188	3,281	07/16/2025	09/01/2044	253,281
977266-JP-1	CA WISEBURN SD CABS-C		1.D FE	1,357,766	3,075,000	1,998,840	1,938,613		69,787			0.000	3.700	N/A			04/11/2016	08/01/2038	3,075,000
981306-A4-5	MA WORCESTER-A-TXBL		1.D FE	3,210,000	3,210,000	2,301,617	3,210,000					3.249	3.249	MN	13,326	104,293	02/25/2021	11/15/2050	3,257,065
981306-B2-8	MA WORCESTER-B		1.D FE	4,395,000	4,395,000	4,209,360	4,395,000					1.364	1.364	MN	7,660	59,948	02/25/2021	11/15/2027	4,424,974
981306-F6-5	MA WORCESTER		1.C FE	3,794,648	4,230,000	3,262,163	3,841,028		12,943			3.000	3.650	FA	52,875	126,900	03/29/2022	02/01/2046	4,293,450
982696-SY-3	KS WYANDOTTE #500-B-BAM		1.C FE	1,889,576	2,555,000	1,946,446	1,903,603		14,027			3.170	5.197	MS	26,998	40,497	03/07/2025	09/01/2046	2,554,863
983068-8A-8	WYLIE TX INDEP SCH DIST		1.A FE	1,145,816	3,805,000	1,234,422	1,431,979		58,033			0.000	4.180	N/A			08/11/2020	08/15/2049	3,805,000
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)				977,668,464	1,601,273,680	1,007,098,417	1,085,000,021		13,756,052			XXX	XXX	XXX	9,418,218	30,434,459	XXX	XXX	1,530,142,215
01030L-DS-1	AL ALABAMA ST INCENTIVES		1.D FE	16,750,000	16,750,000	14,084,251	16,750,000					3.542	3.542	MS	197,762	593,285	09/13/2019	09/01/2042	16,868,543
010604-DF-0	AL AL PORT AUTH-D-REF		2.A FE	6,750,000	6,750,000	6,450,949	6,750,000					4.722	4.722	AO	79,684	318,735	02/24/2017	10/01/2040	6,909,368
010831-BE-4	CA ALAMEDA JT PWRS-A-TXB		1.B FE	812,957	645,000	729,305	798,233		(4,738)			7.046	5.077	JD	3,787	45,447	09/15/2022	12/01/2044	667,723
010869-CG-8	CA ALAMEDA TRANSN-CAB-C		1.G FE	759,591	2,100,000	1,537,513	1,408,151		80,955			0.000	6.009	N/A			07/23/2015	10/01/2032	2,075,000
010869-CH-6	CA ALAMEDA TRANSN-CAB-C		1.G FE	540,704	1,600,000	1,108,959	1,007,425		58,375			0.000	6.059	N/A			07/23/2015	10/01/2033	1,600,000
010869-JC-0	CA ALAMEDA CORRIDOR-BAM 0%		1.C FE	4,737,052	8,600,000	5,960,652	5,359,952		317,222			0.000	6.195	N/A			12/19/2023	10/01/2033	8,600,000
010869-JX-4	CA ALAMEDA CORRIDOR-BAM 0%		1.C FE	5,891,899	15,085,000	6,903,410	6,752,801		358,122			0.000	5.524	N/A			06/28/2023	10/01/2040	15,085,000
010869-JY-2	CA ALAMEDA CORRIDOR-BAM 0%		1.C FE	2,114,418	5,785,000	2,478,235	2,427,638		130,221			0.000	5.590	N/A			06/27/2023	10/01/2041	5,685,000
010869-KB-0	ALAMEDA CORRIDOR TRANSN AUTH C		1.A	69,695	145,000	89,568	85,646		5,002			0.000	6.109	N/A			07/28/2022	10/01/2034	145,000
010869-KC-8	ALAMEDA CORRIDOR TRANSN AUTH C		1.A	296,427	580,000	335,748	352,640		17,453			0.000	5.127	N/A			07/28/2022	10/01/2035	580,000
010869-KD-6	ALAMEDA CORRIDOR TRANSAN AUTH C		1.A	304,663	635,000	344,155	363,455		18,273			0.000	5.211	N/A			07/28/2022	10/01/2036	630,000
010869-KE-4	ALAMEDA CORRIDOR TRANSAN AUTH C		1.A	319,488	640,000	324,160	373,727		16,724			0.000	4.631	N/A			07/28/2022	10/01/2037	630,000
010869-KG-9	ALAMEDA CORRIDOR TRANSN AUTH C		1.G FE	927,663	1,930,000	1,264,939	1,139,974		66,573			0.000	6.109	N/A			07/28/2022	10/01/2034	1,930,000
010869-KH-7	ALAMEDA CORRIDOR TRANSN AUTH C		1.G FE	9,014,738	18,300,000	11,326,831	10,826,630		564,420			0.000	5.411	N/A			07/28/2022	10/01/2035	18,300,000
010869-KJ-3	ALAMEDA CORRIDOR TRANSAN AUTH C		1.G FE	6,864,318	14,925,000	8,708,338	8,273,053		439,348			0.000	5.517	N/A			07/28/2022	10/01/2036	14,905,000
010869-KK-0	ALAMEDA CORRIDOR TRANSAN AUTH C		1.G FE	6,651,839	13,325,000	7,309,658	7,781,104		348,206			0.000	4.631	N/A			07/28/2022	10/01/2037	13,245,000
010869-LP-8	CA ALAMEDA CAB-REF-B-BAM 0%		1.C FE	5,934,230	9,625,000	7,070,208	6,775,922		343,332			0.000	5.268	N/A			06/09/2023	10/01/2032	9,475,000
01179R-L8-4	AK ALASKA ST MUNI BOND B		1.D FE	4,655,000	4,655,000	4,209,174	4,655,000					2.022	2.022	JD	7,844	94,124	05/27/2021	12/01/2030	4,702,062
02765U-DN-1	OH AMERN MUN PWR-BABS		1.F FE	2,329,425	1,795,000	1,805,374	2,278,383		(14,289)			5.939	4.033	FA	40,273	106,605	03/17/2022	02/15/2047	1,848,303
02765U-EQ-3	OH AMER PWR-INC REV		1.F FE	3,405,118	2,990,000	3,088,022	3,337,511		(15,782)			6.270	5.402	FA	70,823	187,473	08/16/2012	02/15/2050	3,083,737
03255L-KL-2	CA ANAHEIM PUB FING AUTH		1.E FE	5,750,000	5,750,000	4,177,935	5,750,000					3.265	3.265	JJ	93,869	187,738	12/02/2021	07/01/2046	5,843,869
03812D-AS-2	WI APPLETON WI REDEV AUT		1.C FE	1,375,000	1,375,000	1,126,753	1,375,000					4.230	4.230	AO	14,541	58,163	04/12/2018	04/01/2048	1,404,081
03812D-AT-0	WI APPLETON WI REDEV AUT		1.C FE	245,000	245,000	196,284	245,000					4.280	4.280	AO	2,622	10,486	04/12/2018	04/01/2051	250,243
04184R-BS-8	TX ARLINGTON-SPL TAX-A		1.B FE	9,319,891	9,275,000	8,727,634	9,310,582		(1,320)			4.000	3.970	FA	140,156	371,000	03/08/2018	02/15/2044	9,460,500
044074-EW-8	NC ASHEVILLE-WTR SYS REV		1.B FE	1,803,177	2,325,000	1,534,382	1,856,782		15,047			2.250	3.650	FA	21,797	52,313	04/04/2022	08/01/2046	2,351,156
047681-QM-6	GA ATLANTA ETC REC AUTH		1.E FE	1,310,562	1,495,000	1,389,906	1,329,683		9,868			3.803	5.046	JD	2,527	56,855	01/04/2024	12/15/2037	1,497,952
047681-QN-4	GA ATLANTA ETC REC AUTH		1.E FE	2,326,483	2,275,000	1,941,877	2,317,491		(1,265)			4.003	3.872	JD	4,047	91,068	01/04/2018	12/15/2046	2,269,533
047681-QT-1	GA ATLANTA ETC REC AUTH		1.F FE	1,069,188	1,250,000	1,087,881	1,074,501		4,507			4.153	5.267	JD	2,307	51,913	10/29/2024	12/15/2046	1,275,956
047681-QU-8	GA ATLANTA ETC REC AUTH ARENA OPERATION		1.B FE	5,213,196	5,240,000	5,166,866	5,213,963		729			5.100	5.138	JD	22,270	267,240	12/18/2024	12/01/2047	5,373,620
047870-SP-6	GA ATLANTA-TXBL-REF-REV		1.D FE	1,630,000	1,630,000	1,224,268	1,630,000					2.913	2.913	MN	7,914	47,482	10/15/2020	11/01/2043	1,653,741
052414-JQ-3	AUSTIN TEX ELEC UTIL SYS REV		1.D FE	2,450,000	2,450,000	2,637,970	2,450,000					6.262	6.262	MN	19,604	153,419	02/29/2008	11/15/2032	2,526,710
052451-AY-7	TX AUSTIN TX RENTAL CAR		1.E FE	1,000,000	1,000,000	936,978	1,000,000					1.475	1.475	MN	1,885	14,750	02/10/2021	11/15/2028	1,007,375
059231-W6-3	MD BALTIMORE -A-REF-TXBL		1.E FE	4,100,000	4,100,000	3,287,890	4,100,000					2.814	2.814	JJ	57,687	115,374	11/19/2020	07/01/2040	4,157,687
059231-W7-1	MD BALTIMORE -A-REF-TXBL		1.E FE	1,800,000	1,800,000	1,341,251	1,800,000					2.864	2.864	JJ	25,776	51,552	11/19/2020	07/01/2043	1,825,776

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
059231-Y5-3	MD BALTIMORE -B-REF-TXBL		1.E FE	7,500,000	7,500,000	5,998,886	7,500,000					2.814	2.814	JJ	105,525	211,050	11/19/2020	07/01/2040	5,577,385
070102-AA-6	BASIN ELEC PWR COOP N D		1.F FE	5,500,000	5,500,000	5,814,746	5,500,000					6.127	6.127	JD	28,082	336,985	04/25/2006	06/01/2041	5,668,493
072024-ND-0	CA BAY AREA TOLL AUTH BRDG BABS		1.C FE	5,587,312	4,930,000	5,200,776	5,562,072		(13,630)			6.263	5.295	AO	77,192	308,766	10/16/2024	04/01/2049	5,084,383
072024-NU-2	CA BAY AREA TOLL AUTH BRDG BABS		1.D FE	71,102	60,000	68,052	69,729		(448)			6.918	5.284	AO	1,038	4,151	09/23/2022	04/01/2040	62,075
072024-WT-5	CA BAY AREA CA TOLL AUTH		1.C FE	5,148,541	5,245,000	3,796,163	5,148,682		140			3.552	3.647	AO	46,576	173,338	11/26/2025	04/01/2054	5,236,375
072024-XR-8	CA BAY AREA CA TOLL AUTH		1.C FE	1,540,000	1,540,000	1,244,187	1,540,000					2.932	2.932	AO	11,288	45,153	03/03/2021	04/01/2039	1,547,357
072024-XW-7	CA BAY AREA CA TOLL AUTH		1.C FE	563,371	830,000	550,729	564,492		1,122			3.126	5.287	AO	6,486	12,973	09/16/2025	04/01/2055	842,973
07244R-BD-2	FL BAY LAUREL CENTER CDD		1.C FE	1,731,166	1,690,000	1,728,241	1,729,806		(702)			5.600	5.427	MS	31,547	94,640	11/07/2024	09/01/2051	1,711,620
072868-AA-0	TX BAYLOR UNIV SER A		1.E FE	8,400,000	8,400,000	7,330,403	8,400,000					4.313	4.313	MS	120,764	362,292	10/18/2012	03/01/2042	8,581,146
086279-AD-8	IL BERWYN MUNI SEC-AGM		1.C FE	16,669,443	13,485,000	13,752,865	16,283,031		(72,235)			5.730	4.283	JJ	386,345	772,691	08/08/2023	01/01/2049	13,835,343
088518-MW-2	TX BEXAR CNTY REV-REF		1.E FE	1,420,665	1,325,000	1,267,593	1,403,531		(2,930)			4.000	3.562	FA	20,022	53,000	06/26/2019	08/15/2044	1,351,500
088518-MX-0	TX BEXAR CNTY REV-REF		1.E FE	1,013,945	950,000	860,625	1,005,415		(1,462)			4.000	3.630	FA	14,356	38,000	06/26/2019	08/15/2049	969,000
091096-PB-7	AL BIRMINGHAM WTRWKS BRD		1.C FE	825,000	825,000	741,562	825,000					1.813	1.813	JJ	7,479	14,957	07/14/2021	01/01/2031	832,479
091156-MQ-9	AL BIRMINGHAM CIVIC CTR		1.E FE	2,753,055	2,700,000	2,567,061	2,742,103		(1,655)			4.000	3.876	JJ	54,000	108,000	07/18/2018	07/01/2043	2,728,500
114894-ZW-1	BROWARD COUNTY FL AIRPORT REVENUE		1.E FE	3,800,000	3,800,000	3,218,619	3,800,000					3.477	3.477	AO	33,032	132,126	11/01/2019	10/01/2043	3,866,063
115012-AU-0	FL BROWARD CO-REV		1.A FE	12,737,911	14,085,000	11,166,234	12,842,488		29,374			3.250	3.800	JJ	228,881	457,763	03/30/2022	01/01/2051	14,313,881
116475-2W-3	TX BROWNSVILLE TX UTILIT		1.F FE	359,555	500,000	365,698	360,435		880			3.000	4.977	MS	5,000		09/09/2025	09/01/2050	507,500
120827-CV-0	CA BURBANK GLENDALE PASADENA ARPT		1.F FE	2,084,794	1,925,000	2,008,431	1,994,749		(8,912)			5.562	4.904	JJ	53,534	107,069	07/12/2012	07/01/2032	1,978,534
130179-KJ-2	CA CALIFORNIA ST EDUCTNL-SANTA CLARA UN		1.D FE	1,225,000	1,225,000	1,126,170	1,225,000					3.686	3.686	AO	11,288	45,154	07/21/2017	04/01/2037	1,227,208
130179-KK-9	CA CALIFORNIA ST EDUCTNL-SANTA CLARA UN		1.D FE	1,525,000	1,525,000	1,242,097	1,525,000					3.836	3.836	AO	14,625	58,499	07/21/2017	04/01/2047	1,554,250
130179-RM-8	CA CA ST EDUCTNL FACS-A-UNIV OF SAN FRA		2.B FE	172,011	140,000	146,982	168,891		(494)			5.250	4.050	AO	1,838	7,350	11/15/2018	10/01/2055	143,675
130179-RN-6	CA CA ST EDUCTNL FACS-A-UNIV OF SAN FRA		2.B FE	6,886,247	5,570,000	5,831,406	6,775,872		(17,438)			5.250	4.050	AO	73,106	292,425	11/15/2018	10/01/2058	5,716,213
13032U-B3-1	CA CA HLTH FACS FING -A CEDARS-SINAI ME		1.D FE	3,166,597	3,950,000	2,855,484	3,221,256		15,657			3.000	4.180	FA	44,767	118,500	04/26/2022	08/15/2051	4,009,250
13032U-ML-9	CA CA HLTH FACS-EL CAMINO HOSPITAL		1.C FE	2,006,786	2,050,000	1,964,002	2,014,397		1,027			4.125	4.251	FA	35,234	84,563	03/15/2017	02/01/2047	2,092,281
13032U-MN-5	CA CA HLTH FACS-A2-KAISER FDTN HOSPITAL		1.D FE	15,798,007	15,675,000	14,834,491	15,772,302		(3,427)			4.000	3.953	MN	104,500	627,000	04/28/2017	11/01/2044	15,937,500
13032U-MQ-8	CA CA HLTH FACS-A2-KAISER FDTN HOSPITAL		1.D FE	19,821,936	19,850,000	17,796,422	19,825,798		523			4.000	4.008	MN	132,333	794,000	04/26/2017	11/01/2051	15,045,000
13034A-E5-5	CA CALIFORNIA ST INFRAST THE J. DAVID G		2.A FE	30,000	30,000	22,236	30,000					4.408	4.408	AO	331	1,322	12/09/2019	10/01/2049	30,661
13034A-E6-3	CA CALIFORNIA ST INFRAST THE J. DAVID G		2.A FE	1,153,000	1,060,000	761,483	1,147,351		(1,166)			4.658	4.198	AO	12,344	49,375	09/10/2020	10/01/2059	1,084,687
13034A-M3-1	CA CA INFRA & ECON DEV-A		1.A FE	4,869,522	4,835,000	4,363,281	4,852,594		(3,537)			1.686	1.606	AO	20,380	81,518	01/21/2021	10/01/2030	4,875,759
13034A-M9-8	CA CA INFRA & ECON DEV-A		1.A FE	1,375,000	1,375,000	1,081,748	1,375,000					2.716	2.716	AO	9,336	37,345	12/03/2020	10/01/2040	1,266,975
13048T-2U-6	CA CA MUNI FIN AUTH-A-UNIVERSITY OF LA		2.A FE	2,437,137	2,450,000	2,207,126	2,439,543		303			4.000	4.030	JD	8,167	98,000	04/06/2017	06/01/2047	2,499,000
13048T-Z6-3	CA CA ST MUNI FIN AUTH-A-CHANNING HOUSE		1.D FE	502,045	500,000	501,815	501,498		(76)			4.000	3.972	MN	2,556	20,000	04/05/2017	05/15/2040	510,000
13048V-CB-2	CA CALIFORNIA ST MUNI FI-LAX INTEGRATED		3.A FE	3,266,464	3,200,000	2,889,739	3,255,931		(1,587)			4.000	3.881	JD	356	128,000	06/06/2018	12/31/2047	3,213,000
13048V-DY-1	LAX INTEGRATED EXPRESS		1.E FE	21,644,650	21,025,000	18,986,488	21,580,057		(15,869)			4.000	3.821	JD	2,336	841,000	07/30/2021	12/31/2047	21,420,000
13048V-FW-3	CA CALIFORNIA ST MUNI-B SYSTEM MANAGEME		1.G FE	27,243,888	27,130,000	22,131,783	27,232,467		(1,391)			4.803	4.776	AO	325,763	1,303,054	03/20/2019	04/01/2049	27,781,527
13048V-PN-2	CA CA MUNI FIN AUTH HARVEY MUDD COLLEGE		1.D FE	190,000	190,000	146,910	190,000					3.025	3.025	JD	479	5,748	03/12/2020	12/01/2042	192,874
13048V-PQ-5	CA CA MUNI FIN AUTH HARVEY MUDD COLLEGE		1.D FE	2,150,000	2,150,000	1,492,438	2,150,000					3.175	3.175	JD	5,689	68,263	03/12/2020	12/01/2049	2,158,734
13048V-ZW-1	CA CALIFORNIA ST MUNI FI CMNTY HOSPS CT		1.E FE	520,445	680,000	530,273	525,624		4,347			3.280	5.100	FA	9,293	22,304	10/21/2024	02/01/2046	691,152
13058R-AU-8	CA CA SCH FACS-CABS-AZUS		1.E FE	11,043,442	52,110,000	15,374,076	16,527,108		785,327			0.000	4.925	N/A			07/11/2018	08/01/2049	52,110,000
130658-RP-4	CA CA ST DEPT VETERANS		1.D FE	2,375,000	2,375,000	1,799,048	2,375,000					2.622	2.622	JD	5,189	62,273	08/05/2021	12/01/2040	2,355,481
13077C-TL-8	CA ST UNIV REV		1.D FE	390,730	390,000	417,549	390,589		(21)			6.484	6.468	MN	4,215	25,288	04/21/2010	11/01/2041	402,644
13077D-BY-7	CA CA UNIV REVENUE-B		1.D FE	13,581,229	12,323,000	10,148,287	13,394,921		(32,939)			3.899	3.335	MN	80,079	480,474	11/05/2019	11/01/2047	12,563,237
13077D-KU-5	CA CALIFORNIA ST UNIV-B		1.D FE	35,002,179	34,975,000	23,354,801	35,000,744		(1,391)			2.975	2.968	MN	173,418	1,040,506	03/01/2021	11/01/2051	3,922,881
13077D-NK-4	CA CA ST UNIV-E		1.D FE	12,958,806	12,950,000	9,054,738	12,958,086		(208)			2.897	2.894	MN	62,527	375,162	11/05/2020	11/01/2051	13,112,219
13077D-RW-4	CA CALIFORNIA ST UNIV-B		1.D FE	6,545,000	6,545,000	4,288,488	6,545,000					2.719	2.719	MN	29,660	177,959	07/09/2021	11/01/2052	687,168

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
13080S-ZF-4	CA CALIFORNIA STWD CMNTY BUCK INST FOR		1.C FE	8,835,000	8,835,000	6,625,931	8,835,000					3.714	3.714	MN	41,928	328,132	10/22/2020	11/15/2050	8,999,066
13080S-ZG-2	CA CALIFORNIA STWD CMNTY BUCK INST FOR		1.C FE	6,580,138	6,790,000	5,003,908	6,585,427		2,642			3.814	3.973	MN	33,091	258,971	12/12/2023	11/15/2055	6,919,485
134041-MM-1	KY CAMPBELL & KENTON CO		1.C FE	3,749,524	5,050,000	3,154,101	3,843,736		26,698			2.500	4.000	FA	52,604	126,250	04/12/2022	08/01/2051	5,113,125
143287-CB-4	IN CARMEL PUB IMPT BD BK		1.C FE	5,450,000	5,450,000	4,780,411	5,450,000					3.762	3.762	JJ	94,541	205,029	07/21/2016	01/15/2041	5,552,515
154871-CP-0	NE CENTRL PLAINS ENERGY		2.A FE	5,142,713	4,400,000	4,676,954	4,991,842		(24,884)			5.000	3.893	MS	73,333	220,000	09/26/2022	09/01/2042	4,458,750
155048-BY-6	CENTRAL PUGET SOUND WASH REGL		1.A FE	4,002,079	3,910,000	3,937,683	3,925,553		(13,939)			5.145	4.937	FA	83,821	201,170	10/14/2010	02/01/2028	4,010,585
15504R-ET-2	WA CENT PUGET SOUND		1.B FE	185,733	160,000	164,452	181,779		(1,143)			5.491	4.185	MN	1,464	8,786	05/04/2022	11/01/2039	164,393
167593-AN-2	IL CHICAGO O HARE INTL ARPT		1.E FE	1,189,909	1,080,000	1,200,285	1,174,686		(4,538)			6.395	5.475	JJ	34,533	69,066	09/20/2022	01/01/2040	1,073,254
167593-H6-2	IL CHICAGO O'HARE ARPT-C		1.E FE	14,818,126	12,150,000	10,647,913	14,491,500		(69,747)			4.472	3.253	JJ	271,674	515,957	03/03/2025	01/01/2049	12,421,674
167593-H7-0	IL CHICAGO O'HARE ARPT-C		1.E FE	33,794,746	26,745,000	23,335,350	33,128,809		(141,984)			4.572	3.247	JJ	611,391	1,222,781	08/10/2022	01/01/2054	27,356,391
167593-M4-1	IL CHICAGO O'HARE ARPT-B		1.E FE	31,381,623	30,925,000	28,824,821	31,298,610		(14,602)			4.000	3.903	JJ	618,500	1,237,000	06/13/2019	01/01/2044	31,441,500
167593-T9-3	IL CHICAGO-D-ARPT REV		1.E FE	1,900,000	1,900,000	1,641,627	1,900,000					2.686	2.686	JJ	25,517	51,034	09/25/2020	01/01/2035	1,925,517
167593-U2-6	IL CHICAGO-D-ARPT REV		1.E FE	750,000	750,000	633,925	750,000					3.006	3.006	JJ	11,273	22,545	09/25/2020	01/01/2038	761,273
167593-XW-7	IL CHICAGO O'HARE ARPT-F		1.E FE	680,134	650,000	651,582	676,360		(508)			5.000	4.727	JJ	16,250	32,500	12/02/2016	01/01/2052	666,250
167727-SW-7	IL CHICAGO WASTEWATER TRANS		1.E FE	2,841,663	2,490,000	2,753,854	2,803,652		(14,456)			6.900	5.591	JJ	85,905	171,810	03/16/2023	01/01/2040	2,575,905
167727-YL-4	IL CHICAGO IL WSTWTR TRA		1.D FE	7,679,061	7,625,000	6,729,432	7,672,002		(1,020)			4.000	3.962	JJ	152,500	305,000	06/07/2017	01/01/2052	7,624,500
16772P-AQ-9	IL CHICAGO TRANSIT AUTH SALES TAX BABS		1.C FE	394,098	386,473	408,964	391,962		(414)			6.200	6.054	JD	1,997	23,961	04/19/2010	12/01/2040	398,454
16772P-DE-3	IL CHICAGO TRANSIT -BAM		1.C FE	8,406,528	7,770,000	6,794,989	8,277,767		(25,914)			3.912	3.351	JD	25,330	303,962	09/08/2020	12/01/2040	7,921,981
181000-SE-1	NV CLARK CO -REV		1.C FE	2,720,052	3,455,000	2,600,425	2,834,763		32,084			2.000	3.600	JJ	34,550	69,100	03/30/2022	07/01/2040	3,489,550
181000-TB-6	NV CLARK CO -REV		1.D FE	1,466,335	1,700,000	1,489,636	1,496,119		8,585			3.000	4.000	JJ	25,500	51,000	04/28/2022	07/01/2042	1,725,500
190813-TA-3	GA COBB CO KENNESTN-AGM WELLSTAR HLTH S		1.E FE	8,459,447	8,570,000	7,672,658	8,461,675		2,228			4.000	4.079	AO	85,700	342,800	02/21/2025	04/01/2052	8,741,400
19237J-AD-5	COFINA CLASS 2 TRUST		5.B GI	55,900	299,971	62,293	55,900					0.000	4.387	N/A			04/02/2019	08/01/2054	55,900
194522-FA-1	CLG WILLIAM & MARY VACLG REVENUES		1.A	145,000	145,000	110,057	145,000					3.023	3.023	FA	1,656	4,383	07/26/2023	02/15/2040	147,192
194522-FP-8	CLG WILLIAM & MARY VA CLG REVENUES		1.C FE	3,605,000	3,605,000	2,893,178	3,605,000					3.023	3.023	FA	41,170	108,979	07/26/2023	02/15/2040	3,659,490
19633S-BA-0	CO COLORADO ST-AG-CR		1.E FE	12,602,246	12,675,000	10,862,145	12,603,272		1,026			4.000	4.036	JD	254,908		10/02/2025	06/30/2051	12,928,500
19648F-SJ-4	CO CO HLTH FACS AUTH-A ADVENTHEALTH OBL		1.C FE	2,772,609	3,170,000	2,293,699	2,802,556		8,362			3.000	3.700	MN	12,152	95,100	03/29/2022	11/15/2051	3,217,550
19668Q-DM-4	COLORADO ST BLDG EXCELLENT SCHS TO	0	1.D FE	3,182,430	3,000,000	3,172,860	3,149,452		(32,978)			6.817	4.420	MS	60,217	102,255	06/23/2025	03/15/2028	3,102,255
20281P-CT-7	PA COMMONWEALTH FING AUTH REV BAB		1.D FE	382,599	380,000	399,582	381,796		(84)			6.218	6.166	JD	1,969	23,628	04/06/2010	06/01/2039	391,814
20281P-KG-6	PA CMWLTH FING AUTH PA		1.D FE	3,781,997	4,080,000	3,852,640	3,809,732		19,322			4.144	4.964	JD	14,090	169,075	07/22/2024	06/01/2038	881,783
20281P-KL-5	PA CMWLTH FING AUTH PA		1.D FE	1,198,914	1,255,000	1,230,525	1,208,242		5,180			4.014	4.613	JD	4,198	50,376	03/04/2024	06/01/2033	1,280,188
20281P-KT-8	PA CMWLTH FING AUTH-A		1.D FE	5,325,000	5,325,000	4,941,132	5,325,000					3.864	3.864	JD	17,147	205,758	01/11/2018	06/01/2038	825,306
20282E-AS-5	PA CMWLTH FING AUTH		1.D FE	1,442,950	1,430,000	1,408,248	1,439,420		(525)			4.000	3.936	JD	4,767	57,200	04/17/2018	06/01/2039	1,448,400
20774Y-3A-3	CT CT ST HLTH EDU-R-FAIRFIELD UNIVERSIT		1.F FE	4,808,240	4,800,000	4,709,664	4,806,611		(279)			4.000	3.989	JJ	96,000	192,000	04/27/2018	07/01/2042	4,896,000
219086-AS-4	GA CORNELIA GA URBAN REDEV AGY REVENUE		1.E FE	1,942,570	1,750,000	1,775,038	1,924,743		(2,991)			5.000	4.386	AO	21,875	87,500	04/03/2019	10/01/2054	1,793,750
223047-AK-7	CA COVINA PENSN OBLIG		1.C FE	1,585,000	1,585,000	1,420,086	1,585,000					2.106	2.106	FA	13,908	33,380	07/15/2021	08/01/2031	1,601,690
235036-4X-5	TX DALLAS-FORT WORTH-A		1.E FE	3,351,769	4,000,000	3,059,732	3,414,826		18,516			3.144	4.242	MN	20,960	125,760	07/26/2022	11/01/2045	4,062,880
235036-7A-2	TX DALLAS-FORT WORTH-C		1.E FE	6,540,163	8,100,000	5,669,792	6,588,904		40,329			2.919	4.313	MN	39,407	226,150	09/12/2025	11/01/2050	738,420
235036-J4-3	DAL-FT WTH TX INTL ARPT REV AMT -		1.E FE	3,545,000	3,545,000	3,574,221	3,545,000					4.750	4.750	MN	28,065	168,388	06/21/2013	11/01/2045	3,629,194
23503C-AP-2	TX DALLAS-FORT WORTH-A		1.E FE	20,384,791	21,060,000	17,271,003	20,405,813		10,679			4.087	4.289	MN	143,454	818,728	09/15/2025	11/01/2051	3,948,496
235241-LS-3	TX DALLAS RAPID TRN SR		1.B FE	41,520	35,000	36,653	40,914		(192)			5.999	4.647	JD	175	2,100	08/23/2022	12/01/2044	36,050
235241-LW-4	DALLAS TX AREA RAPID TRAN		1.B FE	58,262,989	49,860,000	46,249,258	56,548,330		(173,327)			5.022	4.111	JD	208,664	2,503,969	05/02/2022	12/01/2048	50,701,941
235241-VV-5	TX DALLAS AREA RAPID TRN		1.C FE	2,660,000	2,660,000	2,042,417	2,660,000					3.039	3.039	JD	6,736	80,837	10/30/2020	12/01/2043	573,064
246343-LK-1	PA DE RIVER JT TOLL		1.E FE	8,058,114	8,115,000	7,646,122	8,068,016		1,351			4.000	4.041	JJ	162,300	324,600	02/15/2017	07/01/2047	8,277,300
24917N-AR-2	CO DENVER CITY & CO HSG		1.B FE	4,481,903	4,540,000	3,887,444	4,490,450		2,719			3.237	3.333	JD	12,247	146,960	09/15/2022	12/01/2038	4,588,075
249218-BC-1	CO DENVER SCHS-B-REF-TXB		1.D FE	7,775,840	7,760,000	7,507,567	7,769,691		(977)			4.242	4.224	JD	14,630	329,179	05/16/2013	12/15/2037	1,069,809

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
254845-RM-4	DC DIST OF COLUMBIA WTR		1.C FE	18,625,000	18,625,000	14,015,398	18,625,000					3.207	3.207	AO	149,326	597,304	10/09/2019	10/01/2048	1,539,526
259230-NH-9	NE DOUGLAS HOSP AUTH #2-CHILDREN'S HOSP		1.E FE	7,056,885	7,125,000	6,914,708	7,072,641		2,126			4.000	4.061	MN	36,417	285,000	03/01/2017	11/15/2042	7,267,500
259234-DG-4	DOUGLAS CNTY NEB HOSP AUTH NO		1.F FE	3,369,723	3,175,000	3,175,952	3,367,612		(2,111)			5.000	4.533	MN	26,458	79,375	08/11/2025	11/01/2045	3,254,375
260888-AS-1	CA DOWNEY PENSN-BAM		1.C FE	859,563	850,000	805,698	853,295		(1,331)			1.567	1.403	JD	1,110	13,320	02/11/2021	06/01/2028	856,660
260888-AT-9	CA DOWNEY PENSN-BAM		1.C FE	657,313	650,000	604,566	653,148		(889)			1.750	1.604	JD	948	11,375	02/11/2021	06/01/2029	655,688
261149-AY-4	TX DWNTWN DALLAS TAX CAB		1.F FE	745,136	1,600,000	1,189,308	1,156,670		55,306			0.000	4.960	N/A			01/05/2017	08/15/2032	1,500,000
261149-BA-5	TX DWNTWN DALLAS TAX CAB		1.F FE	105,198	250,000	166,713	163,584		7,852			0.000	4.980	N/A			01/05/2017	08/15/2034	200,000
261149-BB-3	TX DWNTWN DALLAS TAX CAB		1.F FE	139,447	350,000	220,712	217,412		10,496			0.000	5.010	N/A			01/05/2017	08/15/2035	300,000
26822L-DX-9	CO E-470 PUB HWY AUTH		1.E FE	301,223	605,000	514,396	479,367		19,291			0.000	4.150	N/A			09/04/2014	09/01/2031	605,000
26822L-EP-5	CO E-470 PUB HWY-CAB-A		1.E FE	783,851	1,760,000	1,331,090	1,232,844		49,614			0.000	4.150	N/A			12/17/2014	09/01/2034	1,710,000
26822L-LT-9	CO E-470 HWY-CABS		1.E FE	4,838,400	15,000,000	7,904,339	7,596,769		322,831			0.000	4.390	N/A			08/06/2015	09/01/2041	15,000,000
270618-GX-3	LA E BATON ROUGE PARISH		1.D FE	1,525,000	1,525,000	1,187,682	1,525,000					2.437	2.437	FA	15,485	37,164	07/31/2020	02/01/2039	400,136
271012-DL-7	EAST BAY CALIF MUN UTIL DIST		1.B FE	1,278,816	1,290,000	1,284,875	1,282,321		350			5.176	5.235	JD	5,564	66,770	09/19/2013	06/01/2040	1,323,385
271014-TU-6	CA EAST BAY CALIF MUN UTIL DIST BABS		1.A FE	385,425	370,000	392,143	380,472		(463)			5.874	5.586	JD	1,811	21,734	04/19/2010	06/01/2040	380,867
276731-C5-3	EASTERN MICH UNIV REVS		1.C FE	55,763	55,000	56,667	55,703		(26)			4.000	3.901	MS	733	2,200	08/31/2023	03/01/2044	56,100
276731-C7-9	EASTERN MICH UNIV REVS		2.A FE	1,333,236	1,315,000	1,222,397	1,324,148		(3,988)			4.000	3.663	MS	17,533	52,600	08/31/2023	03/01/2044	139,168
282659-BM-2	EL CAJON CALIF		1.C FE	1,010,000	1,000,000	938,223	1,004,175		(1,233)			2.090	1.957	AO	5,225	20,900	01/27/2021	04/01/2029	1,010,450
283321-AP-2	CA EL MONTE CA CMNTY RED		1.C FE	1,388,489	1,375,000	1,171,698	1,386,203		(308)			4.375	4.317	MS	20,052	60,156	06/05/2017	09/01/2047	1,353,984
29270C-ZB-4	ENERGY N W WA ELEC REVENUE REF-COL		1.C FE	10,000	10,000	10,030	10,000					4.052	4.052	JJ	203	405	04/10/2014	07/01/2030	10,203
295542-RT-3	PA ERIE PA WTR AUTH WTR		1.C FE	2,375,000	2,375,000	1,667,015	2,375,000					3.009	3.009	JD	5,955	71,464	02/21/2020	12/01/2047	2,410,732
295542-TP-9	PA ERIE PA WTR AUTH WTR		1.C FE	3,850,000	3,850,000	2,668,899	3,850,000					3.176	3.176	JD	10,190	122,276	09/29/2020	12/01/2049	3,911,138
295542-UC-6	PA ERIE CITY WTR AUTH		1.C FE	2,250,000	2,250,000	1,630,551	2,250,000					2.832	2.832	JD	5,310	63,720	07/21/2021	12/01/2043	2,281,860
34114C-DR-3	FL FL ST BRD OF GOV		1.D FE	11,490,485	10,990,000	7,939,758	11,431,200		(12,439)			3.000	2.773	JJ	164,850	329,700	11/18/2020	07/01/2050	11,104,100
343137-LF-0	FL FL ST DEPT OF TRANS-B		1.C FE	3,326,621	3,790,000	2,946,912	3,370,635		12,441			3.000	3.752	JJ	56,850	113,700	04/27/2022	07/01/2047	3,846,850
345105-JE-1	CA FOOTHILL ESTRN TRANSP		1.F FE	1,503,092	1,815,000	1,482,634	1,510,068		6,615			4.094	5.374	JJ	34,263	74,306	12/12/2024	01/15/2049	1,852,153
345105-JF-8	CA FOOTHILL ESTRN TRANSP		1.E FE	160,000	160,000	124,424	160,000					3.824	3.824	JJ	2,821	6,118	12/11/2019	01/15/2049	163,059
345105-JG-6	CA FOOTHILL ESTRN TRANSP		1.E FE	2,375,110	2,350,000	1,821,740	2,372,667		(487)			3.924	3.865	JJ	42,521	92,214	06/23/2020	01/15/2053	2,396,107
345105-KA-7	CA FOOTHILL ESTRN TRANSP		1.E FE	442,859	605,000	437,579	443,241		382			2.962	5.109	JJ	8,263		12/12/2025	01/15/2046	613,960
346832-CL-0	TX FORT BEND GRAND PKWY		1.B FE	2,865,828	3,505,000	2,413,564	2,933,172		18,917			2.500	3.650	MS	29,208	87,625	04/05/2022	03/01/2046	3,548,813
349507-AS-2	TX FORT WORTH TX SPL TAX		1.D FE	3,675,000	3,675,000	3,199,632	3,675,000					4.238	4.238	MS	51,916	155,747	06/21/2017	03/01/2047	3,752,873
358266-CH-5	CA FRESNO PENSION-CABS-A		1.D FE	2,437,687	4,395,000	3,626,784	3,626,775		147,658			0.000	4.200	N/A			06/07/2016	08/15/2030	4,395,000
36005F-GL-3	GA FULTON CO DEV AUTH		1.B FE	8,425,000	8,425,000	5,847,264	8,425,000					3.134	3.134	MN	44,007	264,040	12/05/2019	11/01/2049	8,557,020
38611T-AV-9	TX GRAND PARKWAY-E		1.C FE	56,729	55,000	55,686	56,286		(48)			5.184	4.977	AO	713	2,851	12/19/2013	10/01/2042	56,426
38611T-CC-9	TX GRAND PKWY TRANSPRTN		1.E FE	13,899,641	14,085,000	12,886,558	13,914,658		4,189			4.000	4.080	AO	140,850	563,400	04/25/2022	10/01/2049	14,366,700
38611T-DK-0	TX GRAND PARKWAY TRANSPR		1.C FE	1,457,849	2,065,000	1,483,314	1,469,421		11,572			3.216	5.382	AO	16,603	66,410	01/30/2025	10/01/2049	2,067,723
38611T-DL-8	TX GRAND PARKWAY TRANSPR		1.C FE	8,138,089	8,995,000	6,230,485	8,126,731		7,056			3.236	3.741	AO	72,770	254,026	11/18/2025	10/01/2052	8,901,737
386289-NJ-7	MI GRAND RAPIDS-TXBL-REF		1.C FE	1,450,000	1,450,000	1,314,522	1,450,000					1.862	1.862	JJ	13,500	26,999	07/14/2021	01/01/2031	1,463,500
39081H-CV-2	MI GREAT LAKES WTR AUTH		1.D FE	6,308,735	6,370,000	5,240,200	6,319,273		2,905			3.056	3.127	JJ	97,334	194,667	08/10/2022	07/01/2039	6,391,188
392274-X7-6	FL GTR ORLANDO AVIATION		1.D FE	10,153,692	10,100,000	9,025,166	10,145,303		(1,301)			4.000	3.969	AO	101,000	404,000	05/31/2018	10/01/2047	10,302,000
392274-X9-2	FL GTR ORLANDO AVIATION		1.D FE	26,413,881	26,050,000	22,725,132	26,366,684		(6,622)			4.000	3.926	AO	260,500	1,042,000	07/12/2018	10/01/2052	26,520,000
40065F-DJ-0	GU GUAM WTRWKS AUTH-B		2.B FE	6,993,596	7,265,000	5,567,903	7,038,791		11,021			3.700	3.979	JJ	134,403	268,805	11/03/2020	07/01/2043	1,559,000
407272-V5-9	OH HAMILTON CNTY OH HOSP-TRIHEALTH OBLI		1.E FE	13,232,193	13,435,000	12,685,487	13,265,688		4,603			4.250	4.340	FA	215,706	570,988	04/17/2017	08/15/2047	13,720,494
413890-EM-2	TX HARRIS CN-HOUSTON-CAB		1.E FE	1,997,963	6,750,000	3,083,710	3,151,198		139,080			0.000	4.564	N/A			01/15/2016	11/15/2042	6,750,000
413890-EN-0	TX HARRIS CN-HOUSTON-CAB		1.E FE	2,176,361	7,370,000	3,186,159	3,262,418		145,421			0.000	4.612	N/A			02/10/2017	11/15/2043	7,370,000
413890-EP-5	TX HARRIS CN-HOUSTON-CAB		1.E FE	1,759,094	6,255,000	2,529,494	2,640,782		117,947			0.000	4.622	N/A			02/07/2017	11/15/2044	6,235,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
413890-ER-1	TX HARRIS CN-HOUSTON-CAB		1.E FE	1,092,803	4,390,000	1,566,183	1,711,838		75,522			0.000	4.563	N/A			01/14/2016	11/15/2046	4,390,000
413890-ES-9	TX HARRIS CN-HOUSTON-CAB		1.E FE	1,185,734	5,025,000	1,698,505	1,866,370		82,535			0.000	4.566	N/A			05/04/2016	11/15/2047	5,025,000
413890-ET-7	TX HARRIS CN-HOUSTON-CAB		1.E FE	1,752,928	8,635,000	2,761,270	2,897,031		135,042			0.000	4.828	N/A			01/12/2016	11/15/2048	8,620,000
413890-EU-4	TX HARRIS CN-HOUSTON-CAB		1.E FE	539,194	2,910,000	882,162	918,356		43,313			0.000	4.890	N/A			12/10/2014	11/15/2049	2,885,000
413890-EV-2	TX HARRIS CN-HOUSTON-CAB		1.E FE	976,355	5,405,000	1,550,297	1,647,563		76,836			0.000	4.832	N/A			04/01/2015	11/15/2050	5,360,000
413890-EW-0	TX HARRIS CN-HOUSTON-CAB		1.E FE	1,160,769	6,265,000	1,704,143	1,878,963		85,357			0.000	4.693	N/A			05/04/2016	11/15/2051	6,250,000
413890-EX-8	TX HARRIS CN-HOUSTON-CAB		1.E FE	755,315	4,315,000	1,113,156	1,225,985		56,020			0.000	4.722	N/A			05/04/2016	11/15/2052	4,300,000
413890-EY-6	TX HARRIS CN-HOUSTON-CAB		1.E FE	565,662	3,550,000	868,376	938,990		43,728			0.000	4.821	N/A			05/05/2016	11/15/2053	3,450,000
413890-GE-8	TX HARRIS CO-HOUSTON-B		1.E FE	817,634	1,130,000	815,077	821,004		3,370			3.710	5.577	MN	5,357	41,923	02/11/2025	11/15/2056	1,150,962
41978C-AS-4	HI HAWAII ARPTS SYS-A		1.E FE	8,025,000	8,025,000	6,743,810	8,025,000					4.144	4.144	JJ	166,278	332,556	07/13/2017	07/01/2047	976,949
419800-LV-7	HI HAWAII ST DEPT OF BUD-HAWAIIAN ELECT		3.B FE	18,560,000	18,560,000	18,393,279	18,560,000					4.000	4.000	MS	247,467	742,400	06/16/2017	03/01/2037	18,931,200
42219U-CH-3	AL BAPTIST HLTH-A-TX-AGM		1.E FE	16,446,074	17,195,000	16,829,242	16,508,867		22,701			5.500	5.862	MN	120,843	945,725	03/13/2025	11/15/2043	17,667,863
451174-AZ-9	ID ID ENERGY RESOURCE		1.C FE	730,000	730,000	751,048	730,000					5.722	5.722	MS	18,217		07/09/2025	09/01/2048	750,885
45204E-BY-3	IL ILLINOIS ST FIN AUTH-MERCY HEALTH SY		1.F FE	4,179,086	4,075,000	4,096,674	4,149,328		(3,651)			4.000	3.837	JD	13,583	163,000	08/24/2017	12/01/2040	4,156,500
45204E-CA-4	IL ILLINOIS ST FIN AUTH-MERCY HEALTH SY		1.F FE	9,123,304	8,695,000	8,741,246	9,036,345		(10,647)			4.000	3.728	JD	28,983	347,800	06/14/2016	12/01/2046	8,868,900
45204E-D4-7	IL ILLINOIS ST FIN AUTH-ANN & ROBERT LU		1.D FE	10,933,577	11,260,000	9,197,426	10,948,746		10,229			3.944	4.151	FA	167,769	444,094	12/06/2024	08/15/2047	1,636,966
45204E-NW-4	IL IL ST FIN AUTH-B-UNIV OF CHICAGO MED		1.E FE	1,299,105	1,295,000	1,232,494	1,298,110		(141)			4.000	3.979	FA	19,569	51,800	04/28/2017	08/15/2041	1,320,900
45204E-TU-2	IL ILLINOIS ST FIN AUTH-ANN & ROBERT H		1.D FE	362,084	360,000	362,026	361,331		(99)			4.000	3.957	FA	5,440	14,400	05/11/2017	08/15/2036	367,200
45204E-TV-0	IL ILLINOIS ST FIN AUTH-ANN & ROBERT H		1.D FE	225,549	225,000	225,579	225,360		(24)			4.000	3.983	FA	3,400	9,000	05/11/2017	08/15/2037	229,500
45204E-TW-8	IL ILLINOIS ST FIN AUTH-ANN & ROBERT H		1.D FE	300,000	300,000	295,990	300,000					4.000	4.000	FA	4,533	12,000	05/11/2017	08/15/2039	306,000
45204F-JS-5	IL ILLINOIS FIN AUTH-A THE CARLE FNDTN		1.D FE	3,351,442	3,830,000	2,936,533	3,394,568		12,055			3.000	3.750	FA	43,407	114,900	03/29/2022	08/15/2048	3,887,450
452227-FT-3	IL ST SALES TAX REV		1.F FE	3,250,000	3,250,000	3,140,655	3,250,000					4.080	4.080	JD	5,893	132,600	05/10/2012	06/15/2036	3,316,300
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL		1.D FE	824,255	815,000	865,408	819,872		(446)			6.184	6.082	JJ	25,200	50,400	08/28/2013	01/01/2034	840,200
452252-FK-0	ILLINOIS ST TOLL HWY AUTH TOLL		1.D FE	615,388	612,000	641,057	613,865		(132)			5.851	5.805	JD	2,984	35,808	10/22/2013	12/01/2034	629,904
452674-AN-4	CA IMPERIAL REDEV-B-REF		1.C FE	1,999,644	1,950,000	1,795,531	1,982,482		(2,121)			4.000	3.824	JD	6,500	78,000	07/06/2016	12/01/2037	1,989,000
455057-SV-2	IN IN FIN AUTH-BABS-B		1.B FE	4,057,100	3,625,000	4,034,058	4,034,511		(20,950)			6.596	5.382	FA	99,627	239,105	11/27/2024	02/01/2039	3,744,553
45506D-3M-5	IN INDIANA FIN AUTH BUTLER UNIVERSITY		1.G FE	1,317,304	1,225,000	1,128,473	1,300,125		(2,924)			4.000	3.538	FA	20,417	49,000	06/19/2019	02/01/2044	1,071,000
45506E-CL-5	IN INDIANA FIN AUTH-TXBL WVB EAST END P		1.F FE	58,272,883	60,835,000	44,320,153	58,281,128		40,267			3.051	3.266	JJ	928,038	1,739,375	11/12/2025	01/01/2051	61,356,936
45656R-CW-0	CA INDUSTRY-A-REF-TXBL		1.E FE	490,509	450,000	443,674	471,952		(2,296)			4.625	3.909	JJ	10,406	20,813	07/06/2016	01/01/2034	460,406
45656R-CX-8	CA INDUSTRY-A-REF-TXBL		1.E FE	18,457,928	17,140,000	15,740,368	18,269,259		(24,136)			5.125	4.670	JJ	439,213	878,425	08/23/2016	01/01/2051	17,579,213
457074-AY-8	CA INGLEWOOD-TXBL-PENSN		1.E FE	2,294,280	2,250,000	2,051,785	2,283,147		(1,612)			4.300	4.165	MS	32,250	96,750	01/24/2018	09/01/2040	2,298,375
46613P-XS-0	JEA FLA WTR & SWR SYS REV		1.B FE	489,024	475,000	503,413	481,826		(647)			6.210	5.973	AO	7,374	29,498	01/22/2010	10/01/2033	489,749
46613P-XT-8	JEA FLA WTR & SWR SYS REV		1.B FE	535,000	535,000	558,510	535,000					6.310	6.310	AO	8,440	33,759	01/14/2010	10/01/2044	551,879
46935M-BB-9	JACKSONVILLE FLA AVIATION AUTH		1.C FE	70,779,713	69,975,000	49,979,980	70,707,733		(18,921)			2.960	2.902	AO	517,815	2,071,260	12/22/2021	10/01/2051	71,010,630
469480-AQ-0	AL JACKSONVILLE PUBLIC E-JACKSONVILLE S		2.B FE	12,149,550	12,180,000	9,328,343	12,152,110		435			4.000	4.013	JJ	243,600	487,200	10/25/2017	07/01/2057	12,423,600
47770V-CT-5	JOBSOHIO BEVERAGE SYS STWD LIQUOR		1.C FE	53,248	65,000	54,677	53,277		29			2.833	4.831	JJ	921		12/17/2025	01/01/2038	65,921
48504N-BE-8	MO KANSAS CITY ARPT-B		1.F FE	20,173,968	17,425,000	17,327,012	19,905,368		(45,869)			5.000	4.139	MS	290,417	871,250	06/13/2019	03/01/2054	17,860,625
48504N-BF-5	MO KANSAS CITY ARPT-B		1.E FE	8,113,986	6,970,000	6,988,262	8,007,640		(18,151)			5.000	4.118	MS	116,167	348,500	06/13/2019	03/01/2055	7,144,250
48504N-CK-3	MO KANSAS CITY MO INDL D		1.E FE	4,576,800	4,000,000	3,463,544	4,531,637		(9,630)			4.000	3.313	MS	53,333	160,000	12/29/2020	03/01/2057	4,080,000
49126K-KB-6	KY KY ST ECON DEV-A-OWENSBORO HEALTH IN		1.E FE	4,486,848	4,535,000	4,541,874	4,503,249		2,145			4.000	4.077	JD	15,117	181,400	05/09/2017	06/01/2037	4,549,200
49126K-KK-6	KY KY ST ECON DEV-B-OWENSBORO HEALTH IN		1.E FE	1,647,731	1,675,000	1,677,539	1,656,840		1,224			4.000	4.120	JD	5,583	67,000	05/03/2017	06/01/2037	1,657,500
491397-BE-4	KY KY PUB TRANS-A-REF		1.E FE	518,190	750,000	497,056	523,784		4,698			3.121	5.402	JJ	11,704	23,408	10/22/2024	07/01/2049	761,704
49952M-DB-9	TN KNOX CO HLTH ED & HSG-UNIVERSITY HLT		2.B FE	2,586,168	2,600,000	2,072,025	2,588,579		325			4.000	4.031	MS	34,667	104,000	10/28/2016	09/01/2047	2,575,500
513802-DY-1	CA LANCASTER REDEV AGY		1.C FE	451,364	450,000	450,698	450,952		(52)			4.000	3.980	FA	7,500	18,000	03/30/2017	08/01/2039	459,000
517704-GM-8	NV LAS VEGAS NV NEW CONV		1.D FE	8,143,863	8,100,000	7,468,191	8,139,154		(1,062)			4.000	3.967	JJ	162,000	324,000	02/06/2019	07/01/2048	8,262,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
524803-BC-6	PA LEHIGH CO AUTH WTR		1.C FE	10,850,000	10,850,000	7,632,290	10,850,000					3.632	3.632	JD	32,839	394,072	09/03/2020	12/01/2059	11,047,036
531127-AC-2	NY LIBERTY DEV GOLDMAN-GOLDMAN SACHS HD		1.F FE	30,373,657	26,005,000	30,403,525	28,529,385		(207,684)			5.250	4.035	AO	341,316	1,365,263	09/28/2015	10/01/2035	26,682,500
531127-CM-8	NY LIBERTY DEV CORP-GOLDMAN SACHS HDQUR		1.F FE	5,472,942	4,505,000	5,393,229	5,111,092		(39,590)			5.500	4.050	AO	61,944	247,775	11/13/2014	10/01/2037	4,628,888
54241A-AZ-6	CA LONG BCH NAT GAS-A		1.E FE	1,464,824	1,250,000	1,485,887	1,388,489		(8,780)			5.500	4.299	MN	8,785	68,750	06/02/2015	11/15/2037	1,284,375
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS		1.E PL	14,951,472	14,951,472	14,817,653	14,951,472					6.880	6.880	JD	2,857	1,028,661	11/26/2013	12/31/2047	402,362
542690-W9-9	NY LONG ISLAND PWR AUTH BAB		1.F FE	287,375	250,000	253,548	276,021		(1,119)			5.850	4.878	MN	2,438	14,625	06/29/2012	05/01/2041	257,313
544435-C3-2	CA LOS ANGELES DEPT ARPTS		1.D FE	175,056	170,000	183,695	173,481		(155)			6.582	6.352	MN	1,430	11,189	04/14/2011	05/15/2039	175,595
54445C-AK-9	CA LOS ANGELES ARPTS-A		1.E FE	20,318,513	20,240,000	17,501,564	20,300,860		(8,229)			4.242	4.187	MN	109,708	858,581	03/15/2022	05/15/2048	2,286,803
544495-VY-7	CA LA DEPT WTR & PWR-BAB		1.D FE	3,437,060	3,080,000	3,311,375	3,416,209		(9,610)			6.574	5.625	JJ	101,240	120,962	01/08/2025	07/01/2045	3,181,240
544495-ZK-3	CA LOS ANGELES WTR-C-QEC		1.D FE	1,596,415	1,785,000	1,668,464	1,618,548		10,134			4.413	5.519	JJ	39,386	78,772	09/29/2023	07/01/2037	1,824,386
544532-NZ-3	CA LA DEPT WTR-BABS-BAM		1.C FE	2,359,495	2,135,000	2,272,351	2,356,034		(3,461)			6.603	5.806	JJ	70,487	70,487	02/06/2025	07/01/2050	2,174,497
54627R-AT-7	LA LA LOCAL GOVT -A1-A3		1.A FE	14,750,000	14,750,000	15,203,287	14,750,000					5.198	5.198	JD	63,892	766,705	03/22/2023	12/01/2039	15,133,353
546282-4V-3	LA LA LOCAL GOVT AUTH-A-INNOVATIVE STUD		1.E FE	1,071,370	1,000,000	936,611	1,056,736		(1,811)			4.000	3.609	AO	10,000	40,000	08/09/2016	10/01/2046	1,020,000
54628C-G3-0	LA LA LOCAL GOVT ENVRNMN		1.B FE	2,504,029	2,504,029	2,560,031	2,504,029					5.197	5.197	MS	43,378	130,134	12/12/2022	09/01/2039	1,622,587
54628C-MW-9	LA LOUISIANA ST LOCAL GO		1.E FE	3,163,022	3,420,000	2,389,135	3,198,735		9,973			2.587	3.082	FA	36,865	88,475	09/28/2022	02/01/2043	1,172,700
54628C-MX-7	LA LOUISIANA ST LOCAL GO		1.E FE	3,818,295	3,850,000	2,441,553	3,822,118		947			2.637	2.681	FA	42,302	101,525	08/12/2021	02/01/2048	1,083,679
54628C-NY-4	LA LOUISIANA ST-A-AGM		1.E FE	1,433,422	1,425,000	1,129,837	1,431,564		(377)			2.787	2.747	FA	16,548	39,715	09/28/2020	02/01/2040	1,444,857
546399-CL-8	LA LA PUB FACS AUTH-REF-OCHSNER CLINIC		1.G FE	672,233	675,000	675,632	673,160		125			4.000	4.030	MN	3,450	27,000	05/12/2017	05/15/2037	688,500
546399-CM-6	LA LA PUB FACS AUTH-REF-OCHSNER CLINIC		1.G FE	4,450,815	4,500,000	4,346,310	4,462,537		1,584			4.000	4.070	MN	23,000	180,000	05/12/2017	05/15/2042	4,590,000
546399-NZ-5	LOUISIANA PUB FACS AUTH		1.A	5,074	5,000	5,127	5,028		(13)			4.000	3.706	JD	9	200	05/05/2022	12/15/2050	5,100
546399-PB-6	LOUISIANA PUB FACS AUTH REV		1.E FE	1,532,230	1,510,000	1,322,367	1,530,611		(481)			4.000	3.914	JD	2,684	60,400	05/05/2022	12/15/2050	1,540,200
54639T-CL-4	LA LA PUB FACS AUTH-LOUISIANA ST UNIV &		1.G FE	207,925	190,000	188,859	206,275		(232)			5.000	4.489	JJ	4,750	9,500	09/14/2017	07/01/2057	194,750
546462-EV-0	LA LA ENERGY & PWR-A		1.C FE	1,150,000	1,150,000	852,394	1,150,000					3.245	3.245	JD	3,110	37,318	08/19/2021	06/01/2044	305,150
546475-UA-0	LA LOUISIANA ST -A-2		1.D FE	3,225,000	3,225,000	2,415,949	3,225,000					2.530	2.530	MN	13,599	81,593	08/21/2020	05/01/2041	443,872
546475-UT-9	LA LOUISIANA ST -B-1		1.D FE	2,049,539	2,095,000	1,527,695	2,057,540		1,633			2.830	2.963	MN	9,881	59,289	10/09/2020	05/01/2043	2,124,644
546475-VT-8	LA LA ST-A-REF		1.C FE	28,634,455	29,415,000	23,095,014	28,751,221		34,050			2.952	3.140	MN	144,722	868,331	08/02/2022	05/01/2041	11,341,932
546486-CA-7	LA LOUISIANA ST-A-REF		1.C FE	1,250,000	1,250,000	1,125,756	1,250,000					1.592	1.592	JD	884	19,900	01/21/2021	06/15/2030	1,259,950
546589-QW-5	KY LOUISVILLE & JEFFERSON CNTY KY MET		1.D FE	343,368	350,000	376,197	345,440		194			5.980	6.118	MN	2,674	20,930	04/12/2010	05/15/2040	360,465
547804-AE-4	AL LOWER AL GAS DIST GAS		1.F FE	29,186,156	26,130,000	27,691,876	28,674,480		(76,692)			5.000	4.278	MS	435,500	1,306,500	02/21/2023	09/01/2046	26,316,875
557363-EB-0	NY MADISON CO CAP RESRCE COLGATE UNIVER		1.D FE	7,500,000	7,500,000	5,354,387	7,500,000					3.396	3.396	JJ	127,350	254,700	11/08/2019	07/01/2051	7,627,350
574039-GB-3	MD MD CMNTY DEV ADMIN-A		1.C FE	47,519	45,000	36,008	47,214		(60)			3.900	3.588	JD	146	1,755	06/12/2020	06/01/2049	45,878
57421C-JB-1	MD MARYLAND HLTH -AGC UNIV OF MD MED SY		1.E FE	7,253,289	7,085,000	5,865,734	7,249,285		(4,004)			4.165	4.004	JJ	147,545	147,545	02/05/2025	07/01/2048	7,232,545
574296-CN-7	MD MARYLAND ST STADIUM-C		1.D FE	2,431,699	3,335,000	2,664,565	2,515,145		37,521			2.805	5.270	MN	15,591	93,547	09/13/2023	05/01/2040	3,331,072
574296-CP-2	MD MARYLAND ST STADIUM-C		1.D FE	24,340,740	23,845,000	17,500,737	24,255,355		(17,026)			2.905	2.784	MN	115,450	692,697	12/02/2020	05/01/2044	23,161,606
574296-CQ-0	MD MARYLAND ST STADIUM-C		1.D FE	5,411,320	5,380,000	3,784,463	5,406,759		(958)			2.955	2.922	MN	26,497	158,979	12/02/2020	05/01/2046	5,383,381
574296-DS-5	MD MD STADIUM AUTH-CABS 0%		1.D FE	44,084	190,000	53,568	52,156		2,499			0.000	4.970	N/A			07/15/2022	05/01/2052	190,000
574296-DT-3	MD MD STADIUM AUTH-CABS 0%		1.D FE	208,601	950,000	254,577	246,963		11,877			0.000	4.990	N/A			07/15/2022	05/01/2053	875,000
574296-DU-0	MD MD STADIUM AUTH-CABS 0%		1.D FE	187,996	905,000	230,478	222,717		10,753			0.000	5.010	N/A			07/15/2022	05/01/2054	905,000
574296-DV-8	MD MD STADIUM AUTH-CABS 0%		1.D FE	34,377	175,000	42,344	40,753		1,975			0.000	5.030	N/A			07/15/2022	05/01/2055	175,000
574296-FU-8	MD MD STADIUM AUTH-TXBL		1.C FE	3,950,000	3,950,000	3,948,778	3,950,000					5.578	5.578	JD	4,896		12/10/2025	06/15/2055	4,060,166
575831-HC-9	MASSACHUSETTS STATE COLLEGE BLDG AUTH		1.C FE	16,613,209	16,670,000	13,575,200	16,623,873		2,543			2.972	2.996	MN	82,572	495,432	09/24/2021	05/01/2040	16,917,716
575831-HY-1	MASSACHUSETTS ST COLLEGE BLDG		1.C FE	1,115,127	1,120,000	800,618	1,115,581		128			3.072	3.096	MN	5,734	34,406	07/26/2022	05/01/2049	1,127,050
575832-TX-8	MA ST COLLEGE BLDG AUTH SER C BAB		1.C FE	348,446	350,000	364,970	348,936		46			5.932	5.964	MN	3,460	20,762	04/08/2010	05/01/2040	360,381
57583U-6R-4	MA MA DEV FIN AUTH-D-BOSTON MEDICAL CEN		2.B FE	378,112	350,000	344,261	371,699		(739)			5.000	4.503	JJ	8,750	17,500	04/21/2015	07/01/2044	358,750
57583U-VK-1	MASSACHUSETTS ST DEV FIN AGY REVEN		1.D FE	9,845,630	9,935,000	9,357,998	9,865,168		1,843			4.000	4.048	AO	99,350	397,400	04/10/2013	10/01/2048	10,133,700

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
57584Y-D3-0	MA MA DEV FIN AGY-D-TXBL WELLFORCE OBLI		2.C FE	10,300,000	10,300,000	7,188,106	10,300,000					3.520	3.520	AO	91,385	362,310	07/09/2020	10/01/2046	10,481,280
57584Y-QX-0	MA MASSACHUSETTS ST DEV WELLFORCE OBLIG		2.C FE	1,665,804	1,625,000	1,479,537	1,657,251		(1,407)			4.840	4.658	JJ	39,648	78,542	03/13/2019	07/01/2041	1,664,325
575896-WR-2	MA MASSACHUSETTS PORT-C		1.C FE	2,866,629	2,895,000	2,206,606	2,871,662		1,101			2.719	2.780	JJ	39,358	78,715	02/18/2021	07/01/2042	2,924,222
575898-CS-8	MASSACHUSETTS ST PORT AUTH		1.E FE	3,050,000	3,050,000	3,227,985	3,050,000					6.202	6.202	JJ	94,581	189,161	06/09/2011	07/01/2031	267,562
575898-CT-6	MASSACHUSETTS ST PORT AUTH		1.E FE	900,000	900,000	996,354	900,000					6.352	6.352	JJ	28,584	57,168	06/09/2011	07/01/2037	131,485
576000-G8-0	MASSACHUSETTS ST SCH BLDG AUTH		1.A	1,799,316	1,795,000	1,479,078	1,799,270		(46)			3.395	3.374	AO	12,865	30,470	10/08/2025	10/15/2040	1,825,470
576000-G9-8	MASSACHUSETTS ST SCH BLDG AUTH		1.C	2,711,508	2,705,000	2,235,959	2,711,439		(70)			3.395	3.374	AO	19,387	45,917	10/08/2025	10/15/2040	2,750,917
576004-HE-8	MA MASSACHUSETTS CMNWLTH		1.A FE	3,187,787	3,355,000	3,351,181	3,236,932		29,887			3.769	4.864	JJ	58,307	126,450	04/30/2024	07/15/2029	3,418,225
576051-WJ-1	MA MA WTR RESOURCES AUTH		1.B FE	2,085,000	2,085,000	1,740,889	2,085,000					3.104	3.104	FA	26,966	64,718	10/10/2019	08/01/2039	1,254,167
592041-YB-7	TN MET GOVT NASHVILLE-A-VANDERBILT UNIV		1.F FE	5,954,147	5,975,000	5,459,738	5,957,660		500			4.000	4.020	JJ	119,500	239,000	07/12/2017	07/01/2047	3,238,500
592125-AA-6	METROPOLITAN GOVT NASHVILLE &		1.E FE	396,376	360,000	404,009	388,520		(819)			7.431	6.655	JJ	13,376	26,752	09/06/2013	07/01/2043	238,546
592190-PK-2	TN MET NASHVILLE TN ARPT		1.F FE	11,176,510	10,185,000	8,916,594	11,076,990		(17,985)			4.000	3.511	JJ	203,700	407,400	12/06/2019	07/01/2054	10,388,700
592247-8M-5	IL MET PIER CAB-A-FSA-CR		1.E FE	1,144,651	3,265,000	1,972,088	1,860,711		79,031			0.000	4.388	N/A			10/16/2014	12/15/2038	3,265,000
592247-J5-0	IL MET PIER CAB-A-MCCORM		2.A FE	496,725	925,000	787,576	750,622		30,983			0.000	4.260	N/A			03/10/2016	12/15/2030	925,000
592247-J8-4	IL MET PIER CAB-A-MCCORM		2.A FE	6,851,639	14,185,000	11,444,086	10,791,930		447,485			0.000	4.280	N/A			04/01/2015	06/15/2032	14,185,000
592247-L6-5	IL MET PIER CAB-A-MCCORM		2.A FE	14,278,184	36,839,000	21,478,073	21,139,064		854,445			0.000	4.165	N/A			07/22/2016	06/15/2039	36,839,000
592247-L7-3	IL MET PIER CAB-A-MCCORM		2.A FE	47,602,969	123,019,000	69,809,727	69,790,079		2,777,779			0.000	4.103	N/A			07/22/2016	12/15/2039	123,019,000
592247-L9-9	IL MET PIER CAB-A-MCCORM		2.A FE	17,128,188	46,200,000	25,346,609	25,333,595		1,031,413			0.000	4.200	N/A			07/22/2016	06/15/2040	46,200,000
592247-P2-0	IL MET PIER CAB-A-MCCORM		2.A FE	6,025,609	16,943,000	8,763,635	8,912,285		362,854			0.000	4.200	N/A			07/22/2016	06/15/2041	16,943,000
592248-BA-5	IL MET PIER		1.E FE	588,574	2,325,000	1,073,882	990,220		47,255			0.000	4.950	N/A			05/06/2015	06/15/2043	2,325,000
592248-BC-1	IL MET PIER		1.E FE	1,172,540	5,010,000	2,035,847	1,990,898		92,231			0.000	4.800	N/A			10/29/2014	06/15/2045	5,010,000
592248-BD-9	IL MET PIER		1.E FE	2,635,899	10,660,000	4,080,843	4,092,568		187,077			0.000	4.738	N/A			09/19/2018	06/15/2046	10,660,000
592248-BE-7	IL MET PIER		1.E FE	1,539,383	7,750,000	2,806,229	2,625,066		129,167			0.000	5.110	N/A			05/29/2015	06/15/2047	7,750,000
592250-BE-3	IL MET PIER-CABS-AGM-CR		1.E FE	93,338	640,000	191,457	170,985		8,808			0.000	5.360	N/A			07/17/2014	12/15/2050	640,000
592250-BN-3	IL MET PIER & EXPO-A		2.A FE	895,658	6,750,000	1,818,061	1,563,612		82,577			0.000	5.500	N/A			09/17/2015	12/15/2052	6,750,000
592250-BY-9	IL MET PIER-CABS-A-AGM		1.E FE	1,425,833	8,025,000	2,161,472	2,273,805		103,899			0.000	4.731	N/A			01/06/2016	12/15/2052	8,025,000
592250-CC-6	IL MET PIER-B-CABS-AGM		1.E FE	1,717,448	9,115,000	2,584,121	2,729,491		123,902			0.000	4.700	N/A			01/06/2016	12/15/2051	9,115,000
592250-DA-9	IL MET PIER & EXPOSITION		1.E FE	8,216,641	45,260,000	9,912,850	11,251,912		491,243			0.000	4.484	N/A			07/07/2020	12/15/2056	44,985,000
592250-DB-7	IL MET PIER & EXPO-B-BAM 0%		1.C FE	2,497,135	10,475,000	2,545,219	3,261,883		128,816			0.000	4.070	N/A			05/10/2019	12/15/2054	10,425,000
592250-DS-0	MET PIER & EXPOSITION AUTH		1.C FE	6,455,545	15,400,000	7,932,552	8,111,774		319,368			0.000	4.057	N/A			04/24/2020	12/15/2041	15,400,000
59259Y-BZ-1	NY METROPOLITAN TRANS AUTH BABS		1.F FE	389,839	375,000	406,111	385,220		(449)			6.648	6.350	MN	3,186	24,930	04/14/2010	11/15/2039	387,465
59261A-B5-5	NY MET TRANS-D-2-REF		1.C FE	3,303,464	3,315,000	2,472,050	3,305,245		312			3.500	3.520	MN	14,825	116,025	10/31/2019	11/15/2046	3,373,013
59261A-B7-1	NY MET TRANS-D-2-REF		1.C FE	2,850,768	2,850,000	2,081,862	2,850,691		(20)			3.540	3.538	MN	12,892	100,890	11/18/2019	11/15/2048	2,900,445
59261A-PK-7	NY MET TRANS AUTH-C2-CAB		1.F FE	6,667,396	14,825,000	8,348,223	8,818,365		324,118			0.000	3.780	N/A			07/11/2018	11/15/2039	14,725,000
59261A-PL-5	NY MET TRANS AUTH-C2-CAB		1.F FE	2,573,735	6,075,000	3,204,968	3,425,353		129,458			0.000	3.890	N/A			07/26/2018	11/15/2040	6,075,000
59261A-TJ-6	NY MET TRANSPRTN AUTH NY		1.F FE	11,181,940	11,000,000	10,374,070	11,142,308		(5,872)			4.000	3.895	MN	56,222	440,000	05/01/2018	11/15/2042	11,220,000
592643-AA-8	DC MET WA DC ARPTS-BABS		2.A FE	8,123,485	6,395,000	7,601,259	8,025,563		(41,887)			7.462	5.402	AO	119,299	477,195	10/07/2024	10/01/2046	6,633,597
592643-BC-3	DC MET WA DC ARPTS-CABS		1.E FE	7,209,334	13,400,000	9,946,631	9,747,704		348,139			0.000	3.670	N/A			09/13/2017	10/01/2034	13,400,000
592643-BD-1	DC MET WA DC ARPTS-CABS		1.E FE	7,699,650	15,000,000	10,631,126	10,461,646		379,578			0.000	3.730	N/A			09/13/2017	10/01/2035	15,000,000
592643-BF-6	DC MET WA DC ARPTS-CABS		2.A FE	3,570,887	7,845,000	4,918,894	4,925,885		191,282			0.000	4.000	N/A			11/15/2017	10/01/2037	7,845,000
592643-BH-2	DC MET WA DC ARPTS-CABS		1.E FE	10,565,117	24,805,000	14,389,036	14,529,402		554,257			0.000	3.927	N/A			04/17/2018	10/01/2039	24,705,000
592643-BJ-8	DC MET WA DC ARPTS-CABS		2.A FE	2,778,379	7,875,000	4,410,971	4,185,499		188,046			0.000	4.650	N/A			01/30/2017	10/01/2039	7,875,000
592643-BK-5	DC MET WA DC ARPTS-CABS		1.E FE	5,173,301	16,075,000	8,775,140	8,247,439		364,838			0.000	4.576	N/A			09/08/2015	10/01/2040	16,075,000
592643-BS-8	DC MET DC ARPTS-BABS-AGM		1.E FE	4,330,359	3,300,000	4,132,047	4,301,961		(23,214)			8.000	5.574	AO	66,000	264,000	10/07/2024	10/01/2047	3,432,000
592643-DH-0	DC MET WASHINGTON DC-B		1.E FE	5,236,686	4,830,000	4,270,034	5,194,495		(7,591)			4.000	3.569	AO	48,300	193,200	12/05/2019	10/01/2053	4,926,600

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
592643-DS-6	DC MET WASHINGTON DC ARP		1.E FE	5,524,794	6,770,000	4,340,427	5,608,966		23,478			2.750	3.750	AO	46,544	186,175	03/30/2022	10/01/2053	6,863,088
592643-DT-4	DC MET WASHINGTON DC ARP		1.E FE	1,964,144	2,435,000	1,714,617	1,993,686		8,423			3.000	4.100	AO	18,263	73,050	04/27/2022	10/01/2053	2,471,525
592643-EH-9	DC MET WASHINGTON DC ARP		1.E FE	13,180,000	13,180,000	10,814,629	13,180,000					3.562	3.562	AO	117,368	469,472	01/21/2022	10/01/2041	13,414,736
593211-EW-1	FL MIAMI BEACH HLTH FAC-MT SINAI MEDICA		1.F FE	491,973	455,000	455,357	480,207		(1,289)			5.000	4.460	MN	2,907	22,750	08/28/2014	11/15/2039	456,125
593211-EZ-4	FL MIAMI BEACH HLTH FAC-MT SINAI MEDICA		1.F FE	13,861,426	12,885,000	12,889,623	13,640,043		(24,881)			5.000	4.535	MN	82,321	644,250	05/06/2015	11/15/2044	13,207,125
59333H-BG-0	FL MIAMI DADE-CABS		1.E FE	1,803,503	5,075,000	3,313,413	3,150,885		150,331			0.000	4.949	N/A			07/30/2014	10/01/2035	5,075,000
59333H-BH-8	FL MIAMI DADE-CABS		1.E FE	110,344	375,000	147,870	152,559		6,791			0.000	4.606	N/A			11/16/2018	10/01/2045	325,000
59333H-BJ-4	FL MIAMI DADE CNTY PROF SPORTS FRAN FAC		1.E FE	11,729,789	64,350,000	21,409,316	20,001,480		980,377			0.000	5.089	N/A			07/07/2015	04/01/2049	64,350,000
59333H-CA-2	FL MIAMI-DADE CABS		1.E FE	10,355,003	38,570,000	16,262,720	16,934,193		727,261			0.000	4.437	N/A			04/13/2016	10/01/2044	38,570,000
59333H-CB-0	FL MIAMI-DADE CABS		1.E FE	779,998	4,415,000	1,601,494	1,385,365		68,812			0.000	5.160	N/A			09/17/2014	10/01/2048	4,415,000
59333N-NM-1	FL MIAMI SPL OBLIG-CABS		1.E FE	571,046	1,845,000	903,317	879,835		38,049			0.000	4.470	N/A			03/16/2016	10/01/2042	1,845,000
59333N-NR-0	FL MIAMI SPL OBLIG-CABS		1.E FE	3,453,401	11,475,000	4,493,570	5,044,812		195,897			0.000	4.000	N/A			06/01/2016	10/01/2046	11,475,000
59333N-XR-9	FL MIAMI-DADE CO-AGM-CR		1.D FE	191,342	1,110,000	422,455	350,552		18,093			0.000	5.370	N/A			07/23/2014	10/01/2047	1,110,000
59333N-XS-7	FL MIAMI-DADE CO-AGM-CR		1.D FE	167,140	815,000	362,001	304,512		15,576			0.000	5.320	N/A			07/23/2014	10/01/2044	815,000
59333N-XT-5	FL MIAMI SPL OBLIG-AGM		1.D FE	168,450	875,000	349,670	301,605		15,091			0.000	5.199	N/A			08/25/2014	10/01/2046	870,000
59333N-XU-2	FL MIAMI-DADE-CABS-AGM		1.D FE	1,438,473	5,585,000	2,617,967	2,431,569		111,286			0.000	4.740	N/A			10/14/2014	10/01/2043	5,585,000
59333N-ZK-2	FL MIAMI-DADE CO-BAM-TCR		1.C FE	2,341,439	3,795,000	3,107,366	3,160,512		98,977			0.000	3.207	N/A			07/18/2016	10/01/2031	3,795,000
59333N-ZL-0	FL MIAMI-DADE CNTY-CABS		1.C FE	2,060,045	3,840,000	2,756,456	2,845,418		95,829			0.000	3.455	N/A			07/18/2016	10/01/2034	3,840,000
59333N-ZM-8	FL MIAMI-DADE CO-CABS		1.C FE	2,746,380	4,670,000	3,669,007	3,742,138		120,806			0.000	3.309	N/A			07/18/2016	10/01/2032	4,670,000
59333N-ZN-6	FL MIAMI-DADE CO-BAM-TCR		1.C FE	1,307,211	2,540,000	1,734,271	1,812,033		61,690			0.000	3.494	N/A			07/18/2016	10/01/2035	1,540,000
59333N-ZP-1	FL MIAMI-DADE CNTY-CABS		1.C FE	1,351,889	2,740,000	1,771,731	1,880,587		64,703			0.000	3.532	N/A			07/18/2016	10/01/2036	2,740,000
59333N-ZQ-9	FL MIAMI-DADE-BAM-TCRS		1.C FE	1,273,966	2,705,000	1,655,558	1,780,330		62,226			0.000	3.587	N/A			12/02/2016	10/01/2037	2,655,000
59333N-ZR-7	FL MIAMI-DADE CO-BAM-TCR		1.C FE	1,445,519	3,165,000	1,834,750	2,016,805		70,029			0.000	3.565	N/A			12/02/2016	10/01/2038	3,165,000
59333P-4C-9	FL MIAMI-DADE CO-A		1.E FE	6,802,590	6,255,000	5,678,759	6,702,758		(16,700)			4.000	3.477	AO	62,550	250,200	06/12/2019	10/01/2044	6,380,100
59333P-6M-5	FL MIAMI DADE CO -B-REF		1.E FE	1,641,664	1,615,000	1,305,865	1,636,657		(1,047)			3.270	3.161	AO	13,203	52,811	12/09/2020	10/01/2041	1,636,324
59334D-JS-4	FL MIAMI-DADE W/S-A		1.D FE	4,897,821	4,850,000	4,496,813	4,890,176		(1,150)			4.000	3.943	AO	48,500	194,000	04/26/2018	10/01/2047	4,947,000
59334D-MS-0	FL MIAMI-DADE COUNTY-REV		1.D FE	4,019,499	5,080,000	3,790,752	4,091,793		20,837			3.000	4.250	AO	38,100	152,400	05/02/2022	10/01/2051	5,156,200
59334D-RK-2	MIAMI-DADE CNTY FLA WTR & SWR		1.A IF	1,090,463	1,090,000	896,379	1,090,463					3.490	3.486	AO	9,510		12/12/2025	10/01/2042	1,109,021
59334D-RL-0	MIAMI-DADE CNTY FLA WTR & SWR		1.D FE	2,110,896	2,110,000	1,723,133	2,110,896					3.490	3.486	AO	18,410		12/12/2025	10/01/2042	2,146,820
59334N-DW-9	FL MIAMI-DADE CNTY FL HL-NICKLAUS CHILD		1.F FE	3,931,032	3,950,000	3,894,234	3,935,392		609			4.000	4.031	FA	65,833	158,000	04/25/2017	08/01/2042	3,927,000
59334N-DY-5	FL MIAMI-DADE CNTY FL HL-NICKLAUS CHILD		1.F FE	5,223,364	5,265,000	4,715,851	5,230,708		979			4.000	4.046	FA	87,750	210,600	05/04/2017	08/01/2047	5,370,300
59334P-DA-2	MIAMI-DADE CNTY FLA TRANSIT SALES		1.C FE	1,483,648	1,600,000	1,665,088	1,520,341		4,129			5.624	6.194	JJ	44,992	89,984	07/25/2022	07/01/2040	778,657
59334P-GR-2	FL MIAMI-DADE TRANSIT		1.C FE	8,527,909	8,450,000	7,845,522	8,515,159		(2,034)			4.000	3.945	JJ	169,000	338,000	12/18/2018	07/01/2046	8,619,000
59334P-JT-5	FL MIAMI DADE CO-B-REV		1.C FE	12,597,750	12,725,000	9,596,565	12,622,204		4,905			2.600	2.661	JJ	165,425	330,850	08/13/2020	07/01/2042	12,738,475
59447T-SP-9	MI MICHIGAN ST FIN AUTH		1.D FE	12,855,799	10,450,000	10,264,837	12,275,701		(102,401)			4.920	3.333	MN	85,690	514,140	10/31/2019	11/01/2039	10,707,070
59447T-SQ-7	MI MICHIGAN ST FIN AUTH		1.D FE	6,910,194	5,761,000	5,495,662	6,697,439		(36,266)			5.020	3.758	MN	48,200	289,202	10/31/2019	11/01/2043	5,879,974
59447T-VE-0	MI MICHIGAN ST FIN AUTH MCLAREN HLTH CA		1.E FE	11,460,156	10,840,000	9,486,220	11,378,991		(13,676)			4.000	3.687	FA	163,804	433,600	06/12/2019	02/15/2050	11,056,800
59447T-XJ-7	MI MICHIGAN ST FIN AUTH TRINITY HLTH CO		1.D FE	1,976,934	2,240,000	1,603,297	1,999,123		6,197			3.000	3.680	JD	5,600	67,200	03/30/2022	12/01/2049	2,273,600
594615-HA-7	MI MICHIGAN ST BLDG AUTH		1.C FE	1,930,011	1,775,000	1,616,038	1,913,542		(2,804)			4.000	3.560	AO	14,989	71,000	07/17/2019	04/15/2054	1,657,500
594654-MU-6	MI MI HSG DEV AUTH-D		1.C FE	255,000	255,000	195,629	255,000					3.465	3.465	JD	736	8,836	10/30/2020	12/01/2045	259,418
604633-BG-1	FL MIRAMAR-TXBL-REF-REV		1.D FE	1,100,000	1,100,000	983,152	1,100,000					2.063	2.063	AO	5,673	22,693	07/01/2021	10/01/2031	1,111,347
606092-ET-7	MO JT MUN ELEC UTIL COMN PWR PROJ		1.F FE	269,005	250,000	270,902	263,976		(494)			6.890	6.329	JJ	8,613	17,225	04/13/2010	01/01/2042	258,613
60636A-MV-2	MO MISSOURI ST HLTH & ED-AT STILL UNIV		1.F FE	220,266	225,000	209,894	221,141		114			4.125	4.250	AO	2,320	9,281	01/05/2017	10/01/2046	204,125
60636A-UU-5	MO MO ST HLTH & EDU FACS AT STILL UNIV		1.F FE	898,042	850,000	758,980	885,807		(1,810)			3.985	3.614	AO	8,468	33,873	07/10/2020	10/01/2040	861,837
60637A-VU-3	MO MISSOURI HLTH & EDUC SSM HLTH CARE O		1.E FE	4,954,950	4,095,000	4,264,146	4,894,066		(17,279)			5.000	3.820	JD	17,063	204,750	04/08/2022	06/01/2052	4,197,375

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
610730-AA-1	NY MONROE CNTY INDL DEV AGY SCH FAC REV		1.C FE	5,850,000	5,850,000	5,859,714	5,850,000					4.176	4.176	MN	40,716	244,296	06/14/2012	05/01/2028	5,972,148
61075T-RS-9	NY MONROE CNTY INDL DEV-ROCHESTER GENER		2.A FE	2,475,000	2,475,000	2,323,465	2,475,000					4.000	4.000	JD	8,250	99,000	05/10/2017	12/01/2041	2,524,500
613520-LA-1	OH MONTGOMERY HOSP-FACS		1.F FE	27,192,302	26,440,000	24,111,376	27,043,807		(17,986)			4.000	3.842	FA	440,667	1,057,600	02/24/2017	08/01/2047	26,968,800
613741-LB-1	MONTGOMERY CNTY VS ECON DEV AUTH'		1.C FE	1,406,096	1,405,000	1,095,681	1,405,947		(36)			3.450	3.445	JD	4,039	48,473	11/21/2019	06/01/2044	1,429,236
61709K-CV-1	AL MORGAN CNTY BRD ED-B		1.D FE	1,753,749	1,625,000	1,484,000	1,736,733		(3,062)			4.000	3.562	MS	21,667	65,000	11/14/2019	03/01/2049	1,657,500
626207-V6-8	GA MEAG-BABS-AGM		1.E FE	3,689,118	2,818,000	3,091,868	3,626,181		(21,371)			6.655	4.860	AO	46,884	187,538	05/30/2019	04/01/2057	2,911,769
626207-YF-5	GA MUNICIPAL ELEC PLT VOGTLE SER J BAB		1.G FE	2,238,122	2,011,000	2,174,793	2,232,752		(5,451)			6.637	5.863	AO	33,368	133,470	08/29/2023	04/01/2057	2,077,735
626207-YS-7	GA MUNI ELEC-BABS-TXB		2.A FE	8,586,207	7,444,000	8,350,010	8,570,513		(24,752)			7.055	5.979	AO	131,294	525,174	10/15/2024	04/01/2057	7,706,587
626207-Z3-1	GA MUNI ELEC AUTH OF GA		1.E FE	1,724,449	1,615,000	1,529,974	1,704,440		(3,488)			4.000	3.580	JJ	32,300	64,600	09/20/2019	01/01/2044	1,647,300
62620H-FD-9	GA GA MUNI ELEC -B-TXBL		2.A FE	6,410,987	6,450,000	6,903,341	6,414,412		842			6.474	6.524	JJ	208,787	417,573	03/15/2023	07/01/2045	6,658,787
62620H-JC-7	GA GA MUNI AUTH-B-BAM POWERSOUTH ENERGY		1.C FE	861,705	750,000	849,330	861,418		(287)			6.698	5.669	JJ	25,118		09/22/2025	07/01/2056	754,448
62620H-KQ-4	GA GA MUNI ELEC -B-BAM POWERSOUTH ENERG		1.C FE	547,673	495,000	544,588	547,637		(36)			6.474	5.573	JJ	16,023		12/18/2025	07/01/2045	511,023
63609X-AW-0	NH NATIONAL FIN AUTH NH ST LUKE'S HOSP		1.E FE	1,694,653	2,050,000	1,498,580	1,720,357		7,268			3.000	4.010	FA	23,233	61,500	04/08/2022	08/15/2051	2,055,375
64461X-GY-5	NH NEW HAMPSHIRE-BAM DARTMOUTH-HITCHCOC		1.C FE	10,945,360	9,400,000	9,924,033	10,893,656		(20,338)			5.000	4.122	FA	195,833	470,000	05/02/2023	08/01/2059	9,635,000
644693-KW-2	NEW HAMPSHIRE ST TPK SYS REV		1.D FE	433,600	430,000	455,784	432,477		(108)			6.009	5.944	MN	4,306	25,839	02/12/2014	11/01/2039	442,919
645790-KF-2	NJ NJ ST HLTH-REF-A-HACKENSACK MERIDIAN		1.D FE	1,400,000	1,400,000	1,393,442	1,400,000					4.000	4.000	JJ	28,000	56,000	04/06/2017	07/01/2040	1,428,000
645790-KH-8	NJ NJ ST HLTH-REF-A-HACKENSACK MERIDIAN		1.D FE	994,730	1,000,000	931,953	995,754		122			4.000	4.030	JJ	20,000	40,000	04/06/2017	07/01/2047	1,020,000
645790-LQ-7	NJ NEW JERSEY ST HLTH CA-INSPIRA HEALTH		1.F FE	16,466,416	16,150,000	14,946,001	16,410,185		(7,628)			4.000	3.889	JJ	323,000	646,000	08/08/2017	07/01/2047	11,373,000
64579R-BS-5	NJ NJ INST OF TECH-TXBL		1.F FE	8,625,000	8,625,000	7,368,347	8,625,000					4.357	4.357	JJ	187,896	375,791	05/18/2017	07/01/2047	8,659,628
64579R-CZ-8	NJ NEW JERSEY INSTITUTE		1.F FE	4,932,058	4,550,000	3,742,663	4,855,510		(14,272)			3.415	2.900	JJ	77,691	155,383	10/09/2020	07/01/2042	4,525,984
646136-2T-7	NJ NJ TRANSPRTN-A-BAM		1.E FE	46,528,926	105,550,000	68,525,224	64,879,107		2,587,849			0.000	4.112	N/A			10/31/2017	12/15/2037	105,500,000
646136-6S-5	NJ NEW JERSEY ST TRANSPR		1.F FE	3,505,548	3,885,000	3,405,418	3,536,759		12,642			4.131	4.902	JD	7,133	160,489	02/13/2023	06/15/2042	3,965,245
646136-EX-5	NJ NJ TRN FD CAB-SER C		1.E FE	17,769,600	36,000,000	26,946,889	25,517,490		962,014			0.000	3.880	N/A			07/22/2016	12/15/2034	36,000,000
646136-XR-7	NJ NJ TRN TR FD BABS		1.F FE	1,529,673	1,355,000	1,527,694	1,513,667		(6,751)			6.561	5.409	JD	3,951	88,902	07/06/2023	12/15/2040	1,399,451
646139-W3-5	NJ NJ TPK-F-TXB		1.E FE	2,609,443	2,320,000	2,780,619	2,585,333		(11,651)			7.414	6.181	JJ	86,002	172,005	10/27/2023	01/01/2040	2,406,002
646139-X8-3	NJ NJ TPK-TXB-A-BABS		1.E FE	3,967,281	3,405,000	3,978,400	3,928,464		(21,639)			7.102	5.576	JJ	120,912	241,823	02/23/2024	01/01/2041	3,474,136
646140-CT-8	NJ NEW JERSEY ST TURNPIK		1.E FE	3,216,044	3,150,000	3,076,076	3,201,953		(2,127)			4.000	3.867	JJ	63,000	126,000	05/02/2018	01/01/2043	3,213,000
646140-DC-4	NJ NJ TURNPIKE AUTH-A		1.E FE	2,506,000	2,500,000	2,368,135	2,505,119		(74)			4.000	3.986	JJ	50,000	100,000	01/25/2019	01/01/2048	1,275,000
646140-DU-4	NJ NJ TPK AUTH -B-TXBL		1.E FE	4,000,000	4,000,000	3,590,932	4,000,000					1.863	1.863	JJ	37,260	74,520	01/22/2021	01/01/2031	4,037,260
646140-EA-7	NJ NJ TPK AUTH -B-TXBL		1.E FE	2,000,000	2,000,000	1,552,145	2,000,000					2.782	2.782	JJ	27,820	55,640	01/22/2021	01/01/2040	2,027,820
647719-QE-6	LA NEW ORLEANS-REF-TXBL		2.A FE	1,000,000	1,000,000	911,849	1,000,000					1.791	1.791	JD	1,493	17,910	02/05/2021	06/01/2030	1,008,955
647719-QN-6	LA NEW ORLEANS-REF-TXBL		2.A FE	1,925,000	1,925,000	1,377,150	1,925,000					2.939	2.939	JD	4,715	56,576	02/05/2021	06/01/2045	520,244
647753-MN-9	LA NEW ORLEANS LA WTR RE		2.A FE	2,475,000	2,475,000	1,896,870	2,475,000					2.889	2.889	JD	5,959	71,503	02/05/2021	12/01/2041	520,418
649451-EZ-0	NY NY CONVENTN CTR-B		2.B FE	486,927	1,250,000	394,136	579,488		17,637			0.000	3.115	N/A			05/14/2020	11/15/2050	1,250,000
649451-FA-4	NY NY CONVENTN CTR-B		2.B FE	1,859,525	4,950,000	1,391,352	2,215,132		67,785			0.000	3.132	N/A			05/14/2020	11/15/2051	4,950,000
649451-GV-7	NY NY CONVENTN CTR-B-AGM 0%		1.E FE	1,205,699	3,225,000	1,424,533	1,583,424		61,785			0.000	4.020	N/A			02/22/2019	11/15/2043	3,175,000
649451-GY-1	NY NY CONVENTN CTR-B-AGM		1.E FE	4,908,150	20,925,000	5,302,638	6,900,327		269,254			0.000	4.020	N/A			06/07/2017	11/15/2053	20,925,000
649451-HD-6	NY NY CONVENTN CTR-B-AGM		1.E FE	5,197,562	23,225,000	5,586,997	7,318,467		286,946			0.000	4.040	N/A			06/07/2017	11/15/2054	23,225,000
649451-JH-5	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	3,729,480	14,525,000	3,392,748	4,211,803		164,748			0.000	4.028	N/A			12/13/2022	11/15/2056	14,525,000
649451-JJ-1	NY NY CONVENTN CTR-AGM 0%		1.E FE	2,152,403	6,950,000	2,307,321	2,455,965		104,144			0.000	4.376	N/A			12/13/2022	11/15/2049	6,950,000
649451-JK-8	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	4,015,941	12,650,000	3,988,660	4,550,054		182,643			0.000	4.137	N/A			12/13/2022	11/15/2050	12,650,000
649451-JM-4	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	7,889,647	27,565,000	7,856,199	8,958,222		365,669			0.000	4.209	N/A			12/13/2022	11/15/2052	27,565,000
649451-JN-2	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	1,371,277	5,425,000	1,400,302	1,561,730		65,307			0.000	4.311	N/A			12/13/2022	11/15/2054	5,375,000
649451-JP-7	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	8,722,198	29,775,000	8,076,421	9,839,172		381,410			0.000	3.990	N/A			12/13/2022	11/15/2053	29,750,000
649451-JQ-5	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	1,726,650	7,125,000	1,749,632	1,966,084		82,102			0.000	4.305	N/A			12/13/2022	11/15/2055	7,125,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
649451-JR-3	NY NY CONVENTN CTR-AGM 0%		1.E FE	7,122,266	20,400,000	7,116,954	8,053,819		318,553			0.000	4.072	N/A			12/13/2022	11/15/2048	20,400,000
649519-EP-6	NY NEW YORK ST-AGM		1.E FE	4,014,365	5,110,000	3,981,227	4,174,409		44,840			2.250	3.860	FA	43,435	114,975	03/30/2022	02/15/2041	5,167,488
649519-EY-7	NY NEW YORK LIBERTY DEV 7 WORLD TRADE C		1.A FE	7,019,690	8,005,000	6,658,320	7,138,201		33,539			3.000	3.847	MS	70,711	240,150	04/25/2022	09/15/2043	8,125,075
649519-FA-8	NY NEW YORK LIBERTY DEV 7 WORLD TRADE C		1.D FE	3,184,005	3,665,000	2,743,093	3,216,433		9,267			3.250	4.000	MS	35,072	119,113	04/27/2022	09/15/2052	3,724,556
64971P-EC-5	NY NYC IDA QUEENS BASEBA QUEENS BAL144A		1.E FE	2,564,161	2,495,000	2,453,155	2,562,365		(1,752)			6.027	5.797	JJ	75,187	150,374	10/28/2024	01/01/2046	2,570,187
64971P-KK-0	NY NEW YORK CITY INDL YANKEE STADIUM LL		1.E FE	1,185,023	1,175,000	871,719	1,183,265		(245)			3.000	2.958	MS	11,750	35,250	09/24/2020	03/01/2049	1,192,625
64971P-KP-9	NY NEW YORK CITY INDL YANKEE STADIUM LL		1.E FE	1,130,895	1,125,000	962,120	1,128,828		(414)			2.731	2.684	MS	10,241	30,724	09/30/2020	03/01/2034	1,140,362
64971P-KQ-7	NY NEW YORK CITY INDL YANKEE STADIUM LL		1.E FE	1,608,864	1,600,000	1,341,396	1,606,018		(570)			2.781	2.734	MS	14,832	44,496	09/30/2020	03/01/2035	1,622,248
64971X-QM-3	NY NYC TRANSITIONAL FIN		1.A FE	10,220,280	9,200,000	8,628,263	10,057,885		(31,150)			4.000	3.341	MN	61,333	368,000	05/14/2020	05/01/2045	9,358,500
64971X-UL-0	NY NEW YORK CITY NY TRAN		1.A FE	4,691,896	4,520,000	3,408,013	4,668,333		(4,725)			3.000	2.801	MN	22,600	135,600	09/16/2020	05/01/2048	4,587,800
64972E-MF-3	NY NYC HSG DEV CORP-L		1.C FE	8,490,000	8,490,000	6,827,388	8,490,000					3.292	3.292	MN	46,582	279,491	12/06/2019	05/01/2040	8,629,745
64972F-L2-0	NY NYC MUN WTR FIN AUTH REV SER EE BAB		1.B FE	733,378	675,000	699,021	725,853		(2,022)			6.011	5.296	JD	1,803	40,574	07/18/2022	06/15/2042	695,287
64972F-T6-3	NEW YORK N Y CITY MUN FIN AUTH WTR		1.B FE	6,282,659	5,030,000	4,894,533	5,926,845		(34,853)			5.440	4.009	JD	12,161	273,632	12/27/2013	06/15/2043	5,166,816
64972F-Y3-4	NY NYC MUN WTR FIN -BABS		1.B FE	47,658	40,000	40,654	46,910		(236)			5.882	4.495	JD	105	2,353	08/24/2022	06/15/2044	41,176
64972G-ZF-4	NY NYC MUNI WTR FIN-AA-1		1.B FE	3,144,933	3,815,000	2,848,684	3,193,071		13,813			3.000	4.030	JD	5,087	114,450	04/26/2022	06/15/2051	3,872,225
64985T-CX-7	NY NY ST URBAN DEV CORP		1.B FE	3,587,807	4,385,000	3,234,111	3,649,038		17,520			3.000	4.100	MS	38,734	131,550	04/25/2022	03/15/2050	4,450,775
64989K-LJ-3	NY NEW YORK PWR AUTH-B		1.C FE	5,441,072	5,930,000	4,899,224	5,522,802		22,561			2.818	3.445	MN	21,353	167,107	03/15/2022	11/15/2039	6,013,554
649902-2F-9	NY NY DORM-TXB-H-GEN PUR		1.B FE	3,518,807	3,350,000	3,376,740	3,500,634		(7,172)			5.389	4.945	MS	53,157	180,532	04/27/2023	03/15/2040	3,388,919
64990C-JC-6	NY NEW YORK ST DORM AUTH-THE NEW SCHOOL		2.A FE	21,050,543	21,490,000	19,639,363	21,150,771		13,006			4.000	4.128	JJ	429,800	859,600	11/29/2016	07/01/2043	21,919,800
64990G-GK-2	NEW YORK STATE DORM AUTHORITY		1.E FE	8,319,365	7,950,000	7,197,424	8,274,398		(7,677)			4.946	4.652	FA	163,836	393,207	05/02/2019	08/01/2048	8,044,131
64990G-WW-8	NY NY ST DORM AUTH REV-B		1.E FE	8,556,309	8,545,000	6,930,286	8,553,972		(645)			3.142	3.131	JJ	134,242	268,484	04/17/2020	07/01/2043	102,728
64990K-FT-5	NEW YORK ST DORM AUTH ST PERS		1.B FE	2,485,299	2,350,000	1,748,869	2,462,306		(22,560)			3.000	1.932	MS	20,758	70,500	12/24/2024	03/15/2049	2,385,250
650009-S6-1	NEW YORK STATE THRUWAY AUTHORITY		1.E FE	8,500,000	8,500,000	7,485,778	8,500,000					3.500	3.500	JJ	148,750	297,500	10/18/2019	01/01/2042	8,648,750
650009-X7-3	NY NY ST TWY AUTH-O-REV		1.E FE	1,571,092	1,905,000	1,369,203	1,597,189		7,468			3.000	4.060	JJ	28,575	57,150	04/26/2022	01/01/2050	1,933,575
65000B-AU-2	NY DASNY-B-REF-TXBL-REV ST JOHN'S UNIVE		1.G FE	250,000	250,000	166,935	250,000					3.430	3.430	JJ	4,288	8,575	05/14/2021	07/01/2051	77,774
650010-BC-4	NY NEW YORK ST THRUWAY A		1.F FE	4,634,186	4,450,000	3,878,915	4,611,050		(2,844)			4.000	3.797	JJ	89,000	178,000	05/05/2016	01/01/2056	4,539,000
650028-XL-2	NY NY ST THRUWAY-A-1		1.B FE	1,848,749	2,085,000	1,551,415	1,868,413		5,496			3.000	3.650	MS	18,418	62,550	03/29/2022	03/15/2050	2,116,275
650035-TD-0	NY ST URBAN DEV CORP PERS INC TAX BAB		1.B FE	293,825	290,000	298,691	292,571		(120)			5.770	5.674	MS	4,927	16,733	04/19/2010	03/15/2039	298,367
650036-DM-5	NY NY ST URBAN DEV-E-4		1.B FE	10,917,907	10,275,000	7,883,951	10,827,649		(19,170)			3.000	2.666	MS	90,763	308,250	01/14/2021	03/15/2047	10,200,750
650036-DN-3	NY NY ST URBAN DEV-E-4		1.B FE	29,902,525	28,120,000	21,372,496	29,663,898		(50,379)			3.000	2.671	MS	248,393	843,600	01/13/2021	03/15/2048	28,541,800
650036-DP-8	NY NY ST URBAN DEV-E-4		1.B FE	28,302,180	26,640,000	20,033,459	28,091,351		(44,589)			3.000	2.683	MS	235,320	799,200	01/14/2021	03/15/2049	26,532,100
650036-DQ-6	NY NY ST URBAN DEV-E-4		1.B FE	3,486,578	3,925,000	2,920,530	3,523,098		10,212			3.000	3.640	MS	34,671	117,750	03/30/2022	03/15/2050	3,983,875
650036-EG-7	NY NEW YORK ST URBAN DEV		1.B FE	36,010,000	36,010,000	29,282,655	36,010,000					2.680	2.680	MS	284,159	965,068	12/16/2020	03/15/2039	36,492,534
650116-AT-3	NY NEW YORK TRANSPRTN-A-LAGUARDIA GATEW		1.E FE	58,308,880	55,555,000	48,779,562	57,862,683		(55,287)			4.000	3.742	JJ	1,111,100	2,222,200	11/21/2016	01/01/2051	56,666,100
650116-BX-3	NY NEW YORK TRANS-A-AGM-LAGUARDIA GATEW		1.E FE	15,775,949	16,355,000	14,777,739	15,886,130		14,177			4.000	4.210	JJ	327,100	654,200	11/22/2016	07/01/2046	16,682,100
656178-DN-7	OK NORMAN OK REGL HOSP		5.B FE	8,201,927	8,260,000	5,652,710	8,215,944		622			4.000	4.029	MS	110,133	330,400	11/14/2016	09/01/2037	8,425,200
658289-B8-5	NORTH CAROLINA ST UNIV AT RALE		1.B FE	6,720,000	6,720,000	6,152,968	6,720,000					4.000	4.000	AO	67,200	268,800	02/13/2013	10/01/2041	6,854,400
65830R-CU-1	NORTH CAROLINA ST TURNPIKE AUTH		2.A FE	898,285	825,000	750,075	891,145		(1,288)			4.000	3.555	JJ	16,500	33,000	11/21/2019	01/01/2055	841,500
660043-AB-6	NJ HUDSON SEWERAGE AUTH GROSS REV		1.E FE	129,054	120,000	119,503	126,514		(253)			5.396	4.910	JD	540	6,475	06/27/2012	06/01/2042	123,238
660043-FQ-8	NORTH HUDSON SEW AUTH N J GROS		1.C FE	55,000	55,000	54,724	55,000					3.796	3.796	JD	174	2,088	01/08/2024	06/01/2044	56,044
660043-FW-5	NORTH HUDSON SEW AUTH N J GROS		1.E FE	4,520,000	4,520,000	3,661,173	4,520,000					3.796	3.796	JD	14,298	171,579	01/08/2024	06/01/2044	4,605,790
66285W-A9-7	TX N TEXAS TOLLWY AUTH		1.D FE	3,500,000	3,500,000	2,909,272	3,500,000					3.029	3.029	JJ	53,008	106,015	10/02/2020	01/01/2040	3,553,008
66285W-B2-1	TX N TEXAS TOLLWY AUTH		1.D FE	8,250,000	8,250,000	6,421,894	8,250,000					3.079	3.079	JJ	127,009	254,018	10/02/2020	01/01/2042	8,377,009
66285W-B3-9	TX N TEXAS TOLLWY AUTH		1.D FE	1,100,000	1,100,000	784,207	1,100,000					3.334	3.334	JJ	18,337	36,674	10/02/2020	01/01/2052	1,118,337
66285W-BX-3	TX N TX HWY CABS-REF-1ST		1.D FE	323,067	670,000	557,774	520,624		21,434			0.000	4.249	N/A			08/22/2014	01/01/2032	645,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
66285W-CC-8	TX N TOLLWAY AUTH REV SER D		1.D FE	381,118	980,000	666,396	610,719		25,695			0.000	4.342	N/A			04/01/2015	01/01/2037	980,000
66285W-E5-1	TX N TX TOLL AUTH-TXBL		1.D FE	250,000	250,000	190,913	250,000					3.011	3.011	JJ	3,764	7,528	05/06/2021	01/01/2043	253,764
66285W-FB-7	NORTH TEX TWY AUTH REV		1.D FE	3,052,316	2,557,000	2,811,304	2,971,362		(8,857)			6.718	5.471	JJ	85,890	171,779	10/01/2013	01/01/2049	2,642,890
66353L-DP-9	PA NORTHAMPTON CNTY-REF LAFAYETTE COLLE		1.E FE	3,835,000	3,835,000	2,573,686	3,835,000					3.130	3.130	MN	20,006	120,036	09/18/2020	11/01/2050	3,895,018
663903-HX-3	OH NORTHEAST OH REGL SWR		1.B FE	2,808,979	3,185,000	2,778,963	2,863,836		15,680			3.000	3.900	MN	12,209	95,550	04/25/2022	11/15/2040	3,232,775
664845-DQ-4	CA NTHRN CA PWR-TXB-B-LO		1.F FE	166,955	140,000	155,889	163,745		(1,050)			7.311	5.583	JD	853	10,235	09/22/2022	06/01/2040	145,118
67704L-AA-9	OGLETHORPE PWR CORP GA FIRST MTG		2.A FE	15,000,000	15,000,000	15,662,333	15,000,000					5.534	5.534	JJ	415,050	830,100	10/05/2006	01/01/2035	15,415,050
67760H-KC-4	OH OH TPK COMMN-CABS-A2		1.D FE	5,415,003	13,180,000	7,218,366	7,418,532		276,651			0.000	3.837	N/A			09/15/2017	02/15/2041	13,180,000
67760H-KD-2	OH OH TPK COMMN-CABS-A2		1.D FE	2,847,442	7,255,000	3,729,967	3,910,692		147,063			0.000	3.870	N/A			09/19/2017	02/15/2042	7,255,000
67760H-KE-0	OH OH TPK COMMN-CABS-A2		1.D FE	2,728,598	7,260,000	3,501,429	3,753,572		141,864			0.000	3.890	N/A			09/19/2017	02/15/2043	7,260,000
67760H-KH-3	OH OH TPK COMMN-CABS-A2		1.D FE	2,966,579	6,490,000	4,220,483	4,196,149		148,273			0.000	3.630	N/A			05/06/2016	02/15/2038	6,490,000
67760H-NB-3	OH OH ST TURNPIKE-A-REF		1.D FE	12,488,688	12,640,000	9,318,744	12,458,727		(1,223)			3.216	3.279	FA	153,568	382,704	05/14/2025	02/15/2048	12,645,116
677632-MV-0	OH OH UNIV-TXB-C-BABS		1.B FE	313,563	290,000	290,313	306,190		(791)			4.910	4.383	JD	1,187	14,239	04/04/2014	06/01/2040	297,120
67884X-CJ-4	OK OKLAHOMA ST DEV FIN-OU MEDICINE OBLI		1.E FE	2,304,680	2,325,000	2,100,283	2,307,712		460			4.000	4.051	FA	35,133	93,000	03/07/2018	08/15/2048	2,371,500
678908-4B-7	OK OKLAHOMA DEV FIN-A-3 OKLAHOMA GAS &		1.A FE	2,996,519	3,030,000	2,941,299	2,998,197		569			5.087	5.161	FA	64,223	154,136	02/28/2023	02/01/2052	3,107,068
678908-4D-3	OK OK ST DEV FIN AUTH		1.A FE	6,738,707	6,965,000	6,569,752	6,757,837		6,531			4.380	4.610	MN	50,845	305,067	01/18/2023	11/01/2045	7,117,534
678908-4E-1	OK OK ST DEV FIN AUTH		1.A FE	2,064,834	2,185,000	2,013,247	2,067,631		2,113			4.714	5.085	MN	17,167	103,001	03/24/2025	05/01/2052	2,236,500
679111-WT-7	OK OKLAHOMA ST TURNPIKE		1.D FE	7,548,902	7,510,000	7,034,425	7,541,536		(947)			4.000	3.970	JJ	150,200	300,400	02/01/2017	01/01/2047	7,660,200
682832-GD-6	NY ONONDAGA NY CIVIC DEV SYRACUSE UNIVE		1.D FE	22,964,300	22,365,000	13,875,769	22,905,859		(11,783)			3.068	2.943	JD	57,180	686,158	09/22/2020	12/01/2055	22,692,849
68304F-AX-4	CA ONTARIO-REV-TXBL-BAM		1.C FE	7,834,510	7,445,000	6,044,849	7,774,488		(11,829)			3.829	3.510	JD	23,756	285,069	09/03/2020	06/01/2045	7,536,577
684100-AR-1	CA ORANGE -TXBL -REF		1.C FE	2,650,000	2,650,000	2,156,793	2,650,000					3.015	3.015	JD	6,658	79,898	03/04/2021	06/01/2040	2,689,949
684100-AT-7	CA ORANGE -TXBL -REF		1.C FE	1,350,000	1,350,000	1,025,868	1,350,000					3.115	3.115	JD	3,504	42,053	03/04/2021	06/01/2044	1,371,026
68450L-ER-2	FL ORANGE HLTH FACS-B-ORLANDO HLTH OBLI		1.E FE	14,611,270	14,675,000	13,533,099	14,620,908		1,429			4.000	4.023	AO	146,750	587,000	11/14/2016	10/01/2045	14,968,500
684545-ZY-5	FL ORANGE CO-B-REF		1.C FE	98,250	100,000	100,002	98,875		82			4.000	4.131	AO	1,000	4,000	11/30/2016	10/01/2036	76,500
68608W-AL-6	OR OREGON ST UNIV GEN		1.D FE	19,166,768	19,075,000	13,395,718	19,160,994		(1,332)			3.424	3.401	MS	217,709	653,128	04/23/2021	03/01/2060	19,289,681
68881R-AR-2	CA OTAY WTR DIST FING AUTH REV BAB		1.C FE	398,288	400,000	439,005	398,832		46			6.577	6.608	MS	8,769	26,308	04/08/2010	09/01/2040	413,154
691879-EY-2	CA OXNARD FING-B-BABS		1.E FE	3,339,669	2,900,000	3,186,834	3,298,142		(17,579)			7.000	5.600	JD	16,917	203,000	07/07/2023	06/01/2040	3,001,500
70869P-FT-9	PA ECONOMIC DEV FING BABS		1.E FE	400,000	400,000	437,706	400,000					6.532	6.532	JD	1,161	26,128	04/16/2010	06/15/2039	413,064
70869P-NC-7	PA PENNSYLVANIA ST ECON		1.E FE	2,600,000	2,600,000	2,031,279	2,600,000					3.143	3.143	JD	3,632	81,718	04/13/2021	06/15/2042	77,338
709144-PA-1	PA PENNSYLVANIA-A-COPS		1.F FE	356,262	325,000	332,378	349,994		(935)			5.000	4.367	JJ	8,125	16,250	04/19/2018	07/01/2043	333,125
709144-PB-9	PA PENNSYLVANIA-A-COPS		1.F FE	4,531,264	4,585,000	4,336,075	4,540,314		1,374			4.000	4.071	JJ	91,700	183,400	04/20/2018	07/01/2046	4,676,700
70917R-B6-1	PA ST HIGHER EDL BABS		1.E FE	405,888	400,000	428,473	404,079		(174)			6.291	6.182	AO	6,291	25,164	04/16/2010	04/01/2040	412,582
70917T-EM-9	PA PENNSYLVANIA ST HGR E WIDENER UNIVER		2.B FE	763,395	750,000	669,906	757,889		(1,302)			2.939	2.733	JJ	10,164	22,043	07/22/2021	07/15/2031	761,021
70917T-EP-2	PA PENNSYLVANIA ST HGR E WIDENER UNIVER		2.B FE	1,637,843	1,590,000	1,180,231	1,630,909		(1,661)			3.726	3.528	JJ	27,318	59,243	07/21/2021	07/15/2043	1,619,622
709223-A2-7	PA PA TPK-BABS-B		1.D FE	1,155,696	1,160,000	1,154,465	1,155,701		5			5.511	5.542	JD	5,327		12/22/2025	12/01/2045	1,191,964
709223-VZ-1	PA PA TPK COMMN -BABS		1.D FE	2,993,059	2,780,000	3,001,987	2,982,632		(9,601)			6.105	5.355	JD	14,143	169,719	11/27/2024	12/01/2039	2,864,860
709223-ZZ-7	PA PA TPK-BABS-B		1.D FE	4,564,606	4,710,000	4,605,642	4,566,584		1,978			5.561	5.798	JD	21,827	261,923	05/08/2025	12/01/2049	4,635,401
709224-4C-0	PA PENNSYLVANIA TPK COMM		1.F FE	638,834	830,000	640,056	639,048		214			3.452	5.485	JD	2,388		12/16/2025	12/01/2043	844,326
709224-GU-7	PA PA TPK COMM-A1-AGM-CR		1.E FE	1,845,860	1,700,000	1,700,226	1,805,593		(4,890)			4.000	3.488	JD	5,667	68,000	06/24/2016	12/01/2041	1,734,000
709224-P8-6	PENNSYLVANIA ST TURNPIKE COMMISSION		1.C FE	6,970,235	6,675,000	6,185,074	6,931,599		(6,532)			4.000	3.755	JD	22,250	267,000	06/27/2019	12/01/2049	6,808,500
709235-Q3-2	PA PENNSYLVANIA ST UNIV		1.C FE	5,110,000	5,110,000	3,523,209	5,110,000					2.888	2.888	MS	49,192	147,577	02/05/2020	09/01/2050	5,117,850
709235-T8-8	PA PENNSYLVANIA ST UNIV		1.C FE	10,580,089	10,650,000	7,190,718	10,588,534		2,010			2.840	2.876	MS	100,820	302,460	03/01/2021	09/01/2050	1,676,331
717893-U3-3	PA PHILADELPHIA-B-REF		1.E FE	3,405,000	3,405,000	2,558,903	3,405,000					2.926	2.926	JJ	49,815	99,630	06/24/2021	07/01/2045	3,454,815
73043P-AD-2	PA POCONO MOUNTAINS BAM ST LUKE'S HOSP		1.C FE	4,919,549	5,035,000	4,612,749	4,926,380		2,678			5.050	5.209	FA	96,057	254,268	03/17/2023	08/15/2049	5,162,134
73208M-DG-0	CA POMONA PUB FIN-REF		1.C FE	3,875,000	3,875,000	3,248,397	3,875,000					4.092	4.092	AO	39,641	158,565	06/21/2017	04/01/2045	3,954,283

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
73358W-4D-3	NY PORT AUTH OF NEW YORK		1.D FE	7,699,987	7,125,000	6,152,981	7,655,812		(7,911)			4.000	3.617	MN	47,500	285,000	11/20/2019	11/01/2059	7,216,500
73358W-AJ-3	NY PORT AUTH NY & NJ CONS 159TH		1.D FE	293,103	275,000	296,191	280,299		(1,183)			6.040	5.486	JD	1,384	16,610	04/21/2010	12/01/2029	283,305
73358W-CW-2	PORT AUTH NY & NJ TAXABLE-CONS 164TH		1.D FE	4,913,039	4,315,000	4,597,356	4,832,090		(25,290)			5.647	4.491	MN	40,611	243,668	07/25/2024	11/01/2040	4,436,834
73358W-CX-0	NY PORT AUTH-TXB-165TH		1.D FE	4,914,705	4,575,000	4,874,369	4,878,920		(13,560)			5.647	5.007	MN	43,058	258,350	03/30/2023	11/01/2040	4,704,175
73358W-EK-6	NY PORT AUTH OF NEW YORK & NEW JERSEY		1.D FE	17,525,521	15,810,000	14,724,093	17,315,546		(33,340)			4.926	4.295	AO	194,700	751,954	05/01/2025	10/01/2051	16,199,400
73358W-JA-3	NY PORT AUTH-174TH		1.D FE	9,912,931	11,065,000	9,271,640	9,925,498		9,798			4.458	5.078	AO	123,319	493,278	03/24/2025	10/01/2062	11,234,967
73358W-RP-1	NY PORT AUTH NY & NJ-181		1.D FE	5,608,864	5,250,000	4,893,339	5,576,578		(9,553)			4.960	4.490	FA	108,500	235,476	03/04/2025	08/01/2046	5,380,200
73358W-X9-0	NY PORT AUTH NY/NJ-TXBL		1.D FE	6,634,161	6,010,000	5,006,209	6,532,515		(21,107)			4.031	3.393	MS	80,754	200,744	05/01/2025	09/01/2048	6,131,132
73358X-CN-0	NY NY & NJ PORT AUTH		1.D FE	26,192,746	26,690,000	17,160,087	26,216,286		6,548			3.175	3.257	JJ	390,749	839,073	03/21/2025	07/15/2060	26,768,306
73358X-JB-9	NY NY & NJ PORT AUTH-239		1.D FE	23,409,903	23,470,000	22,270,317	23,409,661		1,486			5.072	5.088	JJ	548,906	1,083,126	04/07/2025	07/15/2053	23,962,663
73474T-AT-7	OR PORT OF MORROW OR TRA BONNEVILLE POW		1.C FE	3,462,605	3,675,000	2,831,181	3,499,816		10,612			2.543	2.979	MS	31,152	93,455	02/24/2022	09/01/2040	924,066
73474T-AU-4	OR PORT OF MORROW-TXBL		1.C FE	574,849	760,000	537,595	594,756		6,142			2.533	4.303	MS	6,417	19,251	08/03/2022	09/01/2043	769,625
735000-TS-0	CA PORT OF OAKLAND CA		1.E FE	1,986,160	1,945,766	1,795,684	1,966,492		(4,554)			2.099	1.842	MN	6,807	40,842	07/13/2021	05/01/2030	1,966,186
735389-J2-5	WA PORT OF SEATTLE WA RE		1.D FE	2,256,749	2,075,000	1,917,625	2,223,147		(5,736)			4.000	3.469	AO	20,750	83,000	07/19/2019	04/01/2044	2,034,900
74442C-CF-9	WI PUBLIC FIN AUTH HOSP RENOWN REGL MED		1.E FE	2,803,015	4,310,000	2,889,399	2,863,154		27,106			3.090	5.638	JD	11,098	133,179	12/13/2023	06/01/2050	4,310,585
74442P-ES-0	WI PUBLIC FIN AUTH-AGM-ALBERT EINSTEIN		1.E FE	9,198,151	8,650,000	8,709,358	8,910,210		(60,768)			5.075	4.223	AO	109,747	438,988	12/21/2017	10/01/2032	1,464,176
74442P-GN-9	HI PUBLIC FIN AUTH-A-REF-HAWAI'I PACIFI		1.E FE	11,977,472	11,545,000	10,598,064	11,855,614		(18,275)			4.269	3.987	JJ	246,428	492,856	10/07/2024	07/01/2040	11,765,894
74529J-PX-7	PR SALES TAX FING-A1		4.C	562,433	529,000	509,298	561,040		(380)			5.000	4.637	JJ	13,225	26,450	03/31/2022	07/01/2058	542,225
759136-QP-2	CO REGL TRNSP DIST-BABS		1.B FE	495,000	495,000	498,935	495,000					5.844	5.844	MN	4,821	14,464	06/20/2025	11/01/2050	509,464
759136-RY-2	REGIONAL TRANSN DIST COLO		1.B FE	229,851	190,000	207,850	201,326		(2,727)			5.000	3.330	MN	1,583	9,500	05/31/2013	11/01/2029	194,750
759136-SA-3	REGL TRANSPTRN DIST CO-A-REF		1.B FE	2,568,816	2,295,000	2,511,557	2,449,028		(11,513)			4.250	3.500	MN	16,256	97,538	05/09/2013	11/01/2036	2,343,769
759136-VF-8	CO REGL TRANSPRTN DIST-A		1.B FE	2,085,000	2,085,000	1,950,872	2,085,000					1.329	1.329	MN	4,618	27,710	02/19/2021	11/01/2028	2,098,855
759861-DR-5	NV RENO NV SALES TAX REV		1.D FE	2,585,175	2,500,000	2,487,075	2,568,595		(2,740)			4.000	3.783	JD	8,333	100,000	03/21/2019	06/01/2043	2,550,000
759861-DT-1	NV RENO NV SALES TAX REV		1.D FE	16,903,880	16,805,000	15,097,595	16,895,357		(1,360)			4.000	3.970	JD	56,017	672,200	04/05/2019	06/01/2058	16,427,100
759861-EG-8	NV RENO NV SALES TAX REV		1.E FE	3,172,215	3,080,000	2,884,327	3,159,004		(2,194)			4.000	3.829	JD	10,267	123,200	03/21/2019	06/01/2048	3,141,600
76913C-BJ-7	CA RIVERSIDE CO-TXBL-BAM		1.C FE	1,233,148	1,165,000	1,106,362	1,215,753		(3,339)			3.818	3.377	FA	16,803	44,480	05/20/2020	02/15/2038	1,187,240
783186-UJ-6	NJ RUTGERS NJ ST UNIV		1.E FE	26,137,796	25,820,000	21,150,753	26,077,915		(11,024)			3.270	3.194	MN	140,719	844,314	10/20/2020	05/01/2043	26,242,157
78605Q-AJ-6	CA SACRAMENTO CA PUBLIC		1.D FE	6,887,970	6,805,000	7,023,523	6,879,142		(2,771)			5.637	5.552	AO	95,899	383,598	09/14/2022	04/01/2050	6,996,799
791078-BC-1	NY ST LAWRENCE CNTY-B-ST LAWRENCE UNIVE		2.A FE	10,515,527	8,915,000	6,522,131	10,312,077		(24,958)			4.429	3.580	JJ	197,423	394,845	07/11/2016	07/01/2056	9,010,208
79467B-AR-6	IL SALES TAX-B-REF-TXBL		1.A FE	1,562,570	1,815,000	1,561,300	1,572,429		9,117			3.587	4.741	JJ	32,552	65,104	12/02/2024	01/01/2043	1,847,552
79467B-BL-8	IL SLS TX SECURITIZATION		1.A FE	376,406	375,000	333,091	376,199		(34)			4.000	3.978	JJ	7,500	15,000	08/06/2018	01/01/2048	382,500
79467B-BN-4	IL SALES TAX SECURITIZAT		1.A FE	38,715,548	39,320,000	31,646,824	38,789,409		13,568			3.820	3.910	JJ	751,012	1,483,975	02/28/2025	01/01/2048	40,020,057
79467B-CM-5	IL SALES TAX SECURITIZTN		1.A FE	1,013,328	1,060,000	1,036,662	1,018,102		2,020			4.637	5.034	JJ	24,576	49,152	07/25/2023	01/01/2040	1,084,576
79467B-CN-3	IL SALES TAX SECURITIZTN		1.A FE	10,467,276	9,715,000	8,958,497	10,339,775		(19,823)			4.787	4.311	JJ	232,529	346,938	09/11/2025	01/01/2048	9,896,332
79467B-DK-8	IL SALES TAX SECURITIZTN		1.C FE	4,872,856	4,705,000	3,772,192	4,840,534		(5,929)			3.411	3.190	JJ	80,244	160,488	02/19/2020	01/01/2043	4,785,244
79467B-DQ-5	IL SALES TAX SECUR-BAM		1.C FE	1,464,396	1,180,000	1,099,930	1,423,472		(9,321)			4.787	3.297	JJ	28,243	56,487	06/26/2020	01/01/2048	178,339
79467B-DS-1	SALES TAX SECURITIZATION		1.C FE	286,444	265,000	260,160	281,889		(1,437)			4.637	3.859	JJ	6,144	12,288	06/22/2020	01/01/2040	26,533
79467B-DU-6	IL SALES TAX SECURIT-BAM		1.C FE	892,929	820,000	668,490	883,010		(1,945)			3.820	3.321	JJ	15,662	31,324	07/09/2020	01/01/2048	820,376
79467B-DX-0	IL SALES TAX-B-REF-TXBL		1.D FE	30,640,895	30,935,000	25,435,632	30,687,763		14,877			3.238	3.313	JJ	500,838	1,001,675	03/31/2022	01/01/2042	2,205,471
79467B-DY-8	IL SALES TAX-B-REF-TXBL		1.D FE	809,453	1,085,000	806,095	809,690		237			3.338	5.306	JJ	18,109		12/18/2025	01/01/2048	1,103,109
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMPT &		1.B FE	1,381,413	1,425,000	1,400,250	1,394,632		1,051			4.839	5.001	JJ	34,478	68,956	06/30/2014	01/01/2041	1,459,478
79575E-AS-7	AZ SALT VERDE FINL CORP GAS REV		2.A FE	20,364,616	18,215,000	19,759,180	19,552,398		(105,308)			5.000	4.103	JD	75,896	910,750	06/12/2015	12/01/2037	4,505,867
796253-T9-3	SAN ANTONIO TEX ELEC & GAS		1.D FE	1,192,000	1,192,000	1,279,335	1,192,000					5.985	5.985	FA	29,726	71,341	06/02/2009	02/01/2039	1,227,671
796253-Y3-0	TX SAN ANTONIO ELEC		1.D FE	4,225,000	4,225,000	4,356,921	4,225,000					5.808	5.808	FA	102,245	245,388	04/24/2024	02/01/2041	4,270,516
796253-Z2-1	TX SAN ANTONIO ELEC & GAS REV		1.D FE	21,487,920	20,800,000	19,446,255	21,259,253		(33,213)			4.427	4.168	FA	383,673	920,816	03/13/2013	02/01/2042	2,223,737

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
79625G-DG-5	TX SAN ANTONIO TX-TXBL		1.D FE	10,000,000	10,000,000	7,032,280	10,000,000					2.905	2.905	FA	121,042	290,500	10/21/2020	02/01/2048	10,145,250
79739G-GP-5	CA SAN DIEGO CO REGL ARP		1.E FE	4,233,208	3,920,000	3,923,751	4,187,976		(7,275)			5.000	4.500	JJ	98,000	196,000	11/09/2018	07/01/2047	3,966,750
797400-FN-3	CA SAN DIEGO CO TRANS		1.B FE	668,325	555,000	559,962	659,625		(2,673)			5.911	4.554	AO	8,202	32,806	07/14/2022	04/01/2048	571,403
79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT		1.G FE	8,985,000	8,985,000	8,908,034	8,985,000					5.594	5.594	JJ	251,310	502,621	02/06/2014	07/01/2043	9,066,695
79765D-XK-1	CA SAN FRAN CITY & CNTY CTFS SER D BAB		1.C FE	255,288	275,000	296,177	260,218		496			6.487	7.056	MN	2,973	17,839	04/08/2010	11/01/2041	283,920
79766D-TW-9	CA SAN FRANCISCO CALIF C		1.D FE	1,608,745	2,305,000	1,609,076	1,617,036		8,291			3.345	5.554	MN	12,850	61,632	09/09/2025	05/01/2051	2,343,551
79771F-AB-3	CA SAN FRANCISCO CITY-E		1.D FE	2,600,000	2,600,000	1,808,840	2,600,000					2.945	2.945	MN	12,762	76,570	10/08/2020	11/01/2047	2,638,285
798111-HM-5	CA SAN JOAQUIN HILLS-B		1.E FE	20,106,577	20,150,000	15,424,243	20,111,068		1,278			3.492	3.505	JJ	324,455	703,638	02/02/2022	01/15/2050	3,807,897
798136-VT-1	CA SAN JOSE ARPT-A-REF		1.F FE	818,540	825,000	793,440	820,098		211			4.000	4.050	MS	11,000	33,000	03/29/2017	03/01/2042	841,500
80372P-AR-7	NE SARPY CO HOSP AUTH #1-NEBRASKA MED O		1.D FE	9,711,000	9,960,000	9,037,311	9,748,067		4,657			4.000	4.136	MN	50,907	398,400	01/06/2017	05/15/2051	10,108,200
835574-CB-8	CA SONOMA CNTY CALIF PENSION OBLIG		1.B FE	5,817,534	5,455,000	5,693,687	5,565,015		(24,880)			6.000	5.397	JD	27,275	327,300	06/13/2012	12/01/2029	5,618,650
836753-NP-4	FL S BROWARD HOSP DT BAM S BROWARD HOSP		1.D FE	6,126,051	6,865,000	5,056,806	6,184,200		16,243			3.000	3.600	MN	34,325	205,950	03/30/2022	05/01/2051	6,967,975
837123-HN-1	SC SOUTH CAROLINA ST POR		1.E FE	6,121,870	6,200,000	5,335,829	6,129,728		1,194			4.000	4.066	JJ	124,000	248,000	09/20/2018	07/01/2055	4,794,000
837123-KL-1	SC SOUTH CAROLINA ST POR		1.E FE	16,492,505	15,590,000	13,296,317	16,421,625		(12,346)			4.000	3.720	JJ	311,800	623,600	09/18/2019	07/01/2059	15,901,800
837123-LD-8	SC SOUTH CAROLINA ST POR		1.E FE	4,415,000	4,415,000	3,308,032	4,415,000					3.875	3.875	JJ	85,541	171,081	11/14/2019	07/01/2055	4,500,541
837151-3J-6	SC SC PUB SVC AUTH-TXB-C		1.E FE	3,355,626	3,175,000	3,215,348	3,351,830		(2,589)			5.583	5.208	JD	14,772	177,260	08/06/2024	12/01/2054	3,263,630
837151-7C-7	SC SC PUB SVC-C-TXBL-BAM		1.C FE	747,845	725,000	734,213	747,810		(34)			5.583	5.368	JD	3,373	20,238	09/11/2025	12/01/2054	745,238
837151-AA-7	SOUTH CAROLINA ST PUB SVCS AUTHREV		1.G FE	2,670,000	2,670,000	2,839,452	2,670,000					6.454	6.454	JJ	86,161	172,322	12/09/2010	01/01/2050	2,756,161
837151-N2-1	SC SC PUB SVC AUTH-D-BAM		1.G FE	4,138,544	4,584,000	4,218,910	4,170,173		13,080			4.770	5.570	JD	18,221	218,657	01/08/2024	12/01/2045	1,089,246
837151-N6-2	SC SC PUB SVC AUTH-C-BAM		1.C FE	2,064,355	1,935,000	2,031,363	2,047,549		(7,440)			5.784	5.089	JD	9,327	111,920	01/24/2023	12/01/2041	199,096
837151-SQ-3	SC SC PUB SVC-D-TXBL-AGM		1.E FE	15,050,137	13,473,000	12,399,950	14,859,830		(55,078)			4.770	3.940	JD	53,555	642,662	11/15/2022	12/01/2045	3,245,079
837151-SR-1	SC SC PUB SVC-C-TXBL-AGM		1.E FE	3,305,938	2,520,000	2,645,497	3,183,488		(49,700)			5.784	2.982	JD	12,146	145,757	11/15/2022	12/01/2041	259,288
837151-SV-2	SC SC PUB SVC AUTH-C-AGM		1.E FE	547,680	500,000	538,090	546,334		(883)			6.454	5.738	JJ	16,135	32,270	05/24/2024	01/01/2050	505,812
837151-Z2-8	SC SC PUB SVC AUTH-B-AGM		1.C FE	5,751,193	5,085,000	4,608,418	5,714,731		(12,109)			4.000	3.342	JD	16,950	203,400	11/15/2022	12/01/2055	5,186,700
837151-Z3-6	SC SC PUB SVC AUTH-AGM		1.C FE	6,549,619	5,797,000	5,288,692	6,503,908		(15,176)			4.000	3.326	JD	19,323	231,880	11/15/2022	12/01/2053	5,912,940
837151-Z4-4	SC SC PUB SVC AUTH-AGM		1.C FE	1,867,891	1,865,000	1,898,774	1,866,912		(340)			4.551	4.528	JD	7,073	84,876	11/15/2022	12/01/2030	1,907,438
838536-JS-0	NJ S JERSEY TRN-BABS-AGM		1.E FE	370,760	325,000	364,090	357,750		(1,672)			7.000	5.871	MN	3,792	22,750	01/05/2016	11/01/2038	336,375
845040-LH-5	TX S W HGR EDU-B-TXBL-SOUTHERN METHODIS		1.D FE	1,725,000	1,725,000	1,458,022	1,725,000					3.954	3.954	AO	17,052	68,207	05/13/2016	10/01/2045	228,162
847113-CM-7	SPARTANBURG REGIONAL		1.E FE	3,783,225	3,650,000	3,440,995	3,751,038		(6,284)			4.230	3.944	AO	32,595	154,395	05/20/2020	04/15/2038	3,650,611
858620-3B-1	TX STEPHEN F AUSTIN UNIV		1.C FE	2,984,340	3,000,000	2,706,530	2,986,795		348			4.000	4.030	AO	25,333	120,000	01/25/2019	10/15/2048	3,009,000
864784-BK-8	SUFFOLK CNTY N Y WTR AUTH		1.A FE	1,708,881	1,720,000	1,756,543	1,714,187		432			5.500	5.542	JD	7,883	94,600	06/14/2011	06/01/2035	1,767,300
86657M-BK-1	FL SUMTER LANDING FL CDD		1.D FE	1,746,187	1,555,000	1,405,495	1,718,495		(4,961)			4.172	3.479	AO	16,219	64,875	11/19/2019	10/01/2047	1,587,437
874485-DL-6	FL TALLAHASSEE HLTH-B-TALLAHASSEE MEM H		2.A FE	9,478,647	8,755,000	8,543,342	9,399,753		(10,008)			5.000	4.547	JD	36,479	437,750	05/17/2017	12/01/2055	8,153,875
87638Q-PR-4	TX TARRANT CULT EDU-A-BAYLOR SCOTT & WH		1.D FE	367,860	375,000	360,476	369,571		219			4.000	4.120	MN	1,917	15,000	11/17/2016	11/15/2042	382,500
87638Q-RJ-0	TX TARRANT CO CULT EDU HENDRICK MED CTR		1.E FE	4,545,000	4,545,000	3,288,343	4,545,000					3.422	3.422	MS	51,843	155,530	12/11/2020	09/01/2050	4,622,765
87638T-EG-4	TX TARRANT CNTY CULT EDU FACS FIN CORP		1.C FE	8,400,000	8,400,000	7,275,426	8,400,000					4.366	4.366	MN	46,862	366,744	09/27/2012	11/15/2047	1,389,648
879720-BL-5	CA TEMECULA REDEV-B-REF		1.C FE	1,716,904	1,775,000	1,609,485	1,734,115		3,347			4.000	4.294	JD	3,156	71,000	11/30/2017	12/15/2039	221,806
880178-CF-3	PA TEMPLE UNIV PA OF THE		1.E FE	8,480,128	8,270,000	6,761,096	8,435,238		(9,272)			3.076	2.903	AO	63,596	254,385	11/05/2020	04/01/2040	8,397,193
880178-CG-1	PA TEMPLE UNIV PA OF THE		1.E FE	1,125,000	1,125,000	876,105	1,125,000					3.176	3.176	AO	8,933	35,730	06/18/2020	04/01/2042	990,483
88258M-AB-1	TX TX NATURAL GAS SECZ		1.A FE	8,520,000	8,520,000	8,689,124	8,520,000					5.169	5.169	AO	110,100	440,399	03/10/2023	04/01/2041	8,740,199
882667-AZ-1	TX TX ST PRIV ACTIVITY-B NTE MOBILITY P		2.A FE	23,499,417	27,010,000	21,606,876	23,518,741		39,501			3.922	4.802	JD	2,943	851,270	12/12/2025	12/31/2049	27,412,215
882669-DF-8	TX TEXAS PUB FIN AUTH		1.B FE	251,043	250,000	197,945	250,856		(38)			2.963	2.935	FA	3,086	7,408	05/18/2021	02/01/2041	253,704
88283K-BL-1	TX TX TRANSPRTN COMM		1.F FE	245,000	245,000	191,283	245,000					3.029	3.029	FA	2,804	7,421	02/21/2020	08/15/2041	147,196
88283L-HT-6	TEXAS TRANSN COMMN ST HWY FD REV		1.A FE	835,467	770,000	771,192	772,012		(6,249)			5.028	3.949	AO	9,679	38,716	06/03/2015	04/01/2026	206,278
88283L-HU-3	TEXAS TRANSN COMMN ST HWY FD		1.A FE	3,670,107	3,394,000	3,472,667	3,483,769		(18,596)			5.178	4.477	AO	43,935	175,741	03/11/2014	04/01/2030	3,158,715

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
891371-AH-9	TORRANCE CALIF JT PWRS FING AU	0	1.C FE	960,693	1,010,000	966,671	966,361		5,668			2.422	4.100	AO	6,116	12,231	08/14/2025	10/01/2028	1,022,231
89602R-FM-2	NY TRIBOROUGH BRIDGE & T		1.D FE	6,730,000	6,730,000	5,198,977	6,730,000					3.427	3.427	MN	29,470	230,637	09/20/2019	11/15/2044	6,743,605
89602R-GB-5	NY TRIBOROUGH BRIDGE & T		1.D FE	8,486,701	7,625,000	6,900,899	8,405,735		(15,616)			4.000	3.438	MN	38,972	305,000	05/22/2020	11/15/2054	7,777,500
898735-UP-8	AZ TUCSON AZ-A-TXBL-COPS		1.D FE	3,650,000	3,650,000	3,320,592	3,650,000					1.852	1.852	JJ	33,799	67,598	02/18/2021	07/01/2030	3,683,799
898735-UU-7	AZ TUCSON AZ-A-TXBL-COPS		1.D FE	1,567,829	2,130,000	1,747,653	1,678,462		36,088			2.282	5.129	JJ	24,303	48,607	10/03/2022	07/01/2035	2,154,303
898735-UW-3	AZ TUCSON AZ-A-TXBL-COPS		1.D FE	22,476,320	22,610,000	16,716,113	22,496,143		5,176			2.856	2.894	JJ	322,871	645,742	02/25/2021	07/01/2047	2,390,611
902562-CK-1	AL UAB MEDICINE AUTH-B2-UAB MEDICINE OB		1.D FE	8,888,845	8,875,000	8,222,365	8,886,069		(317)			4.000	3.991	MS	118,333	355,000	04/20/2017	09/01/2047	9,052,500
905664-AA-6	GA UNION CITY REV QUALIFIED SCH CONSTR		1.B FE	3,488,823	3,325,000	3,365,426	3,339,203		(13,613)			4.730	4.289	JJ	78,636	157,273	08/09/2011	01/01/2027	3,403,636
913366-EP-1	CA UNIV OF CALIFORNIA-H		1.D FE	1,624,524	1,465,000	1,564,877	1,620,590		(3,379)			6.548	5.702	MN	12,258	95,928	10/21/2024	05/15/2048	1,512,964
913366-KB-5	CA UNIV OF CALIFORNIA CA		1.D FE	9,250,000	9,250,000	6,176,546	9,250,000					3.006	3.006	MN	35,529	278,055	02/27/2020	05/15/2050	9,262,149
913366-KU-3	CA UNIV OF CA REGENTS -P		1.D FE	22,084,946	25,080,000	20,798,362	22,261,422		51,131			3.500	4.180	MN	112,163	877,800	04/28/2022	05/15/2054	25,518,900
91412G-HB-4	CA UNIV OF CALIFORNIA		1.D FE	3,950,046	3,950,000	3,534,750	3,950,036		(1)			4.053	4.053	MN	20,456	160,094	05/08/2018	05/15/2041	1,188,707
91412G-XE-0	CA UNIV OF CA-AP-TXBL		1.C FE	1,789,715	1,775,000	1,643,230	1,787,069		(412)			3.931	3.881	MN	8,916	69,775	07/12/2018	05/15/2045	1,809,888
91412H-GG-2	CA UNIV OF CALIFORNIA-BG		1.C FE	3,975,043	3,950,000	3,588,362	3,962,175		(2,662)			1.614	1.541	MN	8,146	63,753	01/06/2021	05/15/2030	3,981,877
91412H-KE-2	CA UNIV OF CALIFORNIA-BJ		1.C FE	23,151,623	23,150,000	15,706,145	23,151,527		(39)			3.071	3.071	MN	90,842	710,937	03/01/2021	05/15/2051	23,378,549
91412H-KU-6	CA UNIV OF CALIFORNIA-Q		1.D FE	11,473,215	11,275,000	8,490,227	11,451,740		(4,653)			3.000	2.912	MN	43,221	338,250	02/26/2021	05/15/2051	11,342,625
914245-BQ-7	DE UNIV OF DELAWARE DE		1.B FE	4,825,000	4,825,000	3,970,753	4,825,000					4.071	4.071	MN	32,738	196,426	04/05/2018	11/01/2050	811,795
914245-BR-5	DE UNIV OF DELAWARE DE		1.B FE	3,488,720	2,605,000	2,114,007	3,414,567		(14,915)			4.221	2.773	MN	18,326	109,957	09/24/2020	11/01/2058	2,659,979
914437-VJ-4	MA UNIV MA BLDG AUTH-4-T UNIVERSITY OF		1.C FE	11,569,060	11,555,000	8,821,080	11,566,698		(584)			3.013	3.005	MN	58,025	348,152	02/24/2021	11/01/2043	1,939,999
914455-JZ-4	UNIVERSITY MICH UNIV REVS		1.A FE	7,390,000	7,390,000	7,577,649	7,390,000					5.513	5.513	AO	101,853	407,411	01/13/2010	04/01/2030	7,593,705
914849-HN-7	SC UNIV OF S CAROLINA-A		1.D FE	565,000	565,000	535,345	565,000					4.000	4.000	MN	3,767	22,600	02/23/2017	05/01/2047	576,300
91523N-WR-3	WA UNIV OF WASHINGTON-B		1.B FE	550,000	550,000	404,046	550,000					2.618	2.618	AO	3,600	14,399	02/11/2021	04/01/2042	557,200
917567-EX-3	UT UTAH ST TRANSIT AUTH		1.C FE	2,031,409	2,055,000	1,664,116	2,035,967		809			3.443	3.516	JD	3,145	70,754	11/08/2019	12/15/2042	2,090,377
91802R-FY-0	NY UTILITY DEBT SECZ-T		1.A FE	223,106	225,000	226,214	223,337		81			4.953	5.027	JD	495	11,144	09/22/2022	12/15/2039	128,096
927688-FY-2	VI WTR & PWR AUTH ELEC SYS SER C BABS		1.E FE	526,887	490,000	501,004	497,719		(2,784)			6.650	5.962	JJ	16,293	32,585	06/07/2010	07/01/2028	506,293
928075-FX-3	VA ST PORT AUTH CMWLTH PORT REV		1.B FE	600,000	600,000	600,873	600,000					3.720	3.720	JJ	11,160	22,320	01/11/2012	07/01/2027	611,160
92812V-2T-2	VA VA HSG DEV AUTH-E		1.B FE	1,500,000	1,500,000	1,356,845	1,500,000					2.049	2.049	JD	2,561	30,735	06/16/2021	06/01/2031	1,515,368
92817S-TZ-1	VA ST PUB SCH AUTH		1.B FE	3,100,000	3,100,000	3,158,116	3,100,000					5.310	5.310	JD	7,316	164,610	06/24/2010	06/15/2027	3,182,305
938240-CP-1	OR WASHINGTON CNTY ORE CLEAN WTR		1.B FE	376,374	375,000	397,461	375,771		(58)			5.801	5.773	AO	5,438	21,754	04/15/2010	10/01/2035	385,877
93976A-CL-4	WA WASHINGTON ST AGM		1.E FE	102,539	100,000	87,967	102,465		(37)			4.000	3.866	JJ	2,000	4,000	12/05/2023	07/01/2058	102,000
94985X-AF-6	DC DC TXBL FIN NT -A 144A		1.E FE	5,658,665	4,975,000	5,709,658	5,640,181		(15,220)			6.734	5.656	MS	111,672	335,017	10/04/2024	09/01/2047	5,142,508
955525-CS-7	MS WEST RANKIN UTIL AUTH		1.C FE	1,225,000	1,225,000	846,053	1,225,000					2.916	2.916	JJ	17,861	35,721	08/04/2021	01/01/2048	1,014,580
956510-AY-7	WV WV PARKWAYS AUTH		1.D FE	2,037,300	2,000,000	1,847,875	2,031,189		(919)			4.000	3.892	JD	6,667	80,000	08/01/2018	06/01/2047	1,958,400
956704-YL-8	WV ST UNIV REV SER B		1.F FE	560,000	560,000	514,315	560,000					4.338	4.338	AO	6,073	24,293	01/30/2013	10/01/2042	572,146
95737T-EK-8	NY WESTCHESTER CO NY LOC WESTCHESTER CN		1.E FE	26,000,000	26,000,000	18,327,278	26,000,000					3.846	3.846	MN	166,660	999,960	08/28/2020	11/01/2050	26,499,980
958697-LB-8	MN WSTRN MN MUNI PWR AGY		1.D FE	2,403,004	2,435,000	2,068,794	2,411,327		1,443			3.156	3.248	JJ	38,424	76,849	11/08/2019	01/01/2039	2,473,424
976595-EG-9	WI WI CENTER DIST-A-CABS		1.F FE	864,834	2,050,000	1,171,297	1,227,310		44,297			0.000	3.710	N/A			06/09/2016	12/15/2039	2,050,000
976595-EH-7	WI WI CENTER DIST-A-CABS		1.F FE	1,333,103	3,310,000	1,776,029	1,898,937		69,258			0.000	3.750	N/A			06/09/2016	12/15/2040	3,310,000
976595-EJ-3	WI WI CENTER DIST-A-CABS		1.F FE	1,745,821	4,510,000	2,269,311	2,489,139		91,017			0.000	3.760	N/A			06/09/2016	12/15/2041	4,510,000
976595-EK-0	WI WI CENTER DIST-A-CABS		1.F FE	859,658	2,250,000	1,059,869	1,214,684		43,360			0.000	3.667	N/A			06/27/2016	12/15/2042	2,250,000
976595-EL-8	WI WI CENTER DIST-A-CABS		1.F FE	1,706,442	4,775,000	2,108,558	2,437,559		89,593			0.000	3.780	N/A			06/09/2016	12/15/2043	4,775,000
976595-EN-4	WI WI CENTER DIST-A-CABS		1.F FE	1,595,290	4,825,000	1,886,166	2,280,902		84,050			0.000	3.790	N/A			06/09/2016	12/15/2045	4,825,000
976595-EP-9	WI WI CENTER DIST-A-CABS		1.F FE	634,980	2,000,000	735,731	908,731		33,572			0.000	3.800	N/A			06/09/2016	12/15/2046	2,000,000
976595-GP-7	WI WI CENTER DT-CABS-D 0%		1.E FE	5,637,933	17,750,000	5,322,882	6,836,479		256,442			0.000	3.860	N/A			10/30/2020	12/15/2050	17,750,000
976595-GQ-5	WI WI CENTER DT-CABS-D 0%		1.E FE	22,075,651	87,080,000	20,207,741	26,901,309		1,034,470			0.000	3.960	N/A			10/30/2020	12/15/2055	87,080,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
97712J-JY-0	WI WI HLTH & EDL-B-BAM MARSHFIELD CLINI		1.C FE	10,961,568	10,650,000	9,541,444	10,950,756		(7,490)			4.000	3.820	FA	160,933	426,000	06/25/2024	02/15/2050	10,863,000
97712J-JZ-7	WI WI HLTH & EDL-C-BAM MARSHFIELD CLINI		1.C FE	8,904,452	8,575,000	8,382,670	8,884,263		(13,814)			4.000	3.701	FA	129,578	343,000	07/01/2024	02/15/2042	8,746,500
97712J-KA-0	WI WI HLTH & EDL-C-BAM MARSHFIELD CLINI		1.C FE	44,103,058	42,500,000	38,076,184	44,046,984		(38,805)			4.000	3.769	FA	642,222	1,700,000	07/01/2024	02/15/2050	43,350,000
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue				3,571,403,655	4,401,893,711	3,254,579,072	3,736,475,691		24,487,084			XXX	XXX	XXX	35,432,279	118,426,652	XXX	XXX	4,059,609,214
00122@-AA-9	AES SOUTHLAND ENERGY LLC		2.B PL	47,213,061	47,213,061	44,545,689	47,213,061					4.500	4.500	FMAN	182,951	2,124,588	02/28/2019	02/29/2040	2,269,932
00787C-AD-4	AITOCU 144A 4.00 08/11/2041		2.C FE	2,290,000	2,290,000	1,913,295	2,290,000					4.000	4.000	FA	35,622	91,600	08/05/2021	08/11/2041	140,148
01126#-AA-1	ALAMO 6 LLC		2.C	10,435,051	10,435,051	9,636,443	10,435,051					4.170	4.170	MS	109,994	435,142	05/11/2017	03/31/2042	181,002
01538T-AA-3	ALFA DESARROLLO SPA		2.C FE	7,208,937	7,816,764	6,279,754	7,241,208		13,879			4.550	5.108	MS	92,868	355,663	05/01/2023	09/27/2051	3,539,362
04774#-AA-0	ATLANTA FALCON STADIUM CO LLC		1.G PL	11,016,204	11,016,204	9,773,395	11,016,204					3.590	3.590	MS	131,827	395,482	08/25/2016	09/01/2042	335,635
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC		1.G PL	7,857,712	7,857,712	6,971,233	7,857,712					3.590	3.590	MS	94,031	282,092	11/01/2016	09/01/2042	147,867
05606#-AA-1	BIF III HOLTWOOD LLC		2.C PL	10,000,000	10,000,000	9,064,363	10,000,000					4.504	4.504	MJSD	1,251	450,400	02/15/2018	02/15/2033	10,112,600
05606#-AB-9	BIF III HOLTWOOD LLC		2.C FE	41,000,000	41,000,000	40,525,720	41,000,000					5.466	5.466	MJSD	6,225	603,841	09/25/2025	02/15/2033	32,306,451
05647@-AA-4	BX FRONTIER MEMBER I LLC		2.B PL	7,894,434	7,894,434	7,354,434	7,894,434					5.860	5.860	JAJO	132,359		09/18/2025	12/31/2060	12,356
05647@-AB-2	BX FRONTIER MEMBER I LLC		2.B PL	4,780,221	4,780,221	4,475,628	4,780,221					5.860	5.860	JAJO	1,556		12/29/2025	12/31/2060	7,482
10567@-AA-0	BRAVES STADIUM COMPANY LLC		2.A PL	28,042,486	28,042,486	25,657,025	28,042,486					3.770	3.770	MS	267,237	1,057,202	10/13/2016	09/30/2041	892,975
11283#-AG-6	BROOKFIELD POWER NEW YORK FINANCE		2.B PL	39,000,000	39,000,000	39,805,831	39,000,000					5.310	5.310	JD	86,288		12/16/2025	12/16/2030	40,035,450
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC		2.B PL	25,250,000	25,250,000	24,528,861	25,250,000					4.398	4.398	MJSD	3,085	1,110,495	07/10/2017	07/10/2032	25,527,624
11952A-AA-0	BUFFALO ENERGY MEXICO HOLDINGS SA		2.C FE	948,374	905,369	989,396	943,161		(3,190)			7.875	7.214	FA	26,935	71,298	02/16/2024	02/15/2039	155,689
12514@-AA-0	CED CALIFORNIA HOLDINGS LLC		2.C PL	10,704,232	10,704,232	9,330,328	10,704,232					4.780	4.780	JD	1,421	511,662	04/11/2013	06/30/2037	370,626
12519*-AA-7	CED ALAMO 5 LLC		2.B	4,419,876	4,419,876	4,196,643	4,419,876					4.530	4.530	JD	556	200,220	12/17/2015	12/31/2040	116,105
12519@-AA-5	CED ALAMO 7 LLC		2.B	11,949,207	11,949,207	11,069,893	11,949,207					4.210	4.210	JD	1,397	503,062	02/18/2016	06/30/2041	332,961
12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD		2.C YE	4,140,564	4,140,564	3,222,376	4,140,564					3.770	3.770	JD	434	156,099	08/26/2021	12/31/2046	123,156
12806*-AH-4	CAITHNESS LONG ISLAND LLC		2.B PL	2,698,402	2,698,402	2,777,301	2,698,402					5.710	5.710	JJ	71,047	154,079	01/15/2009	01/15/2032	87,217
13887@-AA-7	CANYON PEAK POWER LLC		2.C PL	14,500,000	14,500,000	14,927,164	14,500,000					6.160	6.160	MJSD	2,481	238,187	09/25/2025	07/31/2051	372,258
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC		2.A PL	38,099,997	38,099,997	35,398,570	38,099,997					4.120	4.120	MJSD	4,360	1,569,720	09/29/2017	10/31/2038	2,676,767
15004#-AA-8	CED CALIFORNIA HOLDINGS 2 LLC		3.A	6,724,623	6,724,623	5,815,925	6,724,623					3.940	3.940	JD	736	264,950	06/22/2015	12/31/2036	18,859
16882L-AA-0	CHILE ELECTRICITY LUX MPC II SARL 144A		1.G FE	4,940,363	4,940,313	5,085,460	4,940,362					5.580	5.578	AO	54,368	272,606	10/07/2024	10/20/2035	351,229
17029P-AA-3	CHOCTAW GENERATION LP SERIES 1		6. FE	606,817	2,342,018	523,441	523,441	36,535				6.120	8.815	JD			03/01/2013	12/15/2031	23,614
17029R-AA-9	CHOCTAW GENERATION LP SERIES 2		6. FE	160	1,600,674	16,007	160					6.610	13.865	JD			03/01/2013	12/15/2040	160
17719#-AA-0	CITIZENS SYCAMORE-PENASQUITOS TRAN		1.E PL	4,335,895	4,335,895	3,875,525	4,335,895					4.100	4.100	AO	44,443	177,772	09/23/2019	10/01/2049	126,406
17719@-AA-2	CITIZENS SUNRISE TRANSMISSION LLC		1.E PL	5,611,568	5,611,568	5,467,300	5,611,568					4.850	4.850	JJ	136,081	272,161	07/03/2012	07/01/2042	178,444
18452*-AA-3	CLEANCAPITAL ARROWHEAD ISSUER LLC		2.C PL	5,685,736	5,685,736	5,609,495	5,685,736					6.080	6.080	MJSD	1,923	24,967	12/04/2025	09/30/2050	34,961
223611-B*-4	COWBOYS STADIUM LP		1.G PL	50,861,096	50,861,096	52,464,029	50,861,096					5.490	5.490	MS	705,825	2,792,274	07/18/2023	03/31/2040	2,510,097
22964*-AC-2	CSOLAR IV WEST LLC		2.B PL	19,726,175	19,726,175	18,008,370	19,726,175					3.850	3.850	MJSD	2,110	759,458	09/06/2017	03/31/2041	192,201
23307*-AG-7	DC ARENA LP		2.A Z	2,828,547	2,828,547	2,955,481	2,828,547					6.110	6.110	MN	6,241		12/18/2025	05/30/2050	208,910
243808@-AB-4	DEER DISTRICT LLC		2.B PL	25,930,270	25,930,270	24,784,397	25,930,270					5.040	5.040	JD	108,907	1,306,886	11/15/2018	06/01/2044	2,092,014
24617#-AA-9	DELAWARE NORTH COMPANIES INC - BOS		2.A PL	9,569,493	9,569,493	9,178,353	9,569,493					3.820	3.820	MN	47,725	365,555	11/14/2014	11/14/2034	356,472
24617#-AB-7	DELAWARE NORTH COMPANIES INC BOS		2.A PL	4,229,075	4,229,075	4,019,915	4,229,075					3.610	3.610	MN	19,932	152,670	10/16/2017	11/14/2034	167,517
24617#-AC-5	DELAWARE NORTH COMPANIES INC. - BOS		2.A PL	1,968,697	1,968,697	1,861,714	1,968,697					3.490	3.490	MN	8,970	68,708	02/04/2021	11/14/2034	72,795
24617#-AD-3	DELAWARE NORTH COMPANIES INC. - BOS		2.A PL	1,259,966	1,259,966	1,191,497	1,259,966					3.490	3.490	MN	5,741	43,973	04/05/2021	11/14/2034	44,486
25161@-AA-8	DEVELOPMENT FUNDING BOND BACKED PA		1.D IF	57,787,318	57,787,318	60,158,160	57,787,318					5.253	5.253	JAJO	758,878	2,276,630	01/28/2025	07/01/2033	2,197,138
27004@-AA-5	EAGLES STADIUM		1.G PL	4,271,473	4,271,473	4,260,468	4,271,473					4.580	4.580	JJ	90,209	195,633	10/01/2013	01/15/2039	56,435
27004@-AB-3	EAGLES STADIUM OPERATOR LLC & EAGL		1.G PL	2,758,660	2,758,660	2,751,552	2,758,660					4.580	4.580	JJ	58,260	126,347	11/14/2013	01/15/2039	36,448
28249N-AA-9	EIG PEARL HOLDINGS SARL		1.E FE	2,437,098	2,556,971	2,369,059	2,465,499		11,038			3.545	4.145	FA	30,467	90,645	05/02/2023	08/31/2036	177,313

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
28249N-AB-7	EIG PEARL HOLDINGS SARL		1.E FE	9,222,553	11,895,000	10,043,841	9,348,462		60,310			4.387	6.286	FA	175,394	400,972	03/24/2025	11/30/2046	3,344,939
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC		2.C PL	19,626,663	19,626,663	18,754,634	19,626,663					4.680	4.680	FA	308,727	918,528	06/20/2018	11/30/2035	749,788
28258#-AC-0	8POINT3 SOLAR INVESTCO 1 LLC		2.C PL	887,018	825,494	792,229	870,484		(7,593)			4.680	3.553	FA	12,985	38,633	08/31/2021	11/30/2035	38,051
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS		1.G PL	14,017,850	14,017,850	13,120,053	14,017,850					3.980	3.980	JD	1,550	557,910	08/18/2014	06/30/2040	532,731
30288*-AE-0	FLNG LIQUEFACTION 2 LLC		2.B FE	16,371,490	16,371,490	15,383,131	16,371,490					4.390	4.390	JD	1,996	718,708	05/21/2019	12/31/2038	1,833,701
30288*-AH-3	FLNG LIQUEFACTION 2 LLC		2.B FE	11,684,000	11,684,000	12,256,363	11,684,000					6.170	6.170	JD	2,003	494,619	04/23/2025	12/31/2039	12,044,451
31655B-AA-9	FIELDHOUSE MANAGEMENT LLC		2.B PL	9,631,650	9,631,650	7,881,585	9,631,650					3.080	3.080	JAJO	74,164	296,655	08/27/2021	01/01/2045	99,646
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY L		2.B FE	3,297,360	3,300,000	2,928,602	3,298,411		256			2.300	2.309	AO	18,975	75,900	09/15/2021	10/01/2031	2,731,050
34115#-AA-5	FLORIDA SOUTHEAST CONNECTION LLC		1.G PL	49,102,805	49,102,805	43,080,297	49,102,805					3.500	3.500	JD	4,774	1,718,598	07/28/2017	06/30/2037	28,549,555
34115#-AB-3	FLORIDA SOUTHEAST CONNECTION LLC		1.G PL	6,021,470	6,021,470	5,641,588	6,021,470					4.260	4.260	JD	713	256,515	10/10/2018	06/30/2037	3,430,049
35063@-AA-6	FOUNDRY JV HOLDCO LLC		2.B FE	5,250,000	5,250,000	5,437,017	5,250,000					5.720	5.720	JAJO	55,055	300,300	05/31/2023	01/25/2038	5,325,075
35063@-AB-4	FOUNDRY JV HOLDCO LLC		2.B FE	31,500,000	31,500,000	32,939,804	31,500,000					5.840	5.840	JAJO	337,260	1,839,600	11/30/2023	01/25/2039	31,959,900
35093D-AC-7	FOUNDRY JV HOLDCO LLC		2.B FE	7,904,474	7,925,000	8,410,894	7,909,928		2,199			6.150	6.188	JJ	211,201	592,988	05/02/2024	01/25/2032	8,168,694
35093D-AD-5	FOUNDRY JV HOLDCO LLC		2.B FE	7,906,218	7,925,000	8,423,779	7,910,399		1,378			6.250	6.277	JJ	214,635	602,630	05/02/2024	01/25/2035	8,172,656
35877#-AA-0	FRISCO HQ OPERATIONS LLC		2.B PL	17,946,887	17,946,887	16,776,368	17,946,887					4.130	4.130	JD	32,943	741,206	08/22/2017	12/15/2037	686,198
36257@-AA-0	GSW ARENA HOLDINGS LLC		2.B PL	7,890,000	7,890,000	7,714,228	7,890,000					4.150	4.150	MJSD	910	327,435	09/09/2020	06/30/2030	6,691,578
36257@-AB-8	GSW ARENA HOLDINGS LLC		2.B PL	11,250,000	11,250,000	11,837,183	11,250,000					7.284	7.284	MJSD	2,276	894,802	09/09/2020	06/30/2028	5,732,059
36321P-AD-2	GALAXY PIPELINE ASSETS BIDC 2.16% 31 MAR		1.C FE	1,607,927	1,622,121	1,469,074	1,612,538		1,777			2.160	2.300	MS	8,857	35,038	07/21/2021	03/31/2034	69,291
36321P-AE-0	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP		1.C FE	5,954,703	6,731,773	5,728,200	5,970,300		13,797			2.940	4.500	MS	50,028	53,745	10/01/2025	09/30/2040	291,884
36720#-AD-1	GAS TRANSMISSION NORTHWEST CORP		2.A	2,000,000	2,000,000	2,087,512	2,000,000					5.690	5.690	JD	9,483	113,800	06/01/2005	06/01/2035	2,056,900
37147*-AA-4	GENERATION BRIDGE II HOLDINGS NEW		2.C PL	11,245,463	11,245,463	9,961,626	11,245,463					4.270	4.270	MS	121,379	480,181	04/14/2022	05/31/2042	340,143
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC		1.G PL	15,608,535	15,608,535	12,536,988	15,608,535					3.580	3.580	MJSD	1,552	558,786	07/01/2021	06/30/2051	294,366
37270*-AB-1	GEORGETOWN ENERGY PARTNERS LLC		1.G PL	19,064,993	19,064,993	20,195,392	19,064,993					6.080	6.080	MJSD	3,220	1,159,152	06/10/2024	03/31/2054	637,607
374593-A*-2	GIANTS STADIUM LLC		2.B PL	16,631,701	16,631,701	18,359,185	16,631,701					7.100	7.100	AO	295,213	1,180,851	06/30/2010	04/01/2040	1,341,173
374593-A@-0	GIANTS STADIUM LLC		2.B Z	51,675,000	51,675,000	48,109,793	51,675,000					3.700	3.700	AO	477,994	1,911,975	04/21/2015	04/01/2035	8,770,691
39063@-AG-5	GREAT LAKES GAS TRANMISSION		2.A	4,500,000	4,500,000	4,640,100	4,500,000					6.950	6.950	MS	83,400	312,750	07/01/1998	03/25/2028	232,819
39122@-AA-7	GREAT RIVER HYDRO LLC		2.B PL	32,967,237	33,100,000	33,147,330	32,986,621		14,969			4.940	5.004	FA	549,589	1,635,140	09/13/2024	04/19/2032	33,917,570
39541E-AC-7	GREENSAIF PIPELINES BIDCO SA RL		1.E FE	6,396,528	6,217,000	6,797,916	6,380,428		(6,649)			6.510	6.234	FA	143,903	404,727	08/16/2023	02/23/2042	1,038,384
39541E-AE-3	GREENSAIF PIPELINES BIDCO SA RL		1.E FE	1,964,000	1,964,000	2,049,925	1,964,000					6.103	6.103	FA	42,616	127,515	07/17/2024	08/23/2042	35,506
40470@-AA-3	HA FEDERAL FUNDING V TRUST		1.D YE	22,820,469	22,820,469	21,057,459	22,820,469					3.970	3.970	MJSD	60,398	906,040	04/19/2018	09/07/2041	14,440
40472#-AA-9	HA FEDERAL FUNDING VII TRUST		1.D YE	11,459,387	11,459,387	10,971,648	11,459,387					4.436	4.436	SEP	160,974	508,338	09/25/2018	09/07/2042	1,021,457
40472*-AA-3	HA FEDERAL FUNDING VI TRUST		1.D	3,855,028	3,855,028	3,602,582	3,855,028					4.050	4.050	FA	61,150	156,129	08/07/2018	02/10/2042	103,629
42970#-AA-2	HIGH NOON SOLAR LLC		2.C PL	11,917,827	11,917,827	10,843,230	11,917,827					4.110	4.110	JD	1,361	489,823	08/08/2017	12/31/2036	1,474,729
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		1.G PL	12,125,716	12,118,929	12,054,738	12,122,102		(701)			4.420	4.413	FMAN	46,126	535,657	04/09/2014	05/31/2033	220,764
44416*-AC-0	HUDSON TRANSMISSION PARTNERS LLC		1.G PL	2,180,143	2,180,143	2,181,861	2,180,143					4.310	4.310	FMAN	8,091	93,964	11/30/2012	08/31/2030	2,329
44919*-AC-2	I 595 EXPRESS LLC		1.F PL	12,579,979	12,579,979	12,272,721	12,579,979					3.310	3.310	MJSD	1,157	416,397	10/15/2015	12/31/2031	104,789
45846A-AA-8	INTERCHILE S.A. 4.5% 30 JUN 2056-55 144A		2.A FE	5,649,758	6,390,000	5,493,419	5,652,615		10,825			4.500	5.406	JD	799	287,550	05/15/2025	06/30/2056	46,736
463556-A#-7	IROQUOIS GAS TRANSMISSION SYSTEM L		2.A	10,600,000	10,600,000	10,465,014	10,600,000					4.070	4.070	MN	71,903	431,420	04/23/2020	04/23/2030	10,203,500
463556-A@-9	IROQUOIS GAS TRANSMISSION SYSTEM L		2.A	2,400,000	2,400,000	2,254,568	2,400,000					4.120	4.120	JD	4,395	98,880	05/09/2019	05/09/2034	2,449,440
463556-AD-2	IROQUOIS GAS		2.A FE	180,024	176,471	178,855	178,047		(1,777)			6.100	5.177	AO	1,824	10,765	11/29/2022	10/31/2027	1,070
46653Y-AA-6	JSW HYDRO ENERGY LIMITE 4.125% 18 MAY 20		3.A FE	355,691	354,450	330,303	355,208		(231)			4.125	4.051	MN	1,746	14,619	05/25/2021	05/18/2031	182,689
49647Q-AA-6	KINGSTON AIRPORT REVENUE FINANCE LTD		3.C FE	11,117,126	10,884,000	11,159,474	11,103,636		(11,486)			6.750	6.470	JD	32,652	862,298	10/14/2025	12/15/2036	8,909,258
50201P-AA-4	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203		2.C FE	2,525,274	2,170,119	2,260,315	2,458,866		(39,010)			6.875	4.252	FA	60,922	132,296	10/03/2025	02/04/2039	60,862
50230*-AA-5	LRE FINANCING I LLC		2.C PL	30,190,184	30,190,184	29,991,137	30,190,184					6.400	6.400	MJSD	100,339	881,427	11/07/2025	03/31/2050	474,790
50247@-AA-4	LV STADIUM EVENTS CO LLC		2.A PL	14,402,731	14,402,731	12,199,987	14,402,731					3.360	3.360	JD	1,344	483,932	06/30/2020	06/30/2045	458,702

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
50512#-AK-8	LA STADIUM FINANCE COMPANY LLC		1.G PL	6,000,000	6,000,000	6,247,379	6,000,000					5.460	5.460	MS	82,810	323,050	03/29/2024	03/31/2031	6,163,800
50512#-AL-6	LA STADIUM FINANCE COMPANY LLC		1.G PL	30,000,000	30,000,000	30,462,600	30,000,000					5.272	5.272	MJSD	4,668	1,773,457	03/29/2024	03/31/2030	30,420,113
55339T-AA-0	MN8 PORTFOLIO IV LLC		2.C PL	14,961,340	14,961,340	14,949,690	14,961,340					6.310	6.310	JD	268,812	190,753	12/15/2025	06/30/2045	191,786
55396#-AA-0	MEC HOLDINGS LLC		2.B PL	9,051,692	9,051,692	8,045,502	9,051,692					2.900	2.900	MJSD	729	262,499	07/21/2020	05/31/2039	166,504
60040#-AA-0	MILLENNIUM PIPELINE COMPANY L.L.C		1.G PL	857,037	857,037	868,628	857,037					5.330	5.330	MJSD	127	45,680	08/26/2010	06/30/2027	33,992
60041@-AA-1	MILLENNIUM PIPELINE INTERMEDIAT		2.C PL	500,000	500,000	508,373	500,000					5.600	5.600	JJ	12,911	22,633	09/24/2024	09/30/2029	514,000
60041@-AB-9	MILLENNIUM PIPELINE INTERMEDIATE H		2.C PL	300,000	300,000	307,535	300,000					5.740	5.740	JJ	7,940	13,920	09/24/2024	09/30/2031	308,610
60041@-AC-7	MILLENNIUM PIPELINE INTERMEDIAT		2.C PL	12,100,000	12,100,000	12,217,598	12,100,000					5.990	5.990	JJ	334,209	585,872	09/24/2024	09/30/2034	12,462,395
602736-AA-8	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 1		2.C FE	4,162,019	4,164,168	4,144,638	4,141,365		7,627			4.625	4.809	FA	75,432	192,593	02/02/2023	08/10/2030	299,085
61773*-AA-5	MORONGO TRANSMISSION LLC		1.G PL	9,605,882	9,605,882	7,737,249	9,605,882					3.320	3.320	MJSD	886	318,915	07/12/2021	07/12/2051	124,951
61773*-AB-3	MORONGO TRANSMISSION LLC		1.G PL	4,166,346	4,166,346	3,399,724	4,166,346					3.440	3.440	MJSD	398	143,322	03/30/2022	07/12/2051	56,214
62425@-AB-1	MOUNTAIN PEAK POWER LLC		2.C Z	5,500,000	5,500,000	5,801,045	5,500,000					6.490	6.490	MJSD	29,746		12/02/2025	09/30/2055	428,275
62676#-AA-7	MURPHYS BOWL LLC		1.F PL	26,500,000	26,500,000	19,657,477	26,500,000					3.200	3.200	JD	2,356	848,000	02/15/2022	06/30/2056	1,767,535
62676#-AB-5	MURPHYS BOWL LLC		1.F PL	12,500,000	12,500,000	9,402,786	12,500,000					3.300	3.300	JD	1,146	412,500	11/17/2022	06/30/2056	844,824
63002#-AA-0	NRM CABIN INTERMEDIATE 2 LP/NRM CA		2.C FE	9,793,067	9,608,743	10,283,594	9,608,743				450,640	6.630	6.630	JJ	266,596	618,865	02/12/2024	07/31/2033	685,199
63002@-AA-2	NRM CABIN INTERMEDIATE 1 LP/NRM CA		1.G FE	14,278,218	14,009,476	15,068,628	14,009,476				657,029	5.583	5.583	JJ	327,312	759,793	02/12/2024	07/31/2033	954,171
63007@-AA-7	NP KEYSTONE BUILDING 6 LLC		1.G Z	2,500,000	2,500,000	2,564,924	2,500,000					5.480	5.480	MJSD	7,992		12/11/2025	12/31/2044	69,445
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC		1.F PL	1,481,840	1,481,840	1,509,334	1,481,840					6.210	6.210	MJSD	256	92,023	01/31/2008	06/30/2027	32,239
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC		1.F PL	3,000,000	3,000,000	3,109,867	3,000,000					6.550	6.550	MJSD	546	196,500	01/31/2008	06/30/2027	2,591,715
65342*-AA-8	NEXUS GAS TRANSMISSION LLC		2.B PL	19,000,000	19,000,000	19,416,851	19,000,000					5.360	5.360	MN	169,733	1,018,400	05/01/2023	05/01/2028	19,509,200
65342*-AB-6	NEXUS GAS TRANSMISSION LLC		2.B PL	8,000,000	8,000,000	8,260,996	8,000,000					5.480	5.480	MN	73,067	438,400	05/01/2023	05/01/2030	8,219,200
67755#-AF-9	OHIO STATE ENERGY PARTNERS LLC		1.G PL	6,200,000	6,200,000	4,025,802	6,200,000					3.170	3.170	MJSD	546	196,540	08/12/2021	08/12/2051	6,249,135
67755#-AG-7	OHIO STATE ENERGY PARTNERS LLC		1.G PL	6,200,000	6,200,000	4,581,627	6,200,000					3.020	3.020	MJSD	520	187,240	12/10/2021	12/10/2041	6,246,810
67755#-AH-5	OHIO STATE ENERGY PARTNERS LLC		1.G PL	11,000,000	11,000,000	7,224,520	11,000,000					3.280	3.280	MJSD	1,002	360,800	05/31/2022	05/31/2052	11,090,200
67755#-AJ-1	OHIO STATE ENERGY PARTNERS LLC		1.G PL	1,500,000	1,500,000	1,613,747	1,500,000					6.240	6.240	MJSD	260	93,600	11/27/2023	11/27/2033	1,523,400
67755#-AK-8	OHIO STATE ENERGY PARTNERS LLC		1.G PL	1,300,000	1,300,000	1,396,125	1,300,000					6.200	6.200	MJSD	224	80,600	03/26/2024	03/26/2034	1,320,150
680617-AC-1	OLEODUCTO CENTRAL SA 4% 14 JUL 2027-27 1		3.B FE	682,550	730,000	718,597	706,948		13,893			4.000	6.187	JJ	13,546	29,200	03/13/2024	07/14/2027	744,600
68296#-AA-4	1111 COMSTOCK PROPERTY LLC		1.G PL	32,057,750	32,300,000	33,081,524	32,086,867		29,117			5.000	5.180	MJSD	4,486	1,040,778	04/28/2025	02/10/2030	32,703,750
698525-AA-0	PANOCHE ENERGY CENTER		4.A FE	2,812,574	2,812,574	2,432,877	2,812,574					6.885	6.883	FA	65,086	193,646	01/24/2008	07/31/2029	227,313
71953*-AA-6	PIBB MEMBER LLC		2.B PL	24,748,333	24,748,333	26,440,895	24,748,333					6.410	6.410	MJSD	48,472	1,542,302	12/27/2024	12/20/2049	852,014
724060-AA-6	PIPELINE FUNDING CO LLC		2.B FE	6,052,750	6,052,750	6,196,565	6,052,750					7.500	7.500	JJ	209,324	453,956	10/08/2009	01/15/2030	3,918,550
72650T-AA-6	PLAINS END FINANCING LLC		3.A FE	1,375,622	1,375,622	1,400,789	1,375,622					6.010	6.010	JAJO	17,454	82,675	12/15/2006	04/15/2028	31,576
74363@-AA-2	PROSPECT LAKE WATER HOLDCO LP		1.G PL	11,000,000	11,000,000	11,705,046	11,000,000					6.240	6.240	MJSD	1,907	369,893	06/17/2025	03/31/2056	222,311
74745*-AA-3	QTS IRVING DC3 LLC/QUALITY TECHNO		1.F PL	11,500,000	11,500,000	12,143,015	11,500,000					5.960	5.960	JJ	327,469	683,496	07/10/2024	07/09/2029	11,842,700
75289#-AB-6	RANGERS STADIUM COMPANY LLC		1.G	8,129,125	8,129,125	6,975,377	8,129,125					3.660	3.660	AO	74,382	297,526	03/24/2020	10/01/2047	544,896
75289#-AC-4	RANGERS STADIUM COMPANY LLC		1.G	9,179,285	9,179,285	10,002,898	9,179,285					6.320	6.320	AO	145,033	580,131	10/02/2023	10/01/2037	6,060,330
75405U-AA-4	RAS LAFFAN LIQUEFIED NATUR 5.838% 30 SEP		1.D FE	1,554,699	1,430,947	1,449,006	1,474,267		(45,499)			5.838	3.971	MS	21,117	83,539	05/02/2023	09/30/2027	142,704
75978#-AD-8	RENEWA JAMISON LLC		1.G Z	15,000,167	15,000,167	15,943,308	15,000,167					6.380	6.380	JD	5,244	68,171	12/05/2025	12/05/2060	1,245,706
76650A-AA-8	RIESEL HOLDCO LLC		4.B IF	387,220	387,220	414,173	387,220					15.000	15.000	MJSD	323	23,688	07/30/2025	12/31/2026	401,741
76711*-AA-8	RIO GRANDE LNG LLC		2.B PL	24,800,000	24,800,000	26,172,166	24,800,000					6.670	6.670	MS	418,135	1,654,160	07/12/2023	07/07/2033	25,627,080
76711*-AD-2	RIO GRANDE LNG LLC		2.C PL	15,000,000	15,000,000	15,681,384	15,000,000					6.580	6.580	MS	249,492	987,000	06/28/2024	09/30/2047	328,215
76712*-AA-7	RIO GRANDE LNG TRAIN 5 LLC		2.C Z	7,324,000	7,324,000	7,471,987	7,324,000					6.560	6.560	MS	4,004		12/29/2025	09/30/2050	7,564,227
78445Y-A*-5	SMBC LEASING AND FINANCE INC		1.G	8,772,750	8,772,750	7,821,013	8,772,750					2.430	2.430	MON	7,698	213,178	08/18/2021	08/18/2031	2,930,172
785078-AA-0	SPOWER MIS 2 FINANCE LLC		2.C PL	26,867,651	26,867,651	27,284,871	26,867,651					6.700	6.700	MN	155,011	965,071	05/14/2025	05/31/2050	230,211
78507@-AB-8	SPOWER MIS 2 FINANCE LLC ACED MIS		2.C PL	15,917,894	15,917,894	16,217,936	15,917,894					6.700	6.700	MN	91,837	207,375	09/18/2025	05/31/2050	672,910

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
78507@-AC-6	SPOWER MIS 2 FINANCE LLC ACED MIS		2.C PL	3,500,000	3,500,000	3,397,545	3,500,000					6.080	6.080	MN	5,320		12/22/2025	11/30/2050	95,994
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC		2.A FE	5,150,000	5,150,000	5,124,024	5,150,000					4.246	4.246	MN	36,445	218,669	04/26/2018	05/01/2028	5,259,335
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC		2.A FE	10,100,000	10,100,000	9,605,173	10,100,000					4.682	4.682	MN	78,814	472,882	04/26/2018	05/01/2038	10,336,441
78616#-AC-2	SACRAMENTO DOWNTOWN ARENA LLC		2.C PL	15,026,667	15,026,667	11,589,644	15,026,667					3.500	3.500	JJ	262,967	525,933	04/01/2020	07/01/2041	3,459,944
81257@-AA-6	SEATTLE ARENA COMPANY LLC		2.C PL	31,000,000	31,000,000	24,591,888	31,000,000					3.500	3.500	MS	274,264	1,085,000	09/30/2021	03/31/2046	1,189,880
83274@-AA-1	SMOKY MOUNTAIN HOLDINGS LLC		2.B PL	6,000,000	6,000,000	6,297,400	6,000,000					6.090	6.090	JAJO	148,190		08/06/2025	12/31/2034	4,621,931
83274@-AB-9	SMOKY MOUNTAIN HOLDINGS LLC		2.B PL	11,000,000	11,000,000	11,436,534	11,000,000					5.770	5.770	JAJO	255,643		08/06/2025	12/31/2034	612,474
83416W-AA-1	SOLAR STAR FUNDING LLC		2.B FE	25,772,521	25,772,521	26,290,731	25,772,521					5.375	5.375	JD	3,848	1,385,273	06/20/2013	06/30/2035	472,242
83416W-AB-9	SOLAR STAR FUNDING LLC		2.B FE	3,761,295	3,761,295	3,596,994	3,761,295					3.950	3.950	JD	413	148,571	03/04/2015	06/30/2035	58,381
84929X-AA-7	SPOWER FINANCE 3 LLC/ACED FINANCE		2.C PL	1,434,528	1,434,528	1,418,782	1,434,528					6.370	6.370	JD	254	91,379	06/28/2023	06/30/2048	154,092
84929Y-AA-5	SPOWER FINANCE 3 LLC/ACED FINANCE		2.C PL	12,851,519	12,851,519	13,176,579	12,851,519					6.810	6.810	JD	2,431	875,188	05/06/2024	06/30/2049	226,520
84929Y-AB-3	SPOWER FINANCE 3 LLC ACED FINANCE		2.C PL	10,693,965	10,693,965	10,964,452	10,693,965					6.810	6.810	JD	2,023	728,259	06/14/2024	06/30/2049	188,491
84929Y-AC-1	SPOWER FINANCE 3 LLC ACED FINANCE		2.C PL	3,190,131	3,190,131	3,095,419	3,190,131					6.040	6.040	JD	535	192,684	11/18/2024	11/30/2049	34,521
84929Y-AD-9	SPOWER FINANCE 3 LLC ACED FINANCE		2.C PL	14,790,606	14,790,606	14,315,089	14,790,606					6.040	6.040	JD	2,482	893,353	12/19/2024	11/30/2049	160,053
85234#-AB-1	STADIUM FUNDING TRUST		2.C PL	12,038,105	12,038,105	11,459,035	12,038,105					5.000	5.000	AO	150,476	601,905	06/19/2013	04/01/2039	904,599
85234#-AE-5	STADIUM FUNDING TRUST		2.C PL	47,695,469	47,695,469	44,377,322	47,695,469					4.670	4.670	AO	556,845	2,227,378	07/02/2018	04/01/2039	4,513,788
852380-AA-1	STADCO LA LLC		2.C PL	22,200,000	22,200,000	15,375,891	22,200,000					3.750	3.750	FMAN	106,375	832,500	08/05/2021	05/15/2056	1,434,667
870674-AA-6	SWEIHAN PV POWER COMPANY P 3.625% 31 JAN		2.A FE	7,670,409	9,316,737	7,983,046	7,767,005		83,561			3.625	4.828	JJ	141,660	337,732	09/19/2023	01/31/2049	9,103,687
87511#-AB-1	TAMPA BAY ARENA LLC		2.B PL	12,375,265	12,375,265	11,760,687	12,375,265					3.890	3.890	JD	1,337	481,398	02/06/2020	06/30/2035	1,288,740
88034Q-AA-5	TENGIZCHEVROIL FINANCE COMPANY 4% 15 AUG		2.C FE	957,195	890,000	884,295	898,617		(12,259)			4.000	2.253	FA	13,449	35,600	10/14/2021	08/15/2026	453,900
88307*-AA-3	TEXOMA WIND LLC		2.C PL	3,428,793	3,428,793	3,297,324	3,428,793					4.120	4.120	JD	392	141,266	02/08/2017	06/30/2034	6,188
89323#-AF-6	TRANS-ELECT NTD PATH 15 LLC		1.F	600,746	600,746	638,650	600,746					8.000	8.000	JD	2,136	48,060	06/15/2004	12/15/2028	14,838
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC		1.G FE	8,297,707	8,297,707	7,857,139	8,297,707					4.080	4.080	JJ	162,690	338,546	09/08/2014	09/08/2039	527,246
90363@-AC-4	USTA NATIONAL TENNIS CENTER INC		1.G FE	11,376,285	11,376,285	10,672,693	11,376,285					3.290	3.290	JJ	179,862	374,280	05/26/2016	07/08/2036	457,000
90363@-AD-2	USTA NATIONAL TENNIS CENTER INC		1.G FE	22,400,000	22,400,000	21,164,885	22,400,000					4.040	4.040	JJ	434,884	904,960	07/26/2018	06/06/2033	11,426,240
92213H-AA-0	VARANASI AURANGABAD NH-2 TOLLWAY P		2.C FE	7,680,703	7,582,995	7,875,850	7,672,908		(8,032)			5.900	5.633	MS	144,161	223,698	08/28/2025	02/28/2034	3,002,049
92838@-AA-1	VISTA RIDGE LLC/CENTRAL TX REG WTR		1.F PL	23,154,158	23,154,158	17,746,302	23,154,158					2.570	2.570	MJSD	1,653	595,062	12/01/2020	10/14/2049	329,040
98584X-AA-3	YINSON BORONIA PRODUCTION BV 144A		3.A FE	2,106,680	2,079,913	2,268,925	2,105,592		(665)			8.947	8.756	JJ	78,054	186,090	07/03/2024	07/31/2042	111,556
C6802@-AA-0	OILERS ENTERTAINMENT GROUP CANADA		2.B PL	14,445,703	13,569,950	12,600,214	13,569,950				636,416	4.560	4.560	MJSD	1,719	611,103	02/24/2022	06/30/2051	233,950
E0R75Q-AA-6	AI CANDELARIA SPAIN SA		4.B FE	1,369,534	1,483,506	1,490,923	1,407,772		28,504			7.500	9.716	JD	4,945	111,263	10/26/2023	12/15/2028	1,000,296
E0R75R-AB-2	AI CANDELARIA SPAIN SL		4.B FE	6,767,636	8,043,000	7,153,042	6,938,575		144,322			5.750	9.043	JD	20,554	454,135	09/30/2025	06/15/2033	2,254,795
E4181L-AA-9	ENFRAGEN ENERGIA SUR SA / ENFRAGEN SPA		2.C FE	5,843,136	6,825,000	6,338,036	6,013,513		122,448			5.375	8.299	MJSD	1,019	366,844	03/24/2025	12/30/2030	6,511,336
E8005@-AA-9	STADIUM FUNDING TRUST - VALENCIA		2.B PL	19,639,493	19,848,214	20,918,436	19,848,214				208,721	5.820	5.820	MS	292,000	304,459	06/25/2025	09/30/2052	1,726,825
F9863#-AD-9	XPFIBRE GROUPE		2.B PL	24,038,156	26,660,027	25,988,405	26,660,027				3,154,176	4.530	4.530	JD	3,355	1,364,809	11/13/2024	05/14/2034	27,263,877
F9863#-AE-7	XPFIBRE GROUPE		2.C PL	15,990,139	17,734,203	17,154,950	17,734,203				2,098,152	4.700	4.700	JD	2,315	941,939	11/13/2024	05/14/2037	18,150,957
G0892#-AA-8	BAZALGETTE TUNNEL LIMITED		2.A FE	52,973,294	52,994,955	46,108,631	52,994,955				3,650,398	2.860	2.860	MS	391,544	1,485,344	09/28/2017	09/28/2032	53,752,783
G0892#-AC-4	BAZALGETTE TUNNEL LTD		2.A FE	19,698,393	21,520,794	22,541,525	21,520,794				1,482,395	6.020	6.020	AO	287,900	1,264,947	10/11/2023	10/11/2033	22,168,570
G0892#-AD-2	BAZALGETTE TUNNEL LTD		2.A	19,698,393	21,520,794	22,566,661	21,520,794				1,482,395	6.050	6.050	AO	289,335	1,271,251	10/11/2023	10/11/2035	22,171,798
G2964#-AA-7	AP GRANGE HOLDINGS LLC		2.A PL	48,000,000	48,000,000	52,485,167	48,000,000					6.500	6.500	MJSD	3,992,300	1,025,696	06/11/2024	03/20/2045	644,068
G3314#-AA-2	EVERTON STADIUM DEVELOPMENT HOLDIN		2.B PL	30,652,009	32,617,453	33,313,374	32,617,453				1,965,444	7.380	7.380	JD	6,687	2,094,261	02/20/2025	12/30/2054	1,677,382
G3R238-AA-1	GALAXY PIPELINE ASSETS BIDCO LTD		1.C FE	10,119,057	11,675,000	9,530,536	10,253,722		74,287			3.250	4.439	MS	95,913	379,438	03/18/2024	09/30/2040	1,288,199
G3R238-AB-9	GALAXY PIPELINE ASSETS BIDC 1.75% 30 SEP		1.C FE	3,011,386	3,231,420	3,149,181	3,106,178		108,361			1.750	5.382	MS	14,295	56,550	10/03/2023	09/30/2027	252,243
G3R238-AC-7	GALAXY PIPELINE ASSETS BIDC 2.16% 31 MAR		1.C FE	2,824,564	3,167,331	2,868,493	2,882,223		58,425			2.160	3.430	MS	17,294	68,414	06/07/2024	03/31/2034	123,350
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP		1.C FE	4,831,522	6,004,013	5,108,935	5,113,186		310,950			2.940	5.091	MS	44,620	178,167	01/22/2025	09/30/2040	534,250
G54897-AA-4	LIMA METRO LINE 2 FINANCE LTD		2.C FE	3,726,828	3,709,124	3,839,018	3,726,723		(1,520)			5.875	5.754	JAJO	52,057	202,234	10/01/2025	07/05/2034	93,432

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G54897-AB-2	LIMA METRO LINE 2 FINANCE LTD		2.C FE	4,745,124	5,089,278	4,930,493	4,767,246		41,519			4.350	5.722	JAJO	52,886	196,102	10/01/2025	04/05/2036	115,917
G7150P-AA-8	POINSETTIA FINANCE LIMITED SARL		4.A FE	1,581,701	1,731,000	1,700,552	1,624,726		50,212			6.625	8.765	FMAN	14,653	86,009	03/24/2025	06/17/2031	163,319
G8438N-AB-3	STAR ENERGY GEOTHERMAL D 4.85% 14 OCT 20		2.C FE	1,330,282	1,510,000	1,464,700	1,358,906		12,285			4.850	6.325	AO	15,664	73,235	06/30/2023	10/14/2038	118,455
G87602-AA-9	TENGIZCHEVROIL FINANCE COMPANY 4% 15 AUG		2.C FE	6,671,116	6,300,000	6,259,617	6,341,549		(59,855)			4.000	2.734	FA	95,200	252,000	05/25/2023	08/15/2026	2,743,800
G9369*-AC-3	VIRIDOR ENERGY GROUP LIMITED		2.B PL	11,387,697	11,567,427	12,619,739	11,567,427				179,730	6.480	6.480	MS	129,092		10/29/2025	03/31/2045	1,608,888
L0R80Q-AA-1	ACU PETROLEO LUXEMBOURG SARL		3.B FE	4,224,021	4,239,715	4,320,312	4,227,731		2,340			7.500	7.499	JJ	148,390	217,180	10/01/2025	07/13/2035	353,183
L2848U-AA-0	EIG PEARL HOLDINGS S.A R.L 4.387% 30 NOV		1.E FE	7,318,014	9,420,000	7,954,013	7,400,972		46,077			4.387	6.236	FA	138,900	413,255	06/07/2024	11/30/2046	1,570,373
L3500L-AA-7	FEL ENERGY VI SARL		2.B FE	10,963,621	11,522,288	11,325,833	10,982,507		21,779			5.750	6.515	JD	55,211	585,301	12/04/2025	12/01/2040	545,325
L4464D-AD-1	GREENSAIF PIPELINES BIDCO SA RL		1.E FE	4,570,238	4,294,000	4,695,231	4,557,168		(10,239)			6.510	5.885	FA	99,392	266,519	10/01/2025	02/23/2042	766,516
L4464D-AE-9	GREENSAIF PIPELINES BIDCO SA RL		1.E FE	4,351,483	4,205,000	4,469,768	4,343,384		(6,201)			6.129	5.667	FA	91,635	192,757	10/08/2025	02/23/2038	418,938
L4464D-AF-6	GREENSAIF PIPELINES BIDCO SA RL		1.E FE	3,932,446	3,858,000	4,026,788	3,920,497		(5,925)			6.103	5.923	FA	83,713	184,481	03/24/2025	08/23/2042	8,899
L4R02Q-AA-8	GUARA NORTE SARL		2.C FE	10,280,301	10,889,897	10,628,539	10,327,095		89,827			5.198	6.488	JD	25,158	562,228	09/30/2025	06/15/2034	599,271
M0R52W-AA-1	ABU DHABI CRUDE OIL PIPELIN 3.65% 02 NOV		1.C FE	314,738	330,000	323,606	320,473		2,232			3.650	4.479	JD	33	12,045	05/02/2023	11/02/2029	336,023
M0R52W-AB-9	ABU DHABI CRUDE OIL PIPELINE 4.6% 02 NOV		1.C FE	8,001,208	8,440,000	7,843,545	8,001,893		9,900			4.600	4.975	JD	1,078	388,240	03/14/2024	11/02/2047	612,152
N53766-AA-4	MV24 CAPITAL BV		3.A FE	6,046,838	6,274,031	6,223,462	6,058,849		29,456			6.748	7.618	JD	35,281	410,492	10/02/2025	06/01/2034	242,251
N57445-AA-1	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 R		2.C FE	13,445,857	13,808,640	13,743,877	13,462,370		89,923			4.625	5.719	FA	250,138	471,669	10/09/2025	08/10/2030	991,783
N57445-AB-9	MINEJESA CAPITAL BV		2.C FE	9,735,879	10,100,000	10,011,625	9,771,252		25,891			5.625	6.099	FA	222,516	379,125	12/05/2025	08/10/2037	1,030,099
N6000D-AA-1	MONG DUONG FINANCE HOLD 5.125% 07 MAY 20		3.B FE	3,969,706	4,096,220	4,059,108	3,983,410		34,068			5.125	6.849	MN	31,490	188,404	10/03/2025	05/07/2029	259,895
N9733X-AA-5	YINSON BORONIA PRODUCTION BV		3.A FE	2,375,881	2,246,696	2,450,865	2,372,237		(4,964)			8.947	8.110	JJ	84,313	100,506	03/24/2025	07/31/2042	133,053
P0092A-AF-6	AEROPUERTO INTERNACIONAL DE TOCUME		2.C FE	10,481,079	12,170,000	10,168,035	10,671,138		92,961			4.000	5.536	FA	189,311	441,200	03/26/2025	08/11/2041	708,169
P0608A-AB-2	AES PANAMA GENERATION HOLDINGS SRL		3.A FE	7,541,738	8,667,632	8,097,302	7,786,318		167,702			4.375	7.200	MN	32,654	379,209	03/26/2025	05/31/2030	7,483,698
P0R60Q-AA-1	ALFA DESARROLLO SPA		2.C FE	6,857,158	9,015,850	7,243,064	6,901,220		51,040			4.550	6.730	MS	107,113	410,221	11/05/2024	09/27/2051	4,610,480
P1915A-AA-0	BUFFALO ENERGY MEXICO HOLDINGS SA		2.C FE	6,580,674	6,261,971	6,843,144	6,554,031		(22,356)			7.875	7.141	FA	186,294	395,585	03/24/2025	02/15/2039	1,076,824
P29853-AA-9	COMETA ENERGIA SA DE CV		2.C FE	5,468,084	5,178,075	5,422,221	5,407,314		(31,001)			6.375	5.422	AO	61,436	330,102	03/26/2025	04/24/2035	317,433
P4003#-AA-6	DSWS SPA		2.A PL	55,529,259	55,529,259	63,607,647	55,529,259					7.070	7.070	FMAN	338,065	2,889,912	03/06/2025	11/30/2044	1,823,118
P4909L-AA-8	GNL QUINTERO S.A. 4.634% 31 JUL 2029 REG		2.A FE	7,853,591	8,031,848	8,036,908	7,888,402		61,370			4.634	5.549	JJ	156,115	372,196	06/21/2024	07/31/2029	443,014
P5R70L-AA-9	INTERCHILE S.A. 4.5% 30 JUN 2056-55 REGS		2.A FE	1,952,400	1,900,000	1,633,411	1,943,440		(1,648)			4.500	4.314	JD	238	85,500	02/19/2025	06/30/2056	14,240
P66208-AA-0	MEXICO GENERADORA DE ENERGIA S DE		2.A FE	3,150,712	2,933,236	2,981,224	3,082,634		(33,946)			5.500	4.001	JD	11,203	161,328	03/26/2025	12/06/2032	124,857
P6629M-AA-0	MEXICO CITY AIRPORT TRUS 4.25% 31 OCT 20		2.B FE	2,745,670	2,810,000	2,797,720	2,794,739		17,603			4.250	4.926	AO	20,236	119,425	02/03/2023	10/31/2026	2,869,713
P6629M-AB-8	MEXICO CITY AIRPORT TRUST 5.5% 31 OCT 20		2.B FE	4,262,658	4,870,000	4,274,253	4,284,461		12,232			5.500	6.550	AO	45,386	267,850	03/18/2024	10/31/2046	4,798,425
P6629M-AD-4	MEXICO CITY AIRPORT TRUST 5.5% 31 JUL 20		2.B FE	13,642,131	15,655,000	13,791,077	13,696,859		30,609			5.500	6.571	JJ	361,152	598,675	11/06/2025	07/31/2047	15,304,613
P7358R-AD-8	OLEODUCTO CENTRAL S.A. 4% 14 JUL 2027-27		3.B FE	2,163,720	2,335,000	2,298,527	2,246,179		53,219			4.000	6.646	JJ	43,327	93,400	06/20/2024	07/14/2027	2,381,700
P7922D-AB-0	PRUMO PARTICIPACOES E INVESTIMENTO		3.B FE	2,524,663	2,395,657	2,451,739	2,427,249		(19,541)			7.500	6.483	JD	499	174,964	11/17/2025	12/31/2031	181,748
Q0458*-AF-6	AQUASURE FINANCE PTY LTD		1.G FE	5,353,218	5,353,218	5,276,783	5,353,218					4.320	4.320	JJ	108,563	231,259	01/15/2019	01/12/2034	428,089
Q39748-AA-4	GIP TITANIUM FINCO PTY LTD		2.B PL	9,446,975	9,446,975	8,876,809	9,446,975					2.800	2.800	MJSD	735	264,515	02/01/2022	03/31/2036	31,947
Q3975*-AB-3	GIP SHARON FINCO PTY LTD		2.B PL	15,500,000	15,500,000	16,383,244	15,500,000					6.230	6.230	MJSD	2,682	166,306	10/29/2025	09/30/2046	366,540
Q4436#-AB-0	HALLETT HILL NO 2 PTY LTD		2.B FE	6,771,400	5,897,997	5,875,496	5,897,997				421,883	4.876	4.876	MJSD	3,195	281,421	05/27/2015	06/27/2027	3,279,973
V2352N-AB-1	CLEAN RENEWABLE POWER (M 4.25% 25 MAR 20		3.C FE	2,419,251	2,556,400	2,495,686	2,512,128		55,799			4.250	6.548	MS	28,973	108,647	03/08/2024	03/25/2027	1,502,581
V3855M-AA-5	GREENKO POWER II LTD 4.3% 13 DEC 2028-24		3.C FE	4,024,667	4,381,400	4,151,333	4,113,737		95,250			4.300	6.963	JD	9,420	188,400	06/07/2024	12/13/2028	2,450,391
V4819L-AA-0	INDIA GREEN POWER HOLDINGS		3.C FE	3,292,044	3,418,737	3,333,269	3,358,301		49,870			4.000	5.516	FA	49,002	136,749	06/07/2024	02/22/2027	2,082,544
X9000*-AA-3	SPORTING ENTERTAINMENT S.A.		2.B PL	8,463,985	8,573,489	9,026,703	8,573,489				109,504	5.750	5.750	JUN	94,487		10/14/2025	06/30/2053	667,427
Y0R15U-GV-6	ADANI TRANSMISSION LIMITED 4.25% 21 MAY		2.C FE	1,244,794	1,210,300	1,083,219	1,241,113		(3,497)			4.250	3.842	MN	5,715	51,438	08/02/2021	05/21/2036	110,349
Y4S71Y-AA-2	JSW HYDRO ENERGY LIMITE 4.125% 18 MAY 20		3.A FE	2,696,188	3,009,350	2,804,338	2,748,584		53,007			4.125	6.462	MN	14,827	124,133	03/11/2024	05/18/2031	1,379,123
Y51478-AA-6	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203		2.C FE	21,024,104	20,873,761	21,741,326	21,006,933		(20,518)			6.875	6.697	FA	585,987	1,269,943	10/01/2025	02/04/2039	563,738

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)				2,484,205,765	2,519,570,138	2,430,185,080	2,494,164,918	36,535	1,949,791		16,496,883	XXX	XXX	XXX	23,319,774	103,861,447	XXX	XXX	819,909,575
00003#-AD-5	A&E TELEVISION NETWORKS LLC		1.G	15,000,000	15,000,000	14,937,860	15,000,000					3.980	3.980	FA	213,925	597,000	08/22/2012	08/22/2027	15,298,500
00033G-AA-3	GLOBAL AUTO HOLDINGS LTD/AAG FH UK		4.C FE	2,110,000	2,110,000	2,073,075	2,110,000					8.375	8.375	JJ	81,484	176,712	01/11/2024	01/15/2029	2,198,356
00033G-AB-1	GLOBAL AUTO HOLDINGS LTD/AAG FH UK		4.C FE	5,778,825	5,793,000	5,562,142	5,781,377		1,402			8.750	8.793	JJ	233,731	506,888	01/12/2024	01/15/2032	6,046,444
00037B-AC-6	ABB FINANCE USA INC		1.F FE	12,815,065	12,550,000	11,190,007	12,743,087		(8,360)			4.375	4.239	MN	80,834	549,063	12/02/2016	05/08/2042	12,773,438
00037B-AF-9	ABB FINANCE USA INC	0	1.F FE	3,477,025	3,530,000	3,544,141	3,489,333		12,308			3.800	4.340	AO	32,790	105,070	04/15/2025	04/03/2028	3,597,070
00081T-AK-4	ACCO BRANDS CORP	LS	4.B FE	7,760,000	7,760,000	7,194,653	7,760,000					4.250	4.250	MS	97,108	329,800	03/01/2021	03/15/2029	7,291,725
00084D-AU-4	ABN AMRO BANK NV		2.A FE	13,000,950	13,000,000	12,842,453	13,000,121		(216)			1.542	1.540	JD	8,353	200,460	06/09/2021	06/16/2027	13,100,230
00084D-AW-0	ABN AMRO BANK NV		2.A FE	4,600,000	4,600,000	4,385,647	4,600,000					2.470	2.470	JD	5,681	113,620	12/06/2021	12/13/2029	4,656,810
00084D-BA-7	ABN AMRO BANK NV	LS	2.A FE	47,027,674	46,985,000	47,708,988	47,001,096		(13,980)			6.339	6.284	MS	852,147	2,978,379	09/11/2023	09/18/2027	48,474,190
00084D-BD-1	ABN AMRO BANK NV (FXD - FXD)		2.A FE	5,196,828	5,200,000	5,290,910	5,197,773		945			4.988	5.004	JD	20,174	259,376	12/31/2024	12/03/2028	5,329,688
001055-A*-3	AFLAC INCORPORATED		1.G	7,438,713	7,153,019	6,477,621	7,153,019				18,888	1.600	1.600	MS	32,427	120,599	03/19/2024	03/19/2034	7,210,243
001055-C*-1	AFLAC INCORPORATED		1.G	27,097,846	24,965,390	23,350,081	24,965,390				(2,132,457)	2.320	2.320	MN	51,484	290,888	05/29/2025	05/29/2035	25,254,988
001055-C@-9	AFLAC INCORPORATED		1.G	8,412,852	7,750,805	6,593,590	7,750,805				(662,047)	2.650	2.650	MN	18,257	103,156	05/29/2025	05/29/2040	7,853,504
00108W-AK-6	AEP TEXAS INC		2.A FE	2,388,768	2,400,000	1,646,419	2,390,286		255			3.450	3.475	JJ	38,180	82,800	12/03/2019	01/15/2050	2,441,400
00108W-AN-0	AEP TEXAS INC		2.A FE	1,947,014	2,760,000	1,871,428	1,966,251		13,973			3.450	5.583	MN	12,167	95,220	08/14/2024	05/15/2051	2,807,610
00108W-AP-5	AEP TEXAS INC		2.A FE	16,364,412	16,400,000	16,480,358	16,381,694		4,504			4.700	4.720	MN	98,491	770,800	05/16/2022	05/15/2032	16,785,400
00108W-AQ-3	AEP TEXAS INC		2.A FE	15,399,830	16,600,000	15,297,126	15,422,047		19,111			5.250	5.776	MN	111,358	871,500	02/24/2025	05/15/2052	17,035,750
00109A-AB-3	AES PANAMA GENERATION H 4.375% 31 MAY 20		3.A FE	1,616,380	1,848,348	1,726,727	1,689,944		31,370			4.375	6.732	MN	6,963	80,865	03/09/2023	05/31/2030	1,631,010
00109L-AB-9	ADT SECURITY CORP		3.C FE	5,100,000	5,100,000	5,163,207	5,100,000					5.875	5.875	JJ	63,254		09/30/2025	10/15/2033	5,249,813
00111V-AA-5	AES ANDES SA 144A		2.C FE	1,730,725	1,730,000	1,784,806	1,730,536		(109)			6.300	6.289	MS	32,092	108,990	03/13/2024	03/15/2029	1,784,495
00115A-AE-9	AEP TRANSMISSION COMPANY LLC	LS	1.F FE	4,537,677	4,550,000	4,516,184	4,549,090		1,467			3.100	3.122	JD	11,754	141,050	11/22/2016	12/01/2026	4,620,525
00115A-AM-1	AEP TRANSMISSION COMPANY LLC		2.A FE	3,298,812	3,300,000	2,456,185	3,298,952		27			3.650	3.652	AO	30,113	120,450	03/30/2020	04/01/2050	3,360,225
00115A-AP-4	AEP TRANSMISSION COMPANY LLC		1.F FE	3,229,298	3,250,000	2,763,363	3,232,069		548			4.500	4.536	JD	6,500	146,250	06/07/2022	06/15/2052	3,323,125
00115A-AQ-2	AEP TRANSMISSION COMPANY LLC		1.F FE	4,302,078	4,325,000	4,224,803	4,303,023		348			5.400	5.436	MS	68,768	233,550	03/09/2023	03/15/2053	4,441,775
001192-AD-5	AGL CAPITAL CORPORATION		2.A FE	820,512	822,000	874,315	821,422		103			6.000	6.010	AO	12,330	49,320	09/22/2004	10/01/2034	846,660
001192-AK-9	AGL CAPITAL CORPORATION		2.A FE	5,029,800	5,000,000	4,291,846	5,022,116		(869)			4.400	4.363	JD	18,333	220,000	05/21/2013	06/01/2043	4,547,900
001192-AM-5	AGL CAPITAL CORPORATION		2.A FE	1,195,176	1,200,000	1,195,755	1,199,773		486			3.250	3.292	JD	1,733	39,000	05/13/2016	06/15/2026	1,219,500
001306-AC-3	AHS HOSPITAL CORP		1.D FE	10,922,202	14,670,000	9,104,587	11,093,383		67,208			2.780	4.293	JJ	203,913	407,826	07/13/2023	07/01/2051	14,747,176
00138C-AU-2	COREBRIDGE GLOBAL FUNDING	LS	1.F FE	15,401,956	15,400,000	15,536,847	15,402,022		431			5.750	5.723	JJ	440,290	885,500	07/19/2023	07/02/2026	15,842,750
00138C-AV-0	COREBRIDGE GLOBAL FUNDING		1.F FE	3,266,926	3,270,000	3,416,322	3,268,919		630			5.900	5.913	MS	54,664	192,930	09/14/2023	09/19/2028	3,366,465
00138C-BC-1	COREBRIDGE GLOBAL FUNDING		1.F FE	20,177,289	20,117,000	20,481,953	20,170,667		(6,767)			4.900	4.824	JD	76,668	985,733	04/03/2025	12/03/2029	20,609,867
00138C-BD-9	COREBRIDGE GLOBAL FUNDING	LS	1.F FE	20,006,640	20,000,000	20,332,398	20,004,558		(2,082)			4.900	4.888	JJ	473,667	484,556	01/06/2025	01/07/2028	20,490,000
00164V-AF-0	AMC NETWORKS INC		5.B FE	2,290,566	2,970,000	2,638,892	2,290,566			995,131		4.250	4.250	FA	47,685	126,225	01/25/2021	02/15/2029	2,272,053
00175P-AC-7	AMN HEALTHCARE INC		3.C FE	4,525,950	4,500,000	4,296,279	4,501,745		(5,922)			4.000	3.863	AO	38,000	180,000	12/01/2021	04/15/2029	4,233,000
00175P-AD-5	AMN HEALTHCARE INC		3.C FE	3,209,200	3,202,000	3,202,855	3,208,888		(312)			6.500	6.434	JJ	49,142		09/23/2025	01/15/2031	3,306,065
00182E-BJ-7	ANZ NEW ZEALAND INTL LTD (LONDON B		1.E FE	3,094,840	3,180,000	3,151,011	3,117,281		22,442			3.450	4.465	JJ	48,760	54,855	03/20/2025	01/21/2028	3,234,855
00182E-BM-0	ANZ BANK NEW ZEALAND LTD (LONDON B		1.E FE	2,496,700	2,500,000	2,347,733	2,498,692		437			2.550	2.563	FA	24,438	63,750	02/06/2020	02/13/2030	2,531,875
00182E-BN-8	ANZ NEW ZEALAND INTL LTD (LONDON B		1.E FE	9,984,500	10,000,000	9,874,752	9,998,485		3,161			1.250	1.282	JD	3,125	125,000	06/15/2021	06/22/2026	10,062,500
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD		1.G FE	3,500,000	3,500,000	3,568,053	3,500,000					5.548	5.548	FA	75,514	194,180	08/02/2022	08/11/2032	3,597,090
00185A-AH-7	AON PLC		2.A FE	5,820,850	7,000,000	6,239,162	5,885,058		29,279			4.750	6.171	MN	42,486	332,500	09/26/2023	05/15/2045	7,166,250
00191U-AA-0	ASGN INC		3.C FE	10,615,408	11,118,000	10,922,449	10,830,103		102,505			4.625	5.574	MN	65,704	514,208	03/24/2023	05/15/2028	10,843,079
00193B-AA-0	ATP TOWER HOLDINGS LLC 7.875% 03 FEB 203		3.C FE	4,618,430	4,630,000	4,768,900	4,621,950		3,520			7.875	7.910	FA	149,896	174,431	10/03/2025	02/03/2030	4,292,619
00205G-AC-1	APT PIPELINES LTD	LS	2.B FE	1,742,335	1,750,000	1,746,341	1,745,577		369			5.000	5.035	MS	23,819	87,500	03/16/2015	03/23/2035	1,793,750
00205G-AD-9	APT PIPELINES LTD	LS	2.B FE	4,865,945	4,900,000	4,904,101	4,893,891		3,760			4.250	4.335	JJ	96,026	208,250	03/16/2017	07/15/2027	4,033,938

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
00206R-CP-5	AT&T INC		2.B FE	11,896,983	12,825,000	12,342,301	11,961,829		64,846			4.500	5.426	MN	73,744	577,125	01/28/2025	05/15/2035	13,113,563
00206R-DJ-8	AT&T INC		2.B FE	3,639,088	3,400,000	2,815,974	3,606,504		(5,757)			4.500	4.076	MS	47,600	153,000	09/25/2019	03/09/2048	3,476,500
00206R-GH-9	AT&T INC		2.B FE	24,368,647	23,073,000	23,169,790	23,165,175		(438,292)			7.125	5.131	MS	484,052	1,643,951	02/16/2023	03/15/2026	23,894,976
00206R-HK-1	AT&T INC		2.B FE	2,859,029	3,040,000	2,898,731	2,866,734		7,705			4.850	5.463	MS	49,147	147,440	02/24/2025	03/01/2039	3,113,720
00206R-JA-1	AT&T INC		2.B FE	12,532,194	8,995,000	10,339,549	10,946,375		(267,162)			7.700	3.812	MN	115,436	692,615	06/05/2019	05/01/2032	9,341,308
00206R-JK-9	AT&T INC		2.B FE	3,201,998	3,250,000	2,821,913	3,210,141		1,330			4.650	4.751	JD	12,594	151,125	06/05/2019	06/01/2044	3,325,563
00206R-JY-9	AT&T INC		2.B FE	9,723,479	9,532,000	8,762,359	9,637,050		(18,773)			2.750	2.522	JD	21,844	262,130	02/25/2021	06/01/2031	9,663,065
00206R-KA-9	AT&T INC		2.B FE	8,367,699	8,100,000	5,714,942	8,336,856		(6,178)			3.650	3.469	JD	24,638	295,650	07/16/2020	06/01/2051	8,247,825
00206R-KE-1	AT&T INC		2.B FE	1,349,217	1,350,000	882,004	1,349,395		14			3.300	3.303	FA	18,563	44,550	07/27/2020	02/01/2052	1,372,275
00206R-KJ-0	AT&T INC		2.B FE	3,977,763	4,112,000	2,763,649	3,991,764		2,702			3.500	3.669	MS	42,376	143,920	09/18/2020	09/15/2053	4,183,960
00206R-LJ-9	AT&T INC		2.B FE	16,018,370	21,976,000	14,692,776	16,191,437		78,272			3.550	5.294	MS	229,710	780,148	08/14/2024	09/15/2055	22,366,074
00206R-LV-2	AT & T INC		2.B FE	42,891,619	63,016,000	41,778,989	43,029,439		137,819			3.650	5.793	MS	677,247	1,758,972	11/04/2025	09/15/2059	64,166,042
00206R-ML-3	AT&T INC		2.B FE	9,063,300	10,000,000	9,949,464	9,929,111		298,036			1.700	4.811	MS	45,333	170,000	12/13/2022	03/25/2026	10,085,000
00206R-MM-1	AT&T INC		2.B FE	8,793,627	8,791,000	7,516,224	8,793,171		(26)			2.550	2.547	JD	18,681	224,171	12/07/2020	12/01/2033	8,343,035
00206R-MN-9	AT&T INC		2.B FE	6,554,060	9,395,000	6,487,591	6,587,118		28,685			3.800	5.887	JD	29,751	357,010	01/30/2025	12/01/2057	9,573,505
00206R-MT-6	AT&T INC		2.B FE	5,372,267	5,390,000	5,597,067	5,377,441		1,835			5.400	5.436	FA	109,956	291,060	05/30/2023	02/15/2034	5,535,530
00209A-AF-3	AT&T WIRELESS GROUP REGISTERED		2.B FE	2,072,876	2,000,000	2,348,866	2,026,392		(4,077)			8.750	8.387	MS	58,333	175,000	11/17/2003	03/01/2031	2,087,500
00216L-AE-3	ASB BANK LTD		1.D FE	2,525,087	2,550,000	2,290,445	2,534,788		2,406			2.375	2.486	AO	11,608	60,563	10/18/2021	10/22/2031	1,416,625
00217G-AB-9	APTIV SWISS HOLDINGS LTD	LS	2.B FE	2,838,600	2,850,000	2,666,862	2,842,638		1,060			3.250	3.297	MS	30,875	92,625	02/09/2022	03/01/2032	1,727,625
00218L-AH-4	ASP UNIFRAX HOLDINGS INC		6. FE	210,043	1,862,543	204,880	204,880	(5,163)			1,079,962	7.100	18.032	MJSD	367	131,180	10/16/2024	09/30/2029	202,213
00252@-AA-1	AZ BATTERY PROPERTY LLC		2.A PL	28,300,000	28,300,000	31,277,441	28,300,000					6.730	6.730	MON	58,196	1,904,590	03/07/2024	02/20/2046	283,880
00253P-AA-6	AAR ESCROW ISSUER LLC		3.B FE	12,308,006	12,205,000	12,629,197	12,266,300		(23,924)			6.750	6.501	MS	242,574	823,838	04/11/2024	03/15/2029	12,596,244
00253X-AA-9	AMERICAN AIRLINES INC		3.A FE	73,333	73,333	73,438	73,333					5.500	5.500	JAJO	795	4,022	03/10/2021	04/20/2026	5,914
00253X-AB-7	AMERICAN AIRLINES INC		3.A FE	7,625,763	7,910,000	8,054,524	7,781,409		61,569			5.750	6.664	JAJO	89,702	453,561	01/17/2024	04/20/2029	629,758
00269@-AA-2	PATHFINDER_TL_10/2028	0	2.A PL	30,000,000	30,000,000	30,080,003	30,000,000					5.700	5.696	AO	427,500		09/19/2025	10/01/2028	30,855,000
00271*-AB-8	AITX FINCO LLC		2.C PL	59,600,000	59,600,000	60,527,200	59,600,000					5.670	5.670	AO	638,316		10/23/2025	10/23/2032	61,289,660
00271*-AC-6	AITX FINCO LLC		2.C PL	1,900,000	1,900,000	1,940,942	1,900,000					6.000	6.000	AO	21,533		10/23/2025	10/23/2035	1,957,000
002824-BH-2	ABBOTT LABORATORIES		1.D FE	13,422,482	13,305,000	12,565,986	13,407,354		(3,492)			4.900	4.834	MN	56,140	651,945	09/30/2024	11/30/2046	13,630,973
00287Y-AV-1	ABBVIE INC		1.G FE	2,468,796	2,640,000	2,537,794	2,478,458		9,662			4.300	5.066	MN	14,821	113,520	03/05/2025	05/14/2036	2,696,760
00287Y-AY-5	ABBVIE INC		1.G FE	2,376,885	2,386,000	2,380,693	2,385,705		853			3.200	3.234	MN	9,968	76,352	05/09/2016	05/14/2026	2,424,176
00287Y-BD-0	ABBVIE INC		1.G FE	3,091,081	3,180,000	2,904,715	3,094,282		2,083			4.875	5.073	MN	20,239	155,025	12/27/2024	11/14/2048	3,257,513
00287Y-BX-6	ABBVIE INC		1.G FE	145,964	146,000	141,685	146,000					3.200	3.199	MN	519	4,672	11/12/2019	11/21/2029	74,168
00287Y-CA-5	ABBVIE INC		1.G FE	2,813,088	3,185,000	2,850,513	2,827,383		14,295			4.050	5.194	MN	14,333	128,993	03/05/2025	11/21/2039	3,249,496
00287Y-CB-3	ABBVIE INC		1.G FE	21,261,373	24,730,000	20,441,410	21,394,977		69,815			4.250	5.233	MN	116,781	1,051,025	12/17/2024	11/21/2049	25,255,513
00287Y-DS-5	ABBVIE INC	0	1.G FE	300,894	300,000	307,358	300,724		(170)			4.800	4.717	MS	4,240	14,400	02/14/2025	03/15/2029	307,200
00287Y-DU-0	ABBVIE INC		1.G FE	1,131,425	1,135,000	1,168,353	1,132,401		436			5.050	5.083	MS	16,877	57,318	02/22/2024	03/15/2034	1,163,659
00287Y-DW-6	ABBVIE INC		1.G FE	25,189,368	24,865,000	24,258,524	25,193,681		2,384			5.400	5.307	MS	395,354	994,410	10/28/2025	03/15/2054	25,536,355
00287Y-DX-4	ABBVIE INC		1.G FE	15,323,700	15,285,000	14,909,197	15,325,626		1,696			5.500	5.482	MS	247,532	523,050	10/28/2025	03/15/2064	15,705,338
00287Y-DY-2	ABBVIE INC	0	1.G FE	1,005,440	1,000,000	1,016,768	1,004,038		(1,402)			4.650	4.450	MS	13,692	25,704	03/06/2025	03/15/2028	1,023,250
00287Y-EB-1	ABBVIE INC		1.G FE	12,903,645	12,530,000	12,613,511	12,900,184		(3,460)			5.600	5.396	MS	206,606	387,873	03/05/2025	03/15/2055	12,880,840
00388W-AM-3	ABU DHABI NATIONAL ENERGY COMPANY		1.D FE	3,580,049	3,573,000	3,603,085	3,577,893		(637)			4.696	4.670	AO	31,227	167,788	10/27/2023	04/24/2033	3,452,198
00388W-AP-6	ABU DHABI NATIONAL ENERGY COMPANY		1.D FE	3,973,408	4,018,000	3,940,171	3,976,568		2,656			4.750	4.870	MS	59,377	174,944	10/11/2024	03/09/2037	4,113,428
00404A-AN-9	ACADIA HEALTHCARE CO INC 144A	LS	4.A FE	2,437,138	2,520,000	2,504,592	2,476,944		15,636			5.500	6.249	JJ	69,300	138,600	05/03/2023	07/01/2028	2,589,300
00404A-AP-4	ACADIA HEALTHCARE CO INC	LS	4.A FE	3,410,413	3,660,000	3,525,126	3,515,024		38,665			5.000	6.344	AO	38,633	183,000	03/08/2023	04/15/2029	2,952,000
00404A-AQ-2	ACADIA HEALTHCARE CO INC	LS	4.A FE	3,846,575	3,830,000	3,868,277	3,844,312		(2,263)			7.375	7.270	MS	83,170	145,154	03/07/2025	03/15/2033	3,971,231
00440E-AQ-0	ACE INA HOLDINGS INC		1.F FE	9,174,539	9,005,000	7,769,540	9,136,811		(5,380)			4.150	4.028	MS	112,112	373,708	06/08/2017	03/13/2043	9,191,854

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
00440E-AV-9	ACE INA HOLDINGS INC		1.F FE	25,361,537	25,887,000	25,838,660	25,840,207		137,935			3.350	3.884	MN	139,718	867,215	11/29/2022	05/03/2026	26,315,704
00440E-AW-7	ACE INA HOLDINGS INC		1.F FE	4,489,388	4,825,000	4,213,018	4,497,598		6,952			4.350	4.875	MN	33,815	209,888	04/01/2025	11/03/2045	4,929,944
00489L-AF-0	ACRISURE LLC		4.B FE	3,965,888	4,130,000	4,027,400	4,033,366		22,498			4.250	4.889	FA	66,309	175,525	07/13/2022	02/15/2029	4,054,363
00489L-AK-9	ACRISURE LLC & ACRISURE FINANCE IN		5.B FE	5,013,775	5,010,000	5,197,544	5,012,354		(998)			8.250	8.225	FA	172,219	413,325	02/07/2024	02/01/2029	5,216,663
00489L-AL-7	ACRISURE LLC		4.B FE	2,630,000	2,630,000	2,738,527	2,630,000					7.500	7.500	MN	25,204	197,250	06/05/2024	11/06/2030	2,728,625
00489L-AM-5	ACRISURE LLC / ACRISURE FINANCE IN		5.B FE	3,060,900	3,050,000	3,191,197	3,057,261		(2,569)			8.500	8.390	JD	11,522	259,250	06/06/2024	06/15/2029	3,179,625
005095-AB-0	ACUSHNET CO	LS	3.C FE	1,735,406	1,730,000	1,749,438	1,735,311		(95)			5.625	5.553	JD	10,002		11/13/2025	12/01/2033	1,778,656
00510R-AD-5	ACUITY BRANDS LIGHTING INC	LS	2.B FE	8,776,856	8,800,000	7,916,991	8,788,198		2,232			2.150	2.179	JD	8,409	189,200	10/27/2020	12/15/2030	8,894,600
00652M-AE-2	ADANI PORTS AND SPECIAL EC 4.375% 03 JUL		2.C FE	2,590,668	2,650,000	2,567,188	2,587,640		13,968			4.375	5.023	JJ	57,325	115,938	10/25/2024	07/03/2029	2,707,969
00654G-AB-9	ADANEM PP 3.86700 07/22/2031		2.C FE	1,480,000	1,480,000	1,332,000	1,480,000					3.867	3.867	JJ	25,277	57,232	07/15/2021	07/22/2031	1,304,749
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD		3.B FE	5,479,750	5,490,000	5,641,949	5,486,111		1,557			7.000	7.030	AO	81,130	384,300	03/17/2023	04/15/2028	5,506,200
00687Y-AD-7	ADIENT GLOBAL HOLDINGS LTD	LS	4.B FE	9,000,450	8,970,000	9,257,514	8,998,934		(1,516)			7.500	7.440	FA	254,150	358,800	02/25/2025	02/15/2033	9,306,375
00751Y-AF-3	ADVANCE AUTO PARTS INC		3.C FE	3,662,946	3,675,000	3,486,126	3,671,901		1,728			1.750	1.799	AO	16,078	64,313	09/22/2020	10/01/2027	3,707,156
00751Y-AG-1	ADVANCE AUTO PARTS INC		3.C FE	1,394,470	1,400,000	1,187,715	1,396,362		516			3.500	3.547	MS	14,428	49,000	03/01/2022	03/15/2032	1,322,750
007589-AC-8	ADVOCATE HEALTH AND HOSPITALS CORP		1.C FE	1,522,907	1,705,000	1,224,016	1,531,095		3,629			3.387	4.010	AO	12,191	57,748	04/27/2023	10/15/2049	1,733,874
00774M-AW-5	AERCAP IRELAND CAPITAL DAC		2.A FE	7,538,426	8,003,000	7,761,541	7,621,917		83,491			3.000	4.822	AO	41,349	120,045	04/28/2025	10/29/2028	8,123,045
00774M-BM-6	AERCAP IRELAND CAPITAL DAC		2.A FE	8,307,841	8,595,000	8,593,494	8,327,908		20,067			4.950	5.403	MS	131,181	212,726	03/05/2025	09/10/2034	8,807,726
00774M-BN-4	AERCAP IRELAND CAPITAL DAC	LS	2.A FE	19,930,134	19,888,000	20,223,483	19,919,184		(10,949)			4.875	4.799	AO	242,385	694,837	03/13/2025	04/01/2028	20,372,770
00774M-BP-9	AERCAP IRELAND CAPITAL DAC		2.A FE	7,431,300	7,360,000	7,632,619	7,424,185		(7,115)			5.375	5.200	JD	17,582	364,831	04/03/2025	12/15/2031	7,557,800
00778X-AA-5	ADVENTHEALTH OBLIGATED GROUP		1.C FE	956,707	1,315,000	818,960	979,774		6,770			2.795	4.465	MN	4,696	36,754	05/25/2022	11/15/2051	1,292,818
007866-AE-6	AEROPUERTOS DOMINICANOS SIGLO XXI S.A.		3.A FE	9,706,732	9,626,000	10,125,397	9,698,552		(6,281)			7.000	6.853	JD	1,872	665,070	09/30/2025	06/30/2034	9,962,910
007903-BG-1	ADVANCED MICRO DEVICES INC	LS	1.F FE	15,030,309	17,700,000	15,032,685	15,033,640		3,331			4.393	5.479	JD	64,797		12/04/2025	06/01/2052	18,088,781
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC		3.C FE	5,306,000	5,220,000	5,222,521	5,220,000					5.000	4.618	MS	65,975	261,000	10/08/2019	09/30/2027	4,356,250
00790R-AB-0	ADVANCED DRAINAGE SYSTEMS INC		3.C FE	3,293,450	3,320,000	3,394,869	3,298,020		2,164			6.375	6.470	JJ	97,594	211,650	01/10/2023	06/15/2030	2,744,788
008016-A@-6	AEROSPACE CORPORATION		1.G Z	4,151,400	4,151,400	4,231,940	4,151,400					4.840	4.840	MON	2,791	200,925	05/26/2011	05/26/2033	10,951
008016-B#-3	AEROSPACE CORPORATION		1.G Z	2,393,300	2,393,300	2,338,457	2,393,300					3.500	3.500	MON	6,748	83,765	07/10/2013	04/02/2033	6,721
008016-B@-5	AEROSPACE CORPORATION		1.G Z	2,577,400	2,577,400	2,546,618	2,577,400					3.850	3.850	MON	7,994	99,230	07/02/2012	04/02/2033	7,240
008016-C@-4	AEROSPACE CORPORATION		1.G Z	2,588,850	2,588,850	2,298,491	2,588,850					2.900	2.900	MON	4,797	75,077	09/24/2020	09/08/2042	8,996
008016-D*-5	AEROSPACE CORPORATION		1.G Z	2,902,650	2,902,650	2,577,096	2,902,650					2.900	2.900	MON	5,378	84,177	02/18/2021	09/08/2042	7,906
00810G-AD-6	AETHON UNITED BR LP/AETHON UNITED		4.A FE	3,465,000	3,460,000	3,624,951	3,463,587		(1,139)			7.500	7.457	AO	64,875	259,500	09/20/2024	10/01/2029	3,589,750
00817Y-AF-5	AETNA INC		2.B FE	2,666,763	2,672,000	2,945,422	2,670,476		98			6.625	6.633	JD	7,868	177,020	06/06/2006	06/15/2036	2,760,510
00817Y-AZ-1	AETNA INC		2.B FE	6,728,535	6,750,000	5,070,872	6,732,324		514			3.875	3.893	FA	98,813	261,563	08/07/2017	08/15/2047	6,880,781
00830Y-AF-8	AFRICA FINANCE CORP 144A		1.G FE	7,785,900	7,772,000	7,955,730	7,783,117		(2,225)			5.550	5.507	AO	99,449	431,346	10/04/2024	10/08/2029	7,782,123
00846U-AK-7	AGILENT TECHNOLOGIES INC		2.A FE	14,619,541	14,653,000	14,555,189	14,651,021		3,255			3.050	3.065	MS	122,902	446,917	09/20/2016	09/22/2026	14,876,458
00846U-AL-5	AGILENT TECHNOLOGIES INC		2.A FE	4,965,220	4,900,000	4,680,956	4,929,788		(8,079)			2.750	2.555	MS	39,676	134,750	02/25/2021	09/15/2029	4,663,250
00846U-AM-3	AGILENT TECHNOLOGIES INC		2.A FE	4,790,976	4,800,000	4,389,703	4,795,872		961			2.100	2.120	JD	7,560	100,800	06/01/2020	06/04/2030	3,839,900
00846U-AN-1	AGILENT TECHNOLOGIES INC		2.A FE	9,166,234	9,380,000	8,494,658	9,226,717		25,030			2.300	2.604	MS	65,321	215,740	08/18/2023	03/12/2031	8,729,245
00913R-AD-8	AIR LIQUIDE FINANCE SA		1.F FE	5,080,722	5,100,000	5,050,975	5,098,414		2,102			2.500	2.543	MS	33,292	127,500	09/22/2016	09/27/2026	5,163,750
00913R-AE-6	AIR LIQUIDE FINANCE SA		1.F FE	6,337,110	6,350,000	4,842,152	6,339,773		331			3.500	3.511	MS	58,032	222,250	09/22/2016	09/27/2046	6,461,125
00914A-AM-4	AIR LEASE CORPORATION		2.B FE	13,370,838	13,475,000	13,275,829	13,462,399		19,938			1.875	2.027	FA	95,448	252,656	05/17/2021	08/15/2026	13,601,328
00914A-AQ-5	AIR LEASE CORPORATION		2.B FE	2,458,075	2,500,000	2,355,534	2,483,377		6,044			2.100	2.359	MS	17,500	52,500	08/11/2021	09/01/2028	2,526,250
00914A-AR-3	AIR LEASE CORPORATION		2.B FE	7,113,600	7,200,000	7,053,755	7,181,205		17,650			2.200	2.456	JJ	73,040	158,400	01/05/2022	01/15/2027	7,279,200
00914A-AS-1	AIR LEASE CORPORATION	LS	2.B FE	4,940,516	5,050,000	4,534,827	4,979,928		10,388			2.875	3.129	JJ	66,948	145,188	01/05/2022	01/15/2032	4,513,969
00914A-AT-9	AIR LEASE CORPORATION		2.B FE	544,297	550,000	565,537	547,582		1,132			5.850	6.092	JD	1,430	32,175	11/28/2022	12/15/2027	566,088
009158-AY-2	AIR PRODUCTS AND CHEMICALS INC		1.F FE	4,131,680	4,000,000	3,900,155	4,029,188		(23,868)			1.850	1.239	MN	9,456	74,000	08/10/2021	05/15/2027	1,009,250
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC		1.F FE	7,867,461	8,600,000	5,511,921	7,922,980		15,613			2.800	3.236	MN	30,769	240,800	05/16/2022	05/15/2050	8,720,400

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
010392-FG-8	ALABAMA POWER CO		1.F FE	2,214,721	2,225,000	1,906,424	2,218,205		294			4.100	4.126	JJ	42,065	91,225	01/10/2012	01/15/2042	2,270,613
010392-FM-5	ALABAMA POWER COMPANY		1.F FE	2,284,038	2,300,000	1,815,195	2,287,918		423			3.750	3.789	MS	28,750	86,250	03/05/2015	03/01/2045	2,343,125
010392-FS-2	ALABAMA POWER COMPANY		1.F FE	8,670,668	10,185,000	8,497,835	8,700,431		28,212			4.300	5.420	JJ	201,946	254,023	02/24/2025	07/15/2048	10,403,978
010392-FT-0	ALABAMA POWER COMPANY		1.E FE	8,871,536	10,125,000	7,229,358	8,909,359		25,678			3.450	4.217	AO	87,328	349,313	08/14/2024	10/01/2049	9,587,581
010392-FV-5	ALABAMA POWER COMPANY		1.F FE	1,296,191	1,300,000	863,284	1,296,625		115			3.125	3.140	JJ	18,733	40,625	06/07/2021	07/15/2051	710,938
010392-FW-3	ALABAMA POWER COMPANY		1.F FE	1,700,615	2,530,000	1,643,429	1,727,405		14,199			3.000	5.240	MS	22,348	75,900	01/25/2024	03/15/2052	2,567,950
010392-FZ-6	ALABAMA POWER COMPANY		1.E FE	699,986	700,000	679,275	700,000					3.940	3.939	MS	9,193	27,580	08/09/2022	09/01/2032	713,790
010392-GC-6	ALABAMA POWER COMPANY		1.E FE	13,500,450	13,500,000	13,842,122	13,500,428		(22)			5.100	5.099	AO	170,213	348,075	03/20/2025	04/02/2035	13,844,250
012653-AD-3	ALBEMARLE CORP		2.C FE	22,429,346	22,450,000	22,594,114	22,444,387		3,749			4.650	4.668	JD	86,994	1,043,925	05/10/2022	06/01/2027	22,971,963
012653-AE-1	ALBEMARLE CORP	LS	2.C FE	24,528,168	24,600,000	24,806,108	24,550,658		6,357			5.050	5.087	JD	103,525	1,242,300	05/10/2022	06/01/2032	25,221,150
01273P-AB-8	ALBEMARLE WODGINA PTY LTD		2.C FE	3,826,807	3,830,000	3,570,182	3,828,977		397			3.450	3.457	MN	16,884	132,135	11/20/2019	11/15/2029	3,893,372
012873-AH-8	OVINTIV INC		2.C FE	5,007,982	4,508,000	5,151,832	4,953,711		(54,271)			8.125	5.699	MS	107,848	183,138	04/28/2025	09/15/2030	4,691,138
012873-AK-1	OVINTIV INC		2.C FE	3,276,525	3,288,000	3,671,143	3,285,145		721			7.375	7.394	MN	40,415	242,490	10/22/2001	11/01/2031	3,409,245
013092-AE-1	ALBERTSONS COS LLC/SAFEWAY INC/NEW		3.B FE	18,805,288	18,530,000	18,376,279	18,613,582		(36,692)			4.875	4.649	FA	341,261	903,338	02/22/2022	02/15/2030	18,551,431
01309Q-AA-6	ALBERTSONS COS LLC/SAFEWAY INC/NEW		3.B FE	6,770,000	6,770,000	6,914,985	6,770,000					6.500	6.500	FA	166,241	440,050	02/06/2023	02/15/2028	5,296,725
01309Q-AB-4	ALBERTSONS COS LLC/SAFEWAY INC/NEW	LS	3.B FE	5,320,000	5,320,000	5,469,029	5,320,000					6.250	6.250	MS	97,903	169,944	02/19/2025	03/15/2033	5,486,250
013822-AG-6	ALCOA NEDERLAND HOLDING BV		3.A FE	3,018,013	3,010,000	2,950,517	3,010,446		(1,768)			4.125	4.064	MS	31,386	124,162	03/10/2021	03/31/2029	2,857,750
013822-AH-4	ALCOA NEDERLAND HOLDING BV		3.A FE	12,933,900	12,780,000	13,586,078	12,886,326		(26,975)			7.125	6.831	MS	268,114	910,575	03/28/2024	03/15/2031	12,986,738
01400E-AA-1	ALCON FINANCE CORPORATION		2.A FE	10,978,023	11,636,000	11,530,669	11,515,740		160,157			2.750	4.197	MS	87,108	319,990	06/24/2022	09/23/2026	11,795,995
01400E-AB-9	ALCON FINANCE CORPORATION		2.A FE	3,387,488	3,400,000	3,257,833	3,395,350		1,527			3.000	3.039	MS	27,767	102,000	09/16/2019	09/23/2029	3,451,000
01400E-AC-7	ALCON FINANCE CORP		2.A FE	3,589,238	4,895,000	3,747,583	3,636,716		24,092			3.800	5.805	MS	50,636	186,010	08/15/2024	09/23/2049	4,988,005
01400E-AD-5	ALCON FINANCE CORP		2.A FE	1,996,860	2,000,000	1,860,925	1,998,545		312			2.600	2.618	MN	4,911	52,000	05/18/2020	05/27/2030	2,026,000
01400E-AE-3	ALCON FINANCE CORP		2.A FE	2,419,768	2,305,000	2,411,170	2,390,405		(10,647)			5.375	4.723	JD	8,604	123,894	02/03/2023	12/06/2032	2,366,947
01400E-AF-0	ALCON FINANCE CORP		2.A FE	2,212,191	2,115,000	2,142,303	2,210,191		(1,604)			5.750	5.427	JD	8,445	121,613	08/15/2024	12/06/2052	2,175,806
015823-A*-8	ALGONQUIN GAS TRANSMISSION LLC		1.G	56,000,000	56,000,000	53,985,448	56,000,000					3.240	3.240	FA	735,840	1,814,400	08/05/2019	08/05/2029	55,891,000
015823-A@-6	ALGONQUIN GAS TRANSMISSION COMPANY		1.G	13,000,000	13,000,000	13,820,772	13,000,000					5.950	5.950	JJ	356,669	773,500	07/15/2024	07/15/2034	13,386,750
015857-AF-2	ALGONQUIN POWER & UTILITIES CORP		2.C FE	7,437,300	7,500,000	7,535,500	7,488,785		24,529			5.365	5.703	JD	17,883	402,375	03/26/2024	06/15/2026	7,701,188
01609W-AT-9	ALIBABA GROUP HOLDING LTD		1.E FE	368,874	400,000	396,348	384,833		7,254			3.400	5.497	JD	944	13,600	10/27/2023	12/06/2027	406,800
01609W-AX-0	ALIBABA GROUP HOLDING LTD	LS	1.E FE	10,343,145	10,500,000	9,541,180	10,414,815		15,444			2.125	2.292	FA	88,010	223,125	03/05/2021	02/09/2031	8,135,531
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		2.A FE	2,596,516	2,600,000	2,582,000	2,599,484		418			3.550	3.563	JJ	39,740	92,300	07/19/2017	07/26/2027	2,646,150
01626P-AM-8	ALIMENTATION COUCHE-TARD INC		2.A FE	3,793,871	3,750,000	3,556,111	3,771,381		(5,037)			2.950	2.788	JJ	47,938	110,625	05/10/2021	01/25/2030	3,602,363
01626P-AP-1	ALIMENTATION COUCHE-TARD INC		2.A FE	2,100,000	2,100,000	1,644,738	2,100,000					3.439	3.439	MN	9,629	72,219	05/10/2021	05/13/2041	2,136,110
01626P-AU-0	ALIMENTATION COUCHE-TARD INC		2.A FE	3,781,904	3,775,000	3,867,941	3,781,423		(371)			5.267	5.241	FA	76,770	198,829	02/06/2024	02/12/2034	3,874,415
01626P-AV-8	ALIMENTATION COUCHE-TARD INC	LS	2.A FE	4,702,583	4,690,000	4,632,177	4,702,526		(3)			5.617	5.598	FA	101,716	263,437	02/06/2024	02/12/2054	4,821,719
01626P-AX-4	ALIMENTATION COUCHE-TARD INC	LS	2.A FE	5,000,000	5,000,000	5,040,283	5,000,000					5.077	5.077	MS	64,873		09/24/2025	09/29/2035	5,126,925
01741R-AH-5	ATI INC		3.C FE	200,000	200,000	200,228	200,000					5.875	5.875	JD	979	11,750	11/19/2019	12/01/2027	205,875
01741R-AL-6	ATI INC		3.C FE	5,109,025	5,040,000	5,033,290	5,051,366		(14,605)			4.875	4.564	AO	61,425	245,700	09/10/2021	10/01/2029	3,605,800
01741R-AM-4	ATI INC	LS	3.C FE	670,000	670,000	670,511	670,000					5.125	5.125	AO	8,584	34,338	09/09/2021	10/01/2031	482,044
01741R-AN-2	ATI INC	LS	3.C FE	1,193,950	1,190,000	1,256,929	1,192,317		(778)			7.250	7.167	FA	32,593	86,275	08/07/2023	08/15/2030	1,233,138
01748N-AE-4	ALLEGION US HOLDING CO INC		2.B FE	9,353,694	9,473,000	9,390,140	9,449,300		13,858			3.550	3.697	AO	84,073	336,292	04/18/2018	10/01/2027	8,776,058
01748T-AB-7	ALLEGION PLC		2.B FE	3,784,142	3,750,000	3,658,727	3,766,438		(4,016)			3.500	3.366	AO	32,813	131,250	02/04/2022	10/01/2029	3,713,875
01748T-AC-5	ALLEGION US HOLDING CO INC		2.B FE	7,002,961	6,945,000	7,242,692	6,988,513		(5,419)			5.411	5.293	JJ	187,897	375,794	02/06/2023	07/01/2032	7,132,897
018802-AF-5	ALLIANT ENERGY CORP		2.C FE	7,504,903	7,500,000	7,486,335	7,504,721		(182)			5.750	5.736	AO	113,802		09/23/2025	04/01/2056	7,715,625
01882Y-AC-0	ALLIANT ENERGY FINANCE LLC		2.B FE	2,096,052	2,100,000	2,086,015	2,099,842		765			1.400	1.437	MS	8,657	29,400	11/17/2020	03/15/2026	2,114,700
01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC		4.B FE	3,909,488	3,900,000	3,875,182	3,900,000		(1,832)			4.250	4.186	AO	34,992	165,750	11/03/2021	10/15/2027	3,747,988
01883L-AE-3	ALLIANT HOLDINGS INTERMEDIATE LLC		4.B FE	4,438,250	4,460,000	4,545,851	4,449,626		4,038			6.750	6.861	AO	63,555	301,050	03/07/2023	04/15/2028	3,339,013

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
019576-AD-9	ALLIED UNIVERSAL HOLDCO LLC		4.C FE	13,621,188	13,646,000	14,381,229	13,627,885		1,780			7.875	7.899	FA	405,969	1,074,623	08/26/2024	02/15/2031	14,172,918
01959L-AA-0	ALLINA HEALTH SYSTEM		1.E FE	9,555,448	9,999,000	9,066,398	9,566,967		14,027			4.805	5.168	MN	61,391	480,452	01/23/2025	11/15/2045	2,040,677
01959L-AB-8	ALLINA HEALTH SYSTEM		1.E FE	1,493,292	1,692,000	1,415,290	1,498,546		4,882			4.430	5.335	AO	15,824	74,956	12/03/2024	04/15/2047	1,729,478
01959L-AC-6	ALLINA HEALTH SYSTEM		1.E FE	19,421,586	21,430,000	16,431,849	19,558,514		47,377			3.887	4.508	AO	175,852	832,984	12/03/2024	04/15/2049	7,731,943
01959L-AE-2	ALLINA HEALTH SYSTEM		1.E FE	4,600,975	6,345,000	3,989,492	4,698,181		32,945			2.902	4.645	MN	23,528	184,132	01/18/2024	11/15/2051	3,264,556
019736-AE-7	ALLISON TRANSMISSION INC		3.A FE	5,036,250	5,000,000	4,993,306	5,000,000		(4,026)			4.750	4.636	AO	59,375	237,500	09/22/2017	10/01/2027	3,071,250
019736-AF-4	ALLISON TRANSMISSION INC		3.A FE	5,303,300	5,260,000	5,340,794	5,270,063		(6,642)			5.875	5.732	JD	25,752	309,025	03/26/2019	06/01/2029	5,414,513
019736-AG-2	ALLISON TRANSMISSION INC		3.B FE	4,310,081	4,341,000	4,087,537	4,322,687		2,714			3.750	3.829	JJ	68,280	162,788	02/24/2021	01/30/2031	4,269,581
020002-AJ-0	ALLSTATE CORP		2.A FE	1,588,142	1,439,000	1,646,111	1,529,522		(4,588)			6.900	6.166	MN	12,687	99,291	04/28/2004	05/15/2038	1,488,646
020002-BC-4	ALLSTATE CORPORATION (THE)		2.A FE	1,692,792	1,700,000	1,405,129	1,694,216		169			4.200	4.225	JD	3,173	71,400	12/01/2016	12/15/2046	1,735,700
020002-BD-2	ALLSTATE CORPORATION (THE)	LS	2.A FE	9,538,137	9,660,000	9,608,787	9,644,420		15,956			3.280	3.448	JD	14,082	316,848	11/16/2018	12/15/2026	9,767,604
020002-BG-5	ALLSTATE CORPORATION (THE)		2.A FE	13,117,420	16,230,000	12,408,378	13,216,731		55,072			3.850	5.151	FA	244,735	624,855	01/26/2024	08/10/2049	16,542,428
020002-BJ-9	ALLSTATE CORPORATION (THE)		2.A FE	3,961,630	4,700,000	4,102,589	4,047,371		85,741			1.450	4.617	JD	3,029	68,150	04/03/2025	12/15/2030	4,734,075
020002-BK-6	ALLSTATE CORPORATION (THE)		2.A FE	10,342,492	10,360,000	10,799,343	10,348,271		2,608			5.250	5.269	MS	137,486	543,900	03/29/2023	03/30/2033	10,631,950
02005N-BP-4	ALLY FINANCIAL INC	0	2.C FE	26,114,828	26,841,000	25,393,022	26,315,075		84,315			2.200	2.917	MN	96,777	515,251	09/04/2025	11/02/2028	27,136,251
02005N-BQ-2	ALLY FINANCIAL INC		2.C FE	14,103,368	14,250,000	14,374,915	14,204,813		29,586			4.750	4.981	JD	41,365	676,875	06/06/2022	06/09/2027	14,588,438
020564-AD-2	ALPEK SAB DE CV		2.C FE	1,495,770	1,500,000	1,404,339	1,498,321		483			4.250	4.283	MS	18,240	63,750	09/11/2019	09/18/2029	1,327,625
020564-AE-0	ALPEK SAB DE CV		2.C FE	299,238	300,000	255,197	299,577		74			3.250	3.280	FA	3,413	9,750	02/18/2021	02/25/2031	304,875
02073L-AA-9	ALPHA GENERATION LLC	LS	4.B FE	7,190,288	7,110,000	7,348,299	7,176,373		(12,332)			6.750	6.468	AO	101,318	499,922	02/21/2025	10/15/2032	7,329,288
02073L-AC-5	ALPHA GENERATION LLC		4.B FE	4,206,947	4,200,000	4,237,065	4,206,103		(843)			6.250	6.196	JJ	60,521		10/02/2025	01/15/2034	3,403,125
02079K-AC-1	ALPHABET INC		1.C FE	3,460,299	3,544,000	3,507,172	3,538,233		9,148			1.998	2.261	FA	26,750	70,809	12/16/2016	08/15/2026	3,579,405
02079K-AF-4	ALPHABET INC		1.C FE	8,753,739	13,905,000	7,605,146	8,908,601		107,732			2.050	4.450	FA	107,687	285,053	08/14/2024	08/15/2050	14,047,526
02079K-AG-2	ALPHABET INC	LS	1.C FE	3,973,598	6,565,000	3,378,557	4,015,297		30,495			2.250	4.464	FA	55,803	147,713	08/14/2024	08/15/2060	6,638,856
02079K-AZ-0	ALPHABET INC		1.C FE	16,962,430	17,000,000	16,942,829	16,962,682		252			5.350	5.368	MN	138,951		11/03/2025	11/15/2045	17,454,750
02079K-BA-4	ALPHABET INC		1.C FE	65,660,348	65,700,000	64,657,224	65,661,575		1,227			5.450	5.453	MN	547,044		12/04/2025	11/15/2055	67,490,325
02090D-AB-4	ALTICE FRANCE SA 6.875 15OCT30 144A		5.A FE	2,070,411	2,510,526	2,434,688	2,087,229		16,818			6.875	11.548	AO	43,150		10/01/2025	10/15/2030	2,437,511
02090D-AE-8	ALTICE FRANCE SA 6.875 15JUL32 144A		5.A FE	1,937,496	2,294,898	2,200,668	1,947,658		10,162			6.875	10.092	JJ	39,444		10/01/2025	07/15/2032	1,656,870
02220A-AA-5	ALUMINA PTY LTD		3.A FE	2,810,000	2,810,000	2,904,208	2,810,000					6.125	6.125	MS	50,678	85,100	03/03/2025	03/15/2030	2,896,056
02220A-AB-3	ALUMINA PTY LTD		3.A FE	8,052,425	8,060,000	8,369,214	8,053,568		1,143			6.375	6.390	MS	151,293	254,058	03/04/2025	09/15/2032	8,316,913
023135-BC-9	AMAZON.COM INC		1.E FE	3,843,109	3,850,000	3,819,211	3,848,968		863			3.150	3.167	FA	43,457	121,275	08/15/2017	08/22/2027	3,910,638
023135-CB-0	AMAZON.COM INC		1.D FE	7,567,030	10,415,000	7,019,376	7,648,753		54,853			3.100	4.950	MN	43,946	322,865	08/14/2024	05/12/2051	10,576,433
023135-CJ-3	AMAZON.COM INC		1.D FE	6,142,134	6,490,000	5,087,993	6,153,484		6,716			3.950	4.270	AO	55,544	256,355	08/14/2024	04/13/2052	6,618,178
02343U-AG-0	AMCOR FINANCE USA INC		2.B FE	13,753,060	13,800,000	13,773,425	13,786,967		31,033			3.625	3.840	AO	87,544	500,250	08/17/2023	04/28/2026	14,050,125
02343U-AH-8	AMCOR FINANCE USA INC		2.B FE	2,321,617	2,250,000	2,263,548	2,271,615		(9,629)			4.500	3.972	MN	12,938	101,250	07/13/2020	05/15/2028	2,300,625
02343U-AJ-4	AMCOR FINANCE (USA) INC	LS	2.B FE	9,172,470	9,250,000	9,670,200	9,191,979		8,620			5.625	5.730	MN	50,586	520,313	07/12/2023	05/26/2033	9,489,594
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC	LS	2.B FE	8,597,306	9,520,000	8,714,223	8,873,258		102,112			2.690	4.041	MN	25,609	256,088	02/03/2023	05/25/2031	9,293,337
02344A-AF-5	AMCOR FLEXIBLES NORTH AMERICA INC	0	2.B FE	44,541,815	44,500,000	45,129,960	44,537,472		(4,343)			4.800	4.759	MS	617,067	1,068,000	08/25/2025	03/17/2028	45,568,000
02344A-AG-3	AMCOR FLEXIBLES NORTH AMERICA INC		2.B FE	15,011,476	15,000,000	15,410,341	15,011,162		(314)			5.100	5.080	MS	221,000	382,500	08/25/2025	03/17/2030	15,382,500
02352B-AA-3	AMENTUM HOLDINGS LLC		4.B FE	5,041,750	4,970,000	5,238,524	5,024,589		(12,366)			7.250	6.897	FA	150,135	348,314	08/01/2024	08/01/2032	5,150,163
023586-C#-5	AMERCO		2.B PL	1,200,000	1,200,000	1,077,215	1,200,000					2.630	2.630	MS	7,978	31,560	09/29/2021	09/30/2031	405,260
023586-C*-9	AMERCO		2.B PL	2,100,000	2,100,000	1,951,802	2,100,000					2.430	2.430	MS	12,899	51,030	09/29/2021	09/30/2029	708,505
023586-C@-7	AMERCO		2.B PL	1,700,000	1,700,000	1,550,783	1,700,000					2.510	2.510	MS	10,786	42,670	09/29/2021	09/30/2030	911,295
023586-D#-4	AMERCO		2.B PL	6,900,000	6,900,000	6,279,721	6,900,000					2.600	2.600	JJ	76,743	179,400	01/27/2022	01/27/2031	5,267,600
023586-D*-8	AMERCO		2.B PL	1,200,000	1,200,000	1,004,314	1,200,000					2.780	2.780	MS	8,433	33,360	09/29/2021	09/30/2033	405,560
023586-D@-6	AMERCO		2.B PL	3,400,000	3,400,000	3,152,800	3,400,000					2.550	2.550	JJ	37,088	86,700	01/27/2022	01/27/2030	2,633,150
023586-E#-3	AMERCO		2.B PL	2,300,000	2,300,000	1,876,631	2,300,000					2.880	2.880	JJ	28,336	66,240	01/27/2022	01/27/2035	1,724,480

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
023586-E*-7	AMERCO		2.B PL	2,100,000	2,100,000	1,876,695	2,100,000					2.680	2.680	JJ	24,075	56,280	01/27/2022	01/27/2032	1,621,440
023586-E@-5	AMERCO		2.B PL	2,500,000	2,500,000	2,121,341	2,500,000					2.730	2.730	JJ	29,196	68,250	01/27/2022	01/27/2033	1,925,935
023586-F*-6	U-HAUL HOLDING CO		2.B PL	4,800,000	4,800,000	5,093,252	4,800,000					5.860	5.860	FA	101,573	281,280	08/21/2024	08/21/2032	4,940,640
023586-F@-4	U-HAUL HOLDING CO		2.B PL	5,300,000	5,300,000	5,476,419	5,300,000					5.910	5.910	FA	113,111	313,230	08/21/2024	08/21/2033	5,456,615
023586-G*-5	U-HAUL HOLDING CO		2.B PL	3,500,000	3,500,000	3,622,533	3,500,000					6.000	6.000	FA	75,833	210,000	08/21/2024	08/21/2035	3,605,000
023608-AG-7	AMEREN CORPORATION		2.A FE	5,083,227	4,920,000	4,914,712	4,918,588		(9,743)			3.650	3.351	FA	67,841	179,580	11/29/2022	02/15/2026	4,761,907
023608-AJ-1	AMEREN CORPORATION	LS	2.A FE	1,496,445	1,500,000	1,443,004	1,498,234		379			3.500	3.526	JJ	24,208	52,500	03/31/2020	01/15/2031	1,526,250
023608-AK-8	AMEREN CORPORATION	0	2.B FE	4,447,606	4,700,000	4,469,090	4,514,321		65,865			1.750	3.598	MS	24,218	82,250	02/27/2025	03/15/2028	4,539,375
02360F-AB-2	UNION ELECTRIC CO		1.F FE	614,908	617,000	630,171	615,871		69			5.300	5.321	FA	13,625	32,701	07/18/2005	08/01/2037	633,351
023618-AA-5	AMEREN TRANSMISSION COMPANY OF ILL		1.F FE	37,284,000	37,284,000	31,700,437	37,284,000					3.430	3.430	FA	429,833	1,278,841	08/31/2017	08/31/2050	6,446,982
023618-AB-3	AMEREN TRANSMISSION COMPANY OF ILL		1.F FE	1,200,000	1,200,000	1,006,425	1,200,000					2.450	2.450	MN	3,675	29,400	11/16/2021	11/16/2036	425,145
02361@-AC-1	AMEREN TRANSMISSION COMPANY OF ILL		1.F	1,900,000	1,900,000	1,305,775	1,900,000					2.960	2.960	FA	19,684	56,240	08/25/2022	08/25/2052	1,014,800
02361D-AM-2	AMEREN ILLINOIS CO		1.F FE	1,641,156	1,650,000	1,510,768	1,643,645		218			4.800	4.832	JD	3,520	79,200	12/05/2013	12/15/2043	1,689,600
02361D-AN-0	AMEREN ILLINOIS CO		1.F FE	1,093,752	1,100,000	928,096	1,095,317		162			4.300	4.334	JJ	23,650	47,300	06/23/2014	07/01/2044	1,123,650
02361D-AQ-3	AMEREN ILLINOIS CO		1.F FE	1,683,017	1,700,000	1,408,562	1,686,440		419			4.150	4.209	MS	20,773	70,550	12/07/2015	03/15/2046	1,735,275
02361D-AS-9	AMEREN ILLINOIS COMPANY		1.F FE	69,937	70,000	69,806	69,998		11			3.800	3.801	MN	340	2,660	05/14/2018	05/15/2028	71,330
02361D-AU-4	AMEREN ILLINOIS COMPANY		1.F FE	2,437,897	2,450,000	1,684,913	2,439,412		283			3.250	3.276	MS	23,445	79,625	11/18/2019	03/15/2050	2,489,813
02361D-AX-8	AMEREN ILLINOIS COMPANY		1.F FE	995,830	1,000,000	633,916	996,244		98			2.900	2.921	JD	1,289	29,000	06/22/2021	06/15/2051	557,975
02361D-AY-6	AMEREN ILLINOIS COMPANY		1.F FE	1,197,924	1,200,000	1,153,915	1,198,606		264			3.850	3.870	MS	15,400	46,200	08/15/2022	09/01/2032	1,223,100
02361D-BB-5	AMEREN ILLINOIS COMPANY		1.F FE	5,730,201	5,713,000	5,636,232	5,730,230		113			5.550	5.528	JJ	158,536	171,102	02/24/2025	07/01/2054	5,871,536
02361D-BC-3	AMEREN ILLINOIS COMPANY		1.F FE	21,054,307	20,655,000	20,626,276	21,053,894		(413)			5.625	5.490	MS	387,281	167,709	11/04/2025	03/01/2055	21,235,922
02364W-AJ-4	AMERICA MOVIL SA DE CV		2.A FE	6,581,368	6,115,000	6,725,387	6,541,961		(32,072)			6.375	5.399	MS	129,944	389,831	02/24/2025	03/01/2035	6,309,916
02364W-AW-5	AMERICA MOVIL SAB DE CV		2.A FE	4,503,808	4,335,000	4,622,410	4,494,516		(6,909)			6.125	5.737	MS	67,117	265,519	09/30/2024	03/30/2040	4,467,759
02364W-BE-4	AMERICA MOVIL S.A.B. DE C.V. 4.375% 16 J		2.A FE	4,776,234	5,485,000	4,778,459	4,795,670		21,140			4.375	5.532	JJ	109,986	134,641	02/24/2025	07/16/2042	5,604,984
02364W-BG-9	AMERICA MOVIL SAB DE CV	LS	1.G FE	10,456,515	11,987,000	10,105,096	10,500,445		33,169			4.375	5.306	AO	100,516	524,431	01/30/2025	04/22/2049	12,249,216
02364W-BH-7	AMERICA MOVIL SAB DE CV		1.G FE	12,348,100	12,760,000	12,500,946	12,535,505		61,931			3.625	4.189	AO	88,655	462,550	08/03/2023	04/22/2029	12,991,275
02364W-BJ-3	AMERICA MOVIL SAB DE CV		1.G FE	8,372,849	8,400,000	7,917,521	8,363,955		4,944			2.875	2.930	MN	36,225	241,500	11/17/2022	05/07/2030	7,912,125
02364W-BK-0	AMERICA MOVIL SAB DE CV		1.G FE	9,888,219	9,900,000	9,938,333	9,891,675		1,061			4.700	4.715	JJ	206,800	465,300	07/18/2022	07/21/2032	10,132,650
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC	LS	4.A FE	1,223,810	1,236,000	1,236,386	1,231,704		1,751			6.875	7.029	JJ	42,488	84,975	06/12/2020	07/01/2028	1,278,488
02406P-BB-5	AMERICAN AXLE & MANUFACTURING INC		4.A FE	2,840,000	2,840,000	2,735,707	2,840,000					5.000	5.000	AO	35,500	142,000	08/16/2021	10/01/2029	2,911,000
02406P-BD-1	AMERICAN AXLE & MANUFACTURING INC	LS	4.A FE	1,600,000	1,600,000	1,630,420	1,600,000					7.750	7.750	AO	30,311		09/19/2025	10/15/2033	1,662,000
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SU		3.B FE	7,632,150	7,960,000	7,905,386	7,816,756		63,570			4.000	4.834	JJ	146,818	318,400	10/05/2022	01/15/2028	4,855,200
025537-AN-1	AMERICAN ELECTRIC POWER COMPANY IN		2.B FE	2,798,768	2,800,000	2,589,911	2,799,470		120			2.300	2.305	MS	21,467	64,400	03/03/2020	03/01/2030	2,832,200
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY IN	LS	2.B FE	4,791,792	4,800,000	3,195,476	4,792,819		193			3.250	3.259	MS	52,000	156,000	03/03/2020	03/01/2050	4,878,000
025537-AU-5	AMERICAN ELECTRIC POWER COMPANY IN		2.C FE	20,000,000	20,000,000	19,667,570	20,000,000					3.875	3.875	FA	292,778	775,000	11/10/2021	02/15/2062	20,387,500
025537-AV-3	AMERICAN ELECTRIC POWER COMPANY IN		2.B FE	3,270,185	3,180,000	3,277,089	3,243,644		(26,541)			5.750	4.549	MN	30,475	182,850	03/20/2025	11/01/2027	3,271,425
025537-AX-9	AMERICAN ELECTRIC POWER COMPANY IN		2.B FE	9,086,256	9,120,000	9,592,292	9,099,281		4,893			5.625	5.664	MS	171,000	513,000	02/27/2023	03/01/2033	9,376,500
02557T-AF-6	AMERICAN ELECTRIC POWER COMPANY IN		2.C FE	11,250,000	11,250,000	11,053,462	11,250,000					6.050	6.050	MS	181,500		09/23/2025	03/15/2056	11,590,313
025816-CP-2	AMERICAN EXPRESS CO		1.F FE	14,135,477	13,250,000	13,160,725	13,482,783		(181,972)			3.300	1.875	MN	70,446	437,250	04/27/2022	05/03/2027	8,894,375
025816-CX-5	AMERICAN EXPRESS COMPANY		2.A FE	16,800,000	16,800,000	17,087,594	16,800,000					4.989	4.989	MN	81,487	838,152	05/18/2022	05/26/2033	17,219,076
025816-DA-4	AMERICAN EXPRESS COMPANY		1.F FE	900,000	900,000	894,558	900,000					4.420	4.420	FA	16,354	39,780	07/25/2022	08/03/2033	919,890
025816-DF-3	AMERICAN EXPRESS COMPANY		1.F FE	8,280,000	8,280,000	8,506,153	8,280,000					5.043	5.043	MN	69,593	417,560	04/26/2023	05/01/2034	8,488,780
025816-DN-6	AMERICAN EXPRESS COMPANY		1.F FE	10,267,003	10,270,000	11,224,077	10,269,443		1,176			6.489	6.490	AO	112,921	666,420	10/25/2023	10/30/2031	10,603,210
025816-DP-1	AMERICAN EXPRESS COMPANY	0	1.F FE	3,028,253	3,000,000	3,035,474	3,017,267		(10,909)			5.098	4.566	FA	57,353	89,215	03/20/2025	02/16/2028	3,076,470
025816-DR-7	AMERICAN EXPRESS COMPANY		2.A FE	2,224,628	2,155,000	2,293,873	2,219,631		(4,997)			5.915	5.451	AO	23,369	127,468	02/24/2025	04/25/2035	2,218,734
025816-DV-8	AMERICAN EXPRESS COMPANY	0	1.F FE	10,104,853	10,000,000	10,170,139	10,073,340		(31,514)			5.043	4.551	JJ	217,129	252,150	04/08/2025	07/26/2028	10,252,150

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
025816-DW-6	AMERICAN EXPRESS COMPANY		1.F FE	2,789,230	2,780,000	2,869,518	2,788,795		(435)			5.284	5.237	JJ	63,247	73,448	02/24/2025	07/26/2035	2,853,448
025816-DZ-9	AMERICAN EXPRESS COMPANY		1.F FE	22,484,229	22,375,000	23,282,447	22,478,569		(5,660)			5.442	5.377	JJ	510,735	608,824	02/24/2025	01/30/2036	22,983,824
02665W-BH-3	AMERICAN HONDA FINANCE CORPORATION		1.G FE	6,706,700	6,762,000	6,688,493	6,757,886		5,878			2.300	2.389	MS	48,386	155,526	09/13/2016	09/09/2026	6,839,763
02665W-CE-9	AMERICAN HONDA FINANCE CORPORATION		1.G FE	72,786	73,000	72,284	72,956		27			3.500	3.530	FA	965	2,555	02/12/2018	02/15/2028	74,278
02665W-DT-5	AMERICAN HONDA FINANCE CORPORATION		1.G FE	4,238,780	4,250,000	3,753,895	4,244,130		1,142			1.800	1.829	JJ	35,700	76,500	01/11/2021	01/13/2031	3,834,200
02665W-DZ-1	AMERICAN HONDA FINANCE CORPORATION	LS	1.G FE	11,965,779	11,975,000	11,761,619	11,973,800		1,809			1.300	1.314	MS	48,432	155,675	09/07/2021	09/09/2026	12,052,838
02665W-EC-1	AMERICAN HONDA FINANCE CORPORATION		1.G FE	9,994,200	10,000,000	10,001,831	9,999,937		2,022			4.750	4.771	JJ	222,986	475,000	01/10/2023	01/12/2026	10,237,500
02665W-EH-0	AMERICAN HONDA FINANCE CORPORATION		1.G FE	1,597,920	1,600,000	1,618,852	1,598,738		260			4.600	4.620	AO	15,129	73,600	04/13/2023	04/17/2030	1,636,800
02665W-EM-9	AMERICAN HONDA FINANCE CORPORATION		1.G FE	314,560	310,000	318,194	312,439		(891)			5.125	4.789	JJ	7,679	15,888	07/13/2023	07/07/2028	317,944
02665W-EV-9	AMERICAN HONDA FINANCE CORPORATION	0	1.G FE	2,085,180	2,000,000	2,086,223	2,076,640		(8,540)			5.650	4.217	MN	14,439	56,500	08/25/2025	11/15/2028	2,056,500
02665W-FZ-9	AMERICAN HONDA FINANCE CORPORATION		1.G FE	4,934,366	4,965,000	5,040,812	4,936,342		1,977			5.200	5.280	MS	83,191	129,090	03/05/2025	03/05/2035	5,094,090
02665W-GK-1	AMERICAN HONDA FINANCE CORPORATION	0	1.G FE	9,995,600	10,000,000	10,060,572	9,996,033		433			4.250	4.266	MS	138,125		09/02/2025	09/01/2028	10,212,500
026874-DA-2	AMERICAN INTERNATIONAL GROUP INC		2.A FE	1,217,801	1,438,000	1,271,000	1,228,006		6,189			4.500	5.795	JJ	29,659	64,710	05/01/2024	07/16/2044	1,439,680
026874-DK-0	AMERICAN INTERNATIONAL GROUP INC		2.A FE	99,627	100,000	100,199	99,920		47			4.200	4.237	AO	1,050	4,200	03/19/2018	04/01/2028	102,100
026874-DL-8	AMERICAN INTERNATIONAL GROUP INC		2.A FE	15,173,963	16,825,000	15,015,199	15,180,203		6,240			4.750	5.518	AO	199,797		11/04/2025	04/01/2048	17,224,594
026874-DN-4	AMERICAN INTERNATIONAL GROUP INC		2.A FE	7,783,987	7,806,000	7,741,626	7,799,864		2,670			4.250	4.277	MS	97,683	331,755	03/12/2019	03/15/2029	7,971,878
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC		2.A FE	19,429,247	22,275,000	18,663,215	19,515,383		48,550			4.375	5.261	JD	2,707	974,531	04/01/2025	06/30/2050	22,762,266
026874-DR-5	AMERICAN INTERNATIONAL GROUP INC		2.A FE	149,981	150,000	144,717	150,000		4			3.400	3.399	JD	14	5,100	05/06/2020	06/30/2030	152,550
026874-DS-3	AMERICAN INTERNATIONAL GROUP INC		2.A FE	1,542,700	1,550,000	1,596,917	1,544,649		706			5.125	5.183	MS	20,742	79,438	03/23/2023	03/27/2033	923,063
02860#-AE-1	THE AMERICAN NATIONAL RED CROSS		1.F Z	67,116,000	67,116,000	66,471,164	67,116,000					3.680	3.680	JD	178,379	2,469,869	08/06/2013	06/05/2031	7,272,060
03027X-CM-0	AMERICAN TOWER CORPORATION		2.A FE	4,537,286	4,510,000	4,651,340	4,536,731		(555)			5.400	5.316	JJ	102,152	169,125	02/24/2025	01/31/2035	4,631,770
030288-B#-0	AMERICAN TRANSMISSION SYSTEMS INC		1.G	2,900,000	2,900,000	2,911,970	2,900,000					5.130	5.130	MN	19,010	148,770	05/16/2023	05/15/2033	2,974,385
030288-B*-4	AMERICAN TRANSMISSION SYSTEMS INC		1.G	1,000,000	1,000,000	990,353	1,000,000					4.320	4.320	AO	10,800	43,200	09/27/2018	10/01/2030	1,021,600
030288-B@-2	AMERICAN TRANSMISSION SYSTEMS INC		1.G	3,000,000	3,000,000	2,964,937	3,000,000					4.380	4.380	AO	27,740	131,400	04/15/2019	04/15/2031	3,065,700
030288-C*-3	AMERICAN TRANSMISSION SYSTEMS INC		1.G	3,600,000	3,600,000	3,720,158	3,600,000					5.630	5.630	MS	59,678	202,680	03/05/2024	03/15/2034	3,701,340
03028P-A*-7	AMERICAN TRANSMISSION COMPANY		1.G	5,193,767	5,000,000	5,659,450	5,088,742		(10,281)			7.020	6.685	FA	117,975	351,000	03/05/2009	08/31/2032	5,175,500
03028P-C@-3	AMERICAN TRANSMISSION COMPANY		1.G	11,500,000	11,500,000	11,498,872	11,500,000					4.270	4.270	MS	144,587	491,050	03/14/2011	03/14/2026	11,745,525
03028P-D*-4	AMERICAN TRANSMISSION COMPANY LLC		1.G	12,900,000	12,900,000	11,449,922	12,900,000					4.370	4.370	AO	114,312	563,730	04/18/2012	04/18/2042	13,181,865
03028P-G#-7	AMERICAN TRANSMISSION COMPANY LLC		1.G	5,000,000	5,000,000	4,925,446	5,000,000					3.190	3.190	AO	27,026	159,500	10/30/2017	10/30/2027	5,079,750
03028P-G*-1	AMERICAN TRANSMISSION COMPANY LLC		1.G	6,400,000	6,400,000	5,133,682	6,400,000					3.970	3.970	JJ	109,396	254,080	11/15/2016	01/26/2047	6,527,040
03028P-G@-9	AMERICAN TRANSMISSION COMPANY LLC		1.G	6,400,000	6,400,000	5,133,682	6,400,000					3.970	3.970	JJ	109,396	254,080	01/26/2017	01/26/2047	6,527,040
03028P-H#-6	AMERICAN TRANSMISSION COMPANY LLC		1.G	4,000,000	4,000,000	3,754,223	4,000,000					3.950	3.950	JJ	71,539	158,000	07/18/2018	07/18/2033	4,079,000
03028P-H*-0	AMERICAN TRANSMISSION COMPANY LLC		1.G	30,000,000	30,000,000	23,666,872	30,000,000					3.930	3.930	JJ	543,650	1,179,000	01/16/2018	01/15/2048	30,589,500
03028P-J#-4	AMERICAN TRANSMISSION COMPANY LLC		1.G	1,000,000	1,000,000	860,463	1,000,000					3.800	3.800	FA	14,356	38,000	08/15/2019	08/15/2039	1,019,000
03028P-J*-8	AMERICAN TRANSMISSION COMPANY LLC		1.G	7,500,000	7,500,000	6,065,137	7,500,000					4.120	4.120	JJ	139,908	309,000	07/18/2018	07/18/2048	7,654,500
03028P-J@-6	AMERICAN TRANSMISSION COMPANY LLC		1.G	9,400,000	9,400,000	8,943,553	9,400,000					3.530	3.530	MN	43,321	331,820	05/14/2019	05/14/2031	8,955,320
03028P-K#-2	AMERICAN TRANSMISSION COMPANY LLC		1.G	2,300,000	2,300,000	2,021,712	2,300,000					2.330	2.330	JJ	22,478	53,590	01/31/2022	01/31/2032	1,922,135
03028P-L*-5	AMERICAN TRANSMISSION COMPANY LLC		1.G	4,900,000	4,900,000	3,177,203	4,900,000					3.130	3.130	JJ	64,330	153,370	01/31/2022	01/31/2052	4,976,685
03028P-L@-3	AMERICAN TRANSMISSION COMPANY LLC		1.G	4,900,000	4,900,000	3,190,192	4,900,000					3.180	3.180	JJ	65,358	155,820	07/11/2022	07/11/2052	4,977,910
03028P-M#-0	AMERICAN TRANSMISSION COMPANY LLC		1.G	2,500,000	2,500,000	2,638,961	2,500,000					5.820	5.820	AO	26,675	145,500	04/25/2024	04/25/2034	2,161,110
03028P-N#-9	AMERICAN TRANSMISSION COMPANY LLC		1.G	500,000	500,000	491,752	500,000					5.740	5.740	AO	4,863	16,742	03/31/2025	04/30/2055	514,350
03030#-AB-0	AMERICAN TRANSMISSION COMPANY		1.G	5,000,000	5,000,000	5,316,092	5,000,000					5.910	5.910	FA	123,125	295,500	08/01/2007	08/01/2037	3,603,425
030360-AD-3	AMERICAN UNIVERSITY/THE		1.E FE	12,401,480	11,303,000	8,500,371	12,243,951		(30,011)			3.672	3.139	AO	103,762	415,046	01/13/2021	04/01/2049	3,618,993
03040W-AD-7	AMERICAN WATER CAP CORP		2.A FE	93,068	100,000	113,418	95,600		257			6.593	7.152	AO	1,392	6,593	01/11/2008	10/15/2037	103,297
03040W-AJ-4	AMERICAN WATER CAPITAL CORP		2.A FE	13,781,036	13,545,000	11,827,119	13,711,708		(6,995)			4.300	4.195	JD	48,536	582,435	01/15/2013	12/01/2042	13,836,218

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
03040W-AM-7	AMERICAN WATER CAPITAL CORP		2.A FE	7,203,932	7,300,000	6,250,530	7,224,473		2,382			4.300	4.379	MS	104,633	313,900	08/10/2015	09/01/2045	7,456,950
03040W-AN-5	AMERICAN WATER CAPITAL CORP		2.A FE	10,395,721	10,450,000	10,348,185	10,445,117		6,261			3.000	3.052	JD	26,125	313,500	02/08/2017	12/01/2026	10,606,750
03040W-AP-0	AMERICAN WATER CAPITAL CORP		2.A FE	5,454,240	5,500,000	4,437,673	5,462,972		1,108			4.000	4.048	JD	18,333	220,000	11/14/2016	12/01/2046	5,610,000
03040W-AQ-8	AMERICAN WATER CAPITAL CORP		2.A FE	9,312,133	9,404,000	9,259,647	9,387,292		10,442			2.950	3.057	MS	92,473	277,418	03/14/2018	09/01/2027	9,339,759
03040W-AR-6	AMERICAN WATER CAPITAL CORP		2.A FE	8,972,370	9,000,000	6,940,969	8,977,817		653			3.750	3.767	MS	112,500	337,500	08/07/2017	09/01/2047	9,168,750
03040W-AS-4	AMERICAN WATER CAPITAL CORP		2.A FE	3,999,240	4,000,000	3,984,371	4,000,000					3.750	3.749	MS	50,000	150,000	08/06/2018	09/01/2028	4,075,000
03040W-AT-2	AMERICAN WATER CAPITAL CORP		2.A FE	2,537,188	2,680,000	2,188,186	2,541,706		3,117			4.200	4.555	MS	37,520	112,560	08/15/2024	09/01/2048	2,736,280
03040W-AV-7	AMERICAN WATER CAPITAL CORP		2.A FE	400,252	490,000	396,984	404,300		1,770			4.150	5.486	JD	1,695	20,335	08/23/2023	06/01/2049	500,168
03040W-AX-3	AMERICAN WATER CAPITAL CORP		2.A FE	3,701,390	3,825,000	2,735,021	3,705,428		2,508			3.450	3.630	MN	21,994	131,963	09/11/2024	05/01/2050	3,890,981
03040W-AY-1	AMERICAN WATER CAPITAL CORP		2.A FE	1,944,072	1,950,000	1,762,781	1,946,666		601			2.300	2.334	JD	3,738	44,850	05/10/2021	06/01/2031	1,972,425
03040W-AZ-8	AMERICAN WATER CAPITAL CORP		2.A FE	4,399,048	4,555,000	3,090,146	4,403,866		2,948			3.250	3.430	JD	12,336	148,038	09/11/2024	06/01/2051	3,003,019
03040W-BA-2	AMERICAN WATER CAPITAL CORP		2.A FE	2,541,917	2,550,000	2,554,596	2,544,639		848			4.450	4.488	JD	9,456	113,475	05/02/2022	06/01/2032	2,146,725
03040W-BC-8	AMERICAN WATER CAPITAL CORP		2.A FE	27,852,826	28,605,000	27,850,813	27,864,631		10,621			5.450	5.634	MS	519,658	1,347,376	03/05/2025	03/01/2054	29,384,486
03073E-AN-5	AMERISOURCEBERGEN CORPORATION		2.A FE	12,127,115	13,200,000	11,199,564	12,159,562		25,974			4.250	4.867	MS	187,000	529,125	04/02/2025	03/01/2045	13,480,500
03073E-AP-0	AMERISOURCEBERGEN CORPORATION		2.A FE	4,738,363	4,750,000	4,708,747	4,748,140		1,634			3.450	3.471	JD	7,283	163,875	11/29/2017	12/15/2027	4,831,938
03073E-AQ-8	AMERISOURCEBERGEN CORPORATION		2.A FE	19,612,770	23,250,000	19,530,777	19,619,345		6,575			4.300	5.538	JD	44,433	499,875	12/04/2025	12/15/2047	23,749,875
03073E-AR-6	AMERISOURCEBERGEN CORPORATION		2.A FE	2,876,738	3,250,000	3,062,148	3,025,883		45,546			2.800	4.558	MN	11,628	91,000	07/13/2022	05/15/2030	3,295,500
03073E-AT-2	AMERISOURCEBERGEN CORPORATION		2.A FE	9,312,589	9,540,000	8,799,256	9,377,265		26,504			2.700	3.026	MS	75,843	257,580	08/18/2023	03/15/2031	9,212,715
03076C-AH-9	AMERIPRISE FINANCIAL INC		1.G FE	9,736,948	9,382,000	9,317,584	9,416,341		(74,591)			2.875	2.036	MS	79,421	269,733	08/10/2021	09/15/2026	6,473,741
03076C-AL-0	AMERIPRISE FINANCIAL INC		1.G FE	1,049,748	1,050,000	1,060,526	1,049,908		104			4.500	4.502	MN	6,300	47,250	05/10/2022	05/13/2032	1,073,625
03076C-AN-6	AMERIPRISE FINANCIAL INC	0	1.G FE	4,919,255	4,700,000	4,926,495	4,909,181		(10,074)			5.700	4.044	JD	11,907	133,950	11/06/2025	12/15/2028	4,833,950
03076C-AP-1	AMERIPRISE FINANCIAL INC		1.G FE	14,762,082	14,755,000	15,102,598	14,762,082					5.200	5.191	AO	161,977	483,800	03/05/2025	04/15/2035	15,138,630
030981-AL-8	AMERIGAS PART/FIN CORP REG		4.B FE	3,695,738	3,990,000	4,012,923	3,866,537		81,055			5.750	8.159	MN	26,129	229,425	10/16/2023	05/20/2027	4,104,713
030981-AM-6	AMERIGAS PARTNERS LP		4.B FE	4,901,000	4,880,000	5,059,348	4,890,047		(6,226)			9.375	9.215	JD	38,125	457,500	02/23/2024	06/01/2028	5,108,750
031100-H#-0	AMETEK INC		2.A	8,515,876	8,808,379	8,465,715	8,808,379				1,042,129	1.530	1.530	AO	22,836	131,661	01/02/2019	10/31/2028	8,875,763
031100-J*-2	AMETEK INC		2.A	15,122,397	16,140,595	15,349,061	16,140,595				1,111,796	2.590	2.590	MN	44,127	411,966	01/02/2019	11/23/2028	16,349,616
031100-L#-5	AMETEK INC		2.A	1,000,000	1,000,000	983,030	1,000,000					3.980	3.980	MS	10,061	39,800	01/02/2019	09/30/2029	509,950
031100-L@-7	AMETEK INC		2.A	1,000,000	1,000,000	996,626	1,000,000					3.830	3.830	MS	9,681	38,300	01/02/2019	09/30/2026	509,575
031100-N#-3	AMETEK INC		2.A	4,000,000	4,000,000	4,008,132	4,000,000					4.320	4.320	JD	8,640	172,800	12/13/2018	12/13/2027	2,043,200
031100-N*-7	AMETEK INC		2.A	15,886,507	16,442,307	16,079,985	16,442,307				1,945,307	1.710	1.710	JD	14,058	279,152	12/13/2018	12/13/2027	16,582,889
031100-P@-3	AMETEK INC		2.A	3,000,000	3,000,000	3,006,099	3,000,000					4.320	4.320	JD	6,480	129,600	01/14/2019	12/13/2027	3,064,800
03115A-AA-1	AMFAM HOLDINGS INC		2.C FE	3,650,000	3,650,000	3,208,807	3,650,000					2.805	2.805	MS	31,284	102,383	03/08/2021	03/11/2031	3,244,880
031162-BK-5	AMGEN INC		2.A FE	1,003,926	1,000,000	970,148	1,003,926					5.150	5.031	MN	6,581	51,500	04/02/2014	11/15/2041	1,025,750
031162-BZ-2	AMGEN INC		2.A FE	6,797,196	6,300,000	5,407,371	6,688,748		(13,720)			4.400	3.933	MN	46,200	277,200	08/10/2016	05/01/2045	6,438,600
031162-CJ-7	AMGEN INC		2.A FE	3,140,083	3,142,000	3,117,772	3,141,918		192			2.600	2.604	FA	29,954	81,692	08/10/2016	08/19/2026	3,182,846
031162-CQ-1	AMGEN INC		2.A FE	6,769,678	6,880,000	6,793,873	6,809,182		29,005			3.200	3.782	MN	36,082	220,160	03/20/2025	11/02/2027	6,990,080
031162-CS-7	AMGEN INC		2.A FE	14,752,516	14,425,000	10,305,829	14,714,667		(8,157)			3.375	3.251	FA	175,805	486,844	04/23/2021	02/21/2050	12,126,234
031162-CU-2	AMGEN INC	LS	2.A FE	8,047,183	8,050,000	7,515,584	8,048,938		402			2.450	2.453	FA	71,220	197,225	02/18/2020	02/21/2030	8,148,613
031162-CW-8	AMGEN INC		2.A FE	5,430,489	5,450,000	4,946,998	5,440,506		1,861			2.300	2.336	FA	43,873	125,350	05/04/2020	02/25/2031	5,512,675
031162-CY-4	AMGEN INC		2.A FE	1,217,762	1,300,000	774,358	1,225,062		1,697			2.770	3.081	MS	12,003	36,010	06/23/2021	09/01/2053	709,695
031162-CZ-1	AMGEN INC		2.A FE	4,817,408	4,850,000	4,230,828	4,830,348		3,025			2.000	2.072	JJ	44,728	97,000	08/05/2021	01/15/2032	3,181,500
031162-DC-1	AMGEN INC		2.A FE	2,087,148	2,100,000	1,359,999	2,088,336		291			3.000	3.031	JJ	29,050	63,000	08/05/2021	01/15/2052	761,250
031162-DF-4	AMGEN INC		2.A FE	11,209,262	13,375,000	10,653,806	11,216,518		6,443			4.200	5.341	FA	201,294	90,300	11/04/2025	02/22/2052	13,604,825
031162-DJ-6	AMGEN INC		2.A FE	4,799,904	4,800,000	4,699,104	4,800,000					4.200	4.200	MS	67,200	201,600	08/15/2022	03/01/2033	4,900,800
031162-DK-3	AMGEN INC		2.A FE	11,965,962	13,425,000	11,860,003	11,997,387		23,833			4.875	5.643	MS	218,156	654,469	02/06/2025	03/01/2053	13,752,234

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
031162-DR-8	AMGEN INC		2.A FE	24,420,746	24,530,000	25,426,891	24,438,408		11,668			5.250	5.313	MS	425,698	1,287,825	01/23/2025	03/02/2033	25,173,913
031162-DT-4	AMGEN INC		2.A FE	25,599,751	25,515,000	25,091,626	25,603,477		1,212			5.650	5.623	MS	476,528	882,248	12/04/2025	03/02/2053	26,235,799
031162-DU-1	AMGEN INC		2.A FE	10,603,616	10,750,000	10,532,891	10,604,806		1,177			5.750	5.839	MS	204,325	618,125	02/24/2025	03/02/2063	11,059,063
03168L-AA-3	AMNEAL PHARMACEUTICALS LLC		4.A FE	55,688	55,000	58,029	55,638		(49)			6.875	6.578	FA	1,576		07/24/2025	08/01/2032	56,891
031921-AB-5	AMWINS GROUP INC		4.C FE	4,203,400	4,260,000	4,189,476	4,207,805		4,345			4.875	5.017	JD	577	207,675	09/28/2022	06/30/2029	3,954,088
031921-AC-3	AMWINS GROUP INC	LS	4.A FE	3,850,000	3,850,000	3,958,689	3,850,000					6.375	6.375	FA	92,721	245,438	02/12/2024	02/15/2029	3,972,719
032095-AJ-0	AMPHENOL CORPORATION		1.G FE	5,215,458	5,233,000	4,974,041	5,225,953		1,911			2.800	2.835	FA	55,353	146,524	12/12/2019	02/15/2030	5,306,262
032095-AL-5	AMPHENOL CORPORATION	LS	1.G FE	17,704,272	18,925,000	16,920,580	17,838,550		123,378			2.200	3.275	MS	122,592	315,425	04/03/2025	09/15/2031	18,627,675
032095-AM-3	AMPHENOL CORPORATION		1.G FE	6,976,060	7,000,000	7,012,924	6,997,971		8,333			4.750	4.870	MS	84,049	332,500	03/27/2023	03/30/2026	7,166,250
032095-AQ-4	AMPHENOL CORPORATION		1.G FE	9,094,100	9,091,000	9,469,914	9,096,242		1,223			5.250	5.241	AO	114,016	477,278	04/02/2024	04/05/2034	9,329,639
032095-AS-0	AMPHENOL CORPORATION	LS	1.G FE	9,422,671	9,545,000	9,306,237	9,426,257		3,572			5.375	5.461	MN	65,556	534,421	03/06/2025	11/15/2054	9,801,522
032177-AJ-6	AMSTED INDUSTRIES INC 144A		3.C FE	704,925	810,000	795,118	745,878		12,271			4.625	6.746	MN	4,787	37,463	07/18/2022	05/15/2030	828,731
032177-AK-3	AMSTED INDUSTRIES INCORPORATED		3.C FE	12,158,500	12,130,000	12,493,767	12,154,940		(3,560)			6.375	6.318	MS	227,690	405,976	02/21/2025	03/15/2033	12,516,644
03217K-AB-4	AMXLMM PP 5.37500 04/04/2032		2.C FE	5,776,080	5,930,000	5,966,173	5,801,620		14,206			5.375	5.783	AO	77,028	313,363	10/01/2025	04/04/2032	5,883,994
032523-AB-8	AEFES PP 3.37500 06/29/2028		3.B FE	7,267,087	8,040,000	7,472,215	7,627,711		140,534			3.375	5.341	JD	1,508	271,350	02/13/2023	06/29/2028	7,677,406
032654-AN-5	ANALOG DEVICES INC		1.G FE	7,842,193	7,392,000	7,371,909	7,455,085		(93,102)			3.500	2.157	JD	18,685	258,720	08/10/2021	12/05/2026	4,417,985
032654-AU-9	ANALOG DEVICES INC	0	1.G FE	496,757	541,000	510,652	503,929		7,172			1.700	4.373	AO	2,299	4,599	06/05/2025	10/01/2028	545,599
032654-AV-7	ANALOG DEVICES INC	LS	1.F FE	6,413,106	6,450,000	5,736,107	6,427,797		3,589			2.100	2.164	AO	33,863	135,450	09/28/2021	10/01/2031	4,698,825
032654-AX-3	ANALOG DEVICES INC		1.F FE	5,389,780	6,445,000	4,188,783	5,424,390		19,091			2.950	3.863	AO	47,532	190,128	09/26/2024	10/01/2051	6,540,064
032654-BA-2	ANALOG DEVICES INC		1.G FE	216,945	231,000	229,762	225,261		3,721			3.450	5.246	JD	354	7,970	09/19/2023	06/15/2027	234,985
032654-BC-8	ANALOG DEVICES INC		1.G FE	3,268,452	3,300,000	3,186,643	3,269,408		617			5.300	5.364	AO	43,725	174,900	04/04/2024	04/01/2054	3,387,450
034863-AW-0	ANGLO AMERICAN PLC		2.B FE	3,579,624	3,600,000	3,761,782	3,591,644		1,904			5.625	5.687	AO	50,625	202,500	03/30/2020	04/01/2030	3,495,625
034863-AX-8	ANGLO AMERICAN CAPITAL PLC		2.B FE	5,541,213	5,550,000	5,120,878	5,546,349		683			2.625	2.637	MS	44,920	145,688	07/13/2021	09/10/2030	5,014,969
034863-AY-6	ANGLO AMERICAN CAPITAL PLC		2.B FE	2,429,595	2,350,000	1,768,750	2,421,894		(1,902)			3.950	3.751	MS	28,621	92,825	06/22/2021	09/10/2050	2,192,463
034863-AZ-3	ANGLO AMERICAN CAPITAL PLC		2.B FE	1,194,952	1,200,000	1,148,490	1,198,381		714			2.250	2.312	MS	7,800	27,000	06/02/2021	03/17/2028	404,500
034863-BA-7	ANGLO AMERICAN CAPITAL PLC		2.B FE	1,845,375	1,850,000	1,710,473	1,847,464		445			2.875	2.904	MS	15,365	53,188	03/15/2021	03/17/2031	1,470,844
034863-BB-5	ANGLO AMERICAN CAPITAL PLC		2.B FE	993,520	1,000,000	987,320	996,884		991			3.875	3.979	MS	11,302	38,750	03/14/2022	03/16/2029	1,019,375
034863-BC-3	ANGLO AMERICAN CAPITAL PLC		2.B FE	5,955,646	7,704,000	6,500,095	6,008,525		23,879			4.750	6.507	MS	106,733	365,940	10/16/2023	03/16/2052	7,886,970
034863-BD-1	ANGLO AMERICAN CAPITAL PLC		2.B FE	2,765,433	2,780,000	2,880,386	2,769,253		1,559			5.500	5.565	MN	25,059	152,900	04/27/2023	05/02/2033	2,856,450
034863-BE-9	ANGLO AMERICAN CAPITAL PLC		2.B FE	9,964,700	10,000,000	10,499,652	9,969,490		2,810			5.750	5.797	AO	137,361	575,000	04/03/2024	04/05/2034	10,287,500
034863-BF-6	ANGLO AMERICAN CAPITAL PLC		2.B FE	5,341,842	5,400,000	5,421,705	5,343,111		745			6.000	6.078	AO	77,400	324,000	04/03/2024	04/05/2054	5,562,000
03512T-AB-7	ANGLOGOLD ASHANTI HOLDINGS PLC		3.A FE	519,560	500,000	532,910	518,650		(756)			6.500	6.104	AO	6,861	26,000	05/01/2025	04/15/2040	516,250
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC		2.C FE	21,231,914	21,845,000	20,919,197	21,242,276		100,925			3.750	4.348	AO	204,797	783,469	10/31/2025	10/01/2030	22,050,844
03512T-AF-8	ANGLOGOLD ASHANTI HOLDINGS PLC		2.C FE	15,954,066	16,385,000	15,901,962	16,065,192		77,804			3.375	4.091	MN	92,166	489,206	07/15/2025	11/01/2028	16,458,122
035229-CM-3	ANHEUSER-BUSCH COS LLC		1.G FE	105,455	100,000	107,067	103,900		(136)			6.500	6.119	MN	1,083	6,500	04/19/2007	05/01/2042	103,250
03522A-AH-3	ANHEUSER BUSCH CO INBEV		2.C FE	11,310,108	11,795,000	11,700,022	11,341,519		31,411			4.700	5.195	FA	230,985	277,183	02/24/2025	02/01/2036	12,072,183
03522A-AJ-9	ANHEUSER BUSCH CO INBEV		1.G FE	11,818,923	12,250,000	11,381,992	11,821,666		2,744			4.900	5.182	FA	250,104		10/28/2025	02/01/2046	12,550,125
03523T-BQ-0	ANHEUSER-BUSCH INBEV NV		1.G FE	990,920	1,000,000	821,588	993,824		264			3.750	3.801	JJ	17,292	37,500	07/11/2012	07/15/2042	1,018,750
03523T-BT-4	ANHEUSER BUSCH INBEV WOR		1.G FE	23,387,677	25,417,000	21,919,149	23,473,523		44,093			4.439	5.000	AO	266,395	1,128,261	04/29/2024	10/06/2048	25,981,130
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	24,611,443	25,080,000	25,096,040	24,640,987		15,030			5.550	5.685	JJ	610,907	1,010,516	02/24/2025	01/23/2049	25,775,970
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	4,591,136	4,400,000	4,215,419	4,545,923		(6,011)			4.950	4.654	JJ	100,430	217,800	12/16/2016	01/15/2042	4,508,900
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	5,846,320	6,100,000	5,402,580	5,855,813		4,184			4.600	4.414	AO	59,238	280,600	04/15/2024	04/15/2048	6,240,300
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	2,219,078	2,310,000	2,019,911	2,222,034		1,082			4.750	4.989	AO	23,164	109,725	04/28/2023	04/15/2058	2,364,863
035240-AT-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	7,044,642	7,050,000	6,353,529	7,046,804		71			4.500	4.503	JD	26,438	317,250	04/01/2020	06/01/2050	7,208,625
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	3,402,916	3,050,000	2,980,524	3,228,297		(40,530)			3.500	2.030	JD	8,896	106,750	07/13/2021	06/01/2030	2,391,125
035242-AB-2	ANHEUSER-BUSCH INBEV FINANCE INC		1.G FE	5,871,385	5,900,000	4,949,260	5,879,984		804			4.000	4.028	JJ	107,511	236,000	01/14/2013	01/17/2043	5,916,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
03636#-AA-0	ANSELL USA INC		2.B	6,300,000	6,300,000	6,408,234	6,300,000					5.495	5.495	MJSD	9,616	384,885	03/21/2024	03/21/2031	6,386,540
03636#-AB-8	ANSELL USA INC		2.B	20,000,000	20,000,000	20,129,780	20,000,000					5.245	5.245	MJSD	29,137	1,171,303	06/27/2024	07/21/2029	20,262,229
03636#-AD-4	ANSELL USA INC		2.B	25,000,000	25,000,000	25,213,450	25,000,000					5.595	5.595	MJSD	38,851	1,552,601	06/27/2024	07/21/2034	25,349,661
03636#-AG-7	ANSELL USA INC		2.B	1,700,000	1,700,000	1,754,163	1,700,000					5.700	5.700	JD	2,692	95,554	06/27/2024	07/21/2036	1,028,500
03666H-AC-5	ANTARES HOLDINGS LP		2.B FE	17,020,596	18,545,000	18,476,055	18,304,409		424,516			3.950	6.428	JJ	337,777	732,528	08/02/2023	07/15/2026	18,911,264
03666H-AD-3	ANTARES HOLDINGS LP		2.B FE	19,958,468	20,520,000	20,052,178	20,344,294		156,601			2.750	3.515	JJ	260,205	564,300	08/02/2023	01/15/2027	20,802,150
03666H-AE-1	ANTARES HOLDINGS LP		2.B FE	11,655,645	12,066,000	11,799,136	11,903,516		96,254			3.750	4.605	JJ	208,641	452,475	08/02/2023	07/15/2027	12,292,238
03666H-AF-8	ANTARES HOLDINGS LP		2.B FE	14,801,312	14,090,000	14,912,851	14,624,994		(176,474)			7.950	6.303	FA	435,616	1,120,155	01/23/2025	08/11/2028	14,650,078
03666H-AG-6	ANTARES HOLDINGS LP		2.B FE	24,629,350	24,360,000	24,902,202	24,585,247		(48,367)			6.500	6.160	FA	628,962	933,400	03/06/2025	02/08/2029	25,151,700
036752-AK-9	ELEVANCE HEALTH INC		2.A FE	3,379,226	3,400,000	2,511,313	3,381,966		467			3.700	3.734	MS	37,041	125,800	09/04/2019	09/15/2049	3,462,900
036752-AL-7	ELEVANCE HEALTH INC		2.A FE	1,947,641	1,950,000	1,860,082	1,949,166		322			2.875	2.887	MS	16,507	56,063	09/04/2019	09/15/2029	1,978,031
036752-AM-5	ELEVANCE HEALTH INC		2.A FE	3,042,314	3,050,000	2,003,515	3,043,435		177			3.125	3.138	MN	12,179	95,313	04/30/2020	05/15/2050	3,097,656
036752-AN-3	ELEVANCE HEALTH INC		2.A FE	2,640,063	2,650,000	2,435,916	2,645,465		1,018			2.250	2.291	MN	7,619	59,625	04/30/2020	05/15/2030	2,679,813
036752-AP-8	ELEVANCE HEALTH INC		2.A FE	5,702,959	5,725,000	5,232,547	5,712,979		2,131			2.550	2.593	MS	42,985	145,988	03/08/2021	03/15/2031	5,418,213
036752-AS-2	ELEVANCE HEALTH INC		2.A FE	2,989,080	3,000,000	2,143,673	2,990,134		237			3.600	3.620	MS	31,800	108,000	03/08/2021	03/15/2051	2,952,200
036752-AU-7	ELEVANCE HEALTH INC		2.A FE	4,531,930	4,785,000	3,973,146	4,543,253		4,202			4.550	4.887	MN	27,819	217,718	04/19/2023	05/15/2052	4,893,859
036752-AX-1	ELEVANCE HEALTH INC		2.A FE	1,056,046	1,010,000	1,044,269	1,055,232		(704)			6.100	5.766	AO	13,007	61,610	10/28/2024	10/15/2052	1,040,805
036752-BA-0	ELEVANCE HEALTH INC		2.A FE	5,874,975	5,625,000	5,484,715	5,870,710		(3,596)			5.650	5.347	JD	14,125	317,813	08/14/2024	06/15/2054	5,783,906
036752-BD-4	ELEVANCE HEALTH INC		2.A FE	3,445,120	3,470,000	3,550,067	3,447,069		1,949			5.200	5.292	FA	68,166	90,220	02/24/2025	02/15/2035	3,560,220
036752-BF-9	ELEVANCE HEALTH INC		2.A FE	7,496,290	7,625,000	7,511,982	7,497,771		1,481			5.850	5.961	MN	74,344	447,302	02/24/2025	11/01/2064	7,848,031
036752-BL-6	ELEVANCE HEALTH INC	LS	2.A FE	10,011,830	10,075,000	9,911,632	10,012,306		476			5.700	5.744	MS	169,092		11/04/2025	09/15/2055	10,362,138
03690A-AF-3	ANTERO MIDSTREAM PARTNERS LP / ANT		3.A FE	890,645	950,000	951,825	925,701		10,830			5.750	7.119	JJ	25,188	54,625	06/28/2022	01/15/2028	967,025
03690A-AK-2	ANTERO MIDSTREAM PARTNERS LP		3.A FE	5,426,788	5,420,000	5,610,156	5,424,468		(1,269)			6.625	6.595	FA	149,615	359,075	01/12/2024	02/01/2032	5,599,538
03690A-AM-8	ANTERO MIDSTREAM PARTNERS LP / ANT		3.A FE	1,594,595	1,593,000	1,602,633	1,594,535		(60)			5.750	5.726	AO	25,189		09/09/2025	10/15/2033	1,638,799
03718N-AC-0	ANTOFAGASTA PLC		2.B FE	2,529,500	2,450,000	2,625,420	2,520,258		(6,231)			6.250	5.802	MN	25,095	153,125	03/26/2025	05/02/2034	2,320,313
03718N-AD-8	ANTOFAGASTA PLC 144A		2.B FE	2,265,454	2,273,000	2,334,371	2,265,631		178			5.625	5.669	MS	39,778		09/02/2025	09/09/2035	2,131,303
03740L-AA-0	AON CORP		2.A FE	6,481,280	6,500,000	5,743,337	6,488,960		1,825			2.050	2.082	FA	47,378	133,250	08/18/2021	08/23/2031	6,566,625
03740L-AB-8	AON CORP		2.A FE	7,770,516	7,800,000	4,872,803	7,773,380		690			2.900	2.919	FA	80,427	226,200	08/18/2021	08/23/2051	7,913,100
03740L-AE-2	AON CORP / AON GLOBAL HOLDINGS PLC		2.A FE	3,521,307	3,730,000	2,801,042	3,527,432		3,521			3.900	4.226	FA	49,702	145,470	01/30/2025	02/28/2052	3,700,785
03740L-AG-7	AON CORP/AON GLOBAL HOLDINGS PLC		2.A FE	8,837,967	8,840,000	9,217,203	8,839,104		100			5.350	5.352	FA	161,588	472,940	02/23/2023	02/28/2033	9,076,470
03740M-AF-7	AON NORTH AMRERICA INC		2.A FE	38,674,156	38,570,000	38,528,866	38,681,150		4,475			5.750	5.728	MS	739,258	1,358,150	11/04/2025	03/01/2054	39,678,888
03743Q-AX-6	APA CORP (US)		2.C FE	6,773,065	7,000,000	6,988,292	6,792,982		19,917			4.375	5.535	AO	64,653	153,125	09/18/2025	10/15/2028	7,153,125
03743Q-AZ-1	APA CORP (US)		2.C FE	15,078,238	16,000,000	15,721,137	15,133,636		55,398			4.250	5.772	JJ	313,556		09/18/2025	01/15/2030	16,340,000
03743Q-BH-0	APA CORP (US)		2.C FE	3,972,860	3,665,000	3,660,676	3,972,860					7.625	7.029	MN	46,576	139,728	09/18/2025	11/01/2096	3,804,728
03770D-AD-5	APOLLO DEBT SOLUTIONS BDC	0	2.C FE	9,192,555	9,152,000	9,657,094	9,190,125		(2,430)			6.700	6.607	JJ	258,900	306,592	04/30/2025	07/29/2031	9,458,592
037735-CE-5	APPALACHIAN POWER CO		2.A FE	2,039,382	2,055,000	2,179,677	2,046,915		600			5.800	5.854	AO	29,798	119,190	09/26/2005	10/01/2035	2,114,595
037735-CV-7	APPALACHIAN POWER CO		2.A FE	4,070,357	4,100,000	3,431,756	4,076,804		736			4.450	4.494	JD	15,204	182,450	05/11/2015	06/01/2045	4,191,225
037735-CW-5	APPALACHIAN POWER CO		2.A FE	3,233,425	3,250,000	3,219,595	3,247,611		1,733			3.300	3.354	JD	8,938	107,250	05/08/2017	06/01/2027	3,252,800
037735-CX-3	APPALACHIAN POWER CO		2.A FE	379,285	470,000	386,333	380,911		1,625			4.500	6.029	MS	7,050	21,150	01/30/2025	03/01/2049	480,575
037735-CY-1	APPALACHIAN POWER CO		2.A FE	18,537,620	25,175,000	18,334,383	18,594,485		56,865			3.700	5.696	MN	155,246	644,263	10/28/2025	05/01/2050	25,640,738
037735-DA-2	APPALACHIAN POWER CO		2.A FE	3,251,342	3,250,000	3,221,053	3,252,055		211			4.500	4.488	FA	60,938	146,250	07/28/2022	08/01/2032	3,323,125
037833-CH-1	APPLE INC		1.B FE	1,546,869	1,550,000	1,334,832	1,547,857		62			4.250	4.260	FA	25,984	65,875	02/02/2017	02/09/2047	1,582,938
037833-CJ-7	APPLE INC		1.B FE	300,000	300,000	299,066	300,000					3.350	3.350	FA	3,964	10,050	02/02/2017	02/09/2027	152,513
037833-DK-3	APPLE INC		1.B FE	3,340,252	3,350,000	3,318,273	3,348,119		1,040			3.000	3.031	MN	13,400	100,500	11/06/2017	11/13/2027	3,400,250
037833-DP-2	APPLE INC		1.B FE	4,183,536	4,200,000	3,964,954	4,193,678		1,700			2.200	2.243	MS	28,233	92,400	09/04/2019	09/11/2029	4,246,200

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
037833-DQ-0	APPLE INC		1.B FE	12,477,206	13,150,000	8,814,645	12,535,157		15,353			2.950	3.218	MS	118,533	387,925	05/12/2022	09/11/2049	11,923,313
037833-DW-7	APPLE INC		1.B FE	8,183,804	8,400,000	5,271,988	8,199,968		3,038			2.650	2.730	MN	30,917	222,600	04/13/2021	05/11/2050	8,511,300
037833-ED-8	APPLE INC		1.B FE	6,348,222	6,350,000	5,670,488	6,349,079		198			1.650	1.653	FA	41,619	104,775	02/01/2021	02/08/2031	5,747,025
037833-EF-3	APPLE INC		1.B FE	5,811,566	5,850,000	3,632,607	5,817,751		891			2.650	2.680	FA	61,579	155,025	02/01/2021	02/08/2051	5,927,513
037833-EJ-5	APPLE INC	LS	1.B FE	6,273,540	6,300,000	5,586,902	6,284,885		2,609			1.700	1.745	FA	43,435	107,100	07/29/2021	08/05/2031	4,084,425
037833-EK-2	APPLE INC		1.B FE	2,797,144	2,800,000	1,752,661	2,797,474		68			2.700	2.705	FA	30,660	75,600	07/29/2021	08/05/2051	1,824,300
037833-EQ-9	APPLE INC		1.B FE	5,920,073	6,825,000	5,437,310	5,942,144		16,121			3.950	4.818	FA	107,086	269,588	08/14/2024	08/08/2052	6,959,794
037833-EW-6	APPLE INC	LS	1.B FE	3,631,714	3,650,000	3,462,254	3,633,182		289			4.850	4.881	MN	25,079	177,025	05/08/2023	05/10/2053	3,738,513
038222-AL-9	APPLIED MATERIALS INC		1.F FE	17,981,971	17,440,000	17,350,559	17,426,608		(136,960)			3.300	2.443	AO	143,880	575,520	08/10/2021	04/01/2027	13,102,685
038222-AM-7	APPLIED MATERIALS INC		1.F FE	1,343,659	1,395,000	1,204,510	1,347,055		1,341			4.350	4.604	AO	15,171	60,683	09/11/2024	04/01/2047	1,425,341
038222-AP-0	APPLIED MATERIALS INC		1.F FE	442,085	450,000	289,661	442,912		199			2.750	2.840	JD	1,031	12,375	09/30/2021	06/01/2050	456,188
038336-AA-1	APTARGROUP INC		2.B FE	2,094,561	2,100,000	1,963,201	2,096,416		506			3.600	3.631	MS	22,260	75,600	03/02/2022	03/15/2032	1,985,100
038336-E@-8	APTARGROUP INC		2.B	11,000,000	11,000,000	10,984,683	11,000,000					3.610	3.610	FA	137,882	397,100	02/26/2015	02/26/2026	6,108,300
03835V-AG-1	APTIV SWISS HOLDINGS LTD		2.B FE	63,020	63,000	63,333	63,026		4			4.350	4.335	MS	807	2,741	03/01/2019	03/15/2029	64,370
03835V-AJ-5	APTIV SWISS HOLDINGS LIMITED		2.B FE	11,433,625	13,800,000	8,902,209	11,530,046		39,034			3.100	4.055	JD	35,650	427,800	05/02/2024	12/01/2051	13,658,475
03837A-AA-8	APTIV SWISS HOLDINGS LTD	LS	2.B FE	712,349	730,000	744,163	715,938		3,462			4.650	5.230	MS	10,184	33,945	12/17/2024	09/13/2029	746,973
03837A-AC-4	APTIV SWISS HOLDINGS LTD		2.B FE	2,627,257	2,980,000	2,884,672	2,631,461		4,203			5.750	6.670	MS	51,405	171,350	01/09/2025	09/13/2054	3,065,675
03840#-AH-7	AQUARION WATER COMPANY OF CONNECTI		2.A	11,900,000	11,900,000	10,368,962	11,900,000					3.670	3.670	JJ	218,365	436,730	07/01/2016	07/01/2036	12,118,365
03840#-AJ-3	AQUARION WATER CO OF CONNECTICUT		2.A	30,000,000	30,000,000	25,479,009	30,000,000					3.570	3.570	MS	357,000	1,071,000	09/01/2017	09/01/2037	30,535,500
03840#-AK-0	AQUARION WATER CO OF CONNECTICUT		2.A	4,000,000	4,000,000	2,839,239	4,000,000					3.540	3.540	JD	6,293	141,600	12/12/2019	12/15/2049	4,070,800
03840#-AL-8	AQUARION WATER COMPANY OF CONNECTI		2.A	5,200,000	5,200,000	3,473,792	5,200,000					3.310	3.310	AO	43,030	172,120	04/01/2021	04/01/2051	5,286,060
03842*-AF-3	AQUA PENNSYLVANIA INC		1.F	3,200,000	3,200,000	2,643,729	3,200,000					3.800	3.800	JD	10,133	121,600	11/13/2012	12/01/2042	3,260,800
03842*-AG-1	AQUA PENNSYLVANIA INC		1.F	2,000,000	2,000,000	1,572,577	2,000,000					3.850	3.850	JD	6,417	77,000	11/13/2012	12/01/2047	2,038,500
03842*-AW-6	AQUA PENNSYLVANIA INC		1.F	1,600,000	1,600,000	1,216,137	1,600,000					3.850	3.850	JJ	28,404	61,600	12/15/2016	01/15/2051	1,630,800
03842*-AX-4	AQUA PENNSYLVANIA INC		1.F	10,600,000	10,600,000	7,799,870	10,600,000					3.950	3.950	JJ	193,067	418,700	12/15/2016	01/15/2056	10,809,350
03842*-BA-3	AQUA PENNSYLVANIA INC		1.E Z	23,200,000	23,200,000	17,447,585	23,200,000					4.040	4.040	JJ	432,190	937,280	07/20/2017	07/15/2055	23,668,640
03842*-BB-1	AQUA PENNSYLVANIA INC		1.E Z	23,200,000	23,200,000	17,193,181	23,200,000					4.060	4.060	JJ	434,330	941,920	07/20/2017	07/15/2057	23,670,960
03842*-BC-9	AQUA PENNSYLVANIA INC		1.E Z	21,200,000	21,200,000	16,114,794	21,200,000					4.060	4.060	AO	181,708	860,720	10/26/2017	10/15/2054	21,630,360
03842*-BD-7	AQUA PENNSYLVANIA INC		1.E Z	11,600,000	11,600,000	8,751,783	11,600,000					4.070	4.070	AO	99,670	472,120	10/26/2017	10/15/2055	11,836,060
03842*-BE-5	AQUA PENNSYLVANIA INC		1.F	11,600,000	11,600,000	8,626,314	11,600,000					4.090	4.090	AO	100,160	474,440	10/26/2017	10/15/2057	11,837,220
03842*-BQ-8	AQUA PENNSYLVANIA INC		1.F	14,400,000	14,400,000	11,011,544	14,400,000					4.090	4.090	AO	147,240	588,960	09/26/2019	09/26/2054	14,694,480
03842*-BR-6	AQUA PENNSYLVANIA INC		1.F	10,000,000	10,000,000	7,431,548	10,000,000					4.130	4.130	AO	103,250	413,000	09/26/2019	09/26/2058	10,206,500
03842*-BS-4	AQUA PENNSYLVANIA INC		1.F	3,600,000	3,600,000	2,657,442	3,600,000					4.140	4.140	AO	37,260	149,040	09/26/2019	09/26/2059	3,674,520
03842*-CD-6	AQUA PENNSYLVANIA INC		1.F	2,800,000	2,800,000	2,700,209	2,800,000					5.480	5.480	FA	63,933	153,440	08/24/2023	08/01/2053	2,465,760
03842*-CE-4	AQUA PENNSYLVANIA INC		1.F	1,800,000	1,800,000	1,681,685	1,800,000					5.560	5.560	FA	41,700	100,080	08/24/2023	08/01/2061	1,541,700
038522-AQ-1	ARAMARK SERVICES INC		4.A FE	13,959,525	14,020,000	14,018,081	14,002,031		7,564			5.000	5.054	FA	292,083	701,000	03/11/2022	02/01/2028	12,710,000
03938J-AA-7	ARCH CAPITAL GROUP (US) INC		1.G FE	12,441,641	12,575,000	11,962,846	12,433,725		(264)			5.144	5.241	MN	107,810	341,433	10/28/2025	11/01/2043	12,898,429
03939A-AA-5	ARCH CAPITAL GROUP LTD.		1.G FE	6,079,469	7,890,000	5,880,303	6,121,816		33,099			3.635	5.245	JD	797	286,802	12/18/2024	06/30/2050	7,727,948
03939C-AA-1	ARCH CAPITAL FINANCE LLC		1.G FE	27,553,773	26,788,000	26,786,807	26,868,383		(119,403)			4.011	3.492	JD	47,754	1,074,467	06/23/2022	12/15/2026	24,265,068
03939C-AB-9	ARCH CAPITAL FINANCE LLC		1.G FE	16,201,578	18,420,000	17,216,655	16,294,078		48,717			5.031	6.003	JD	41,187	926,710	02/24/2025	12/15/2046	18,883,355
039482-AB-0	ARCHER DANIELS MIDLAND CO		1.F FE	1,091,453	1,100,000	1,063,410	1,096,189		894			3.250	3.338	MS	9,335	35,750	03/25/2020	03/27/2030	1,117,875
039482-AC-8	ARCHER DANIELS MIDLAND CO		1.F FE	14,279,455	14,500,000	8,927,907	14,301,101		5,246			2.700	2.775	MS	115,275	391,500	09/07/2021	09/15/2051	14,695,750
039482-AE-4	ARCHER DANIELS MIDLAND CO		1.F FE	19,834	20,000	20,044	19,871		14			4.500	4.602	FA	340	900	04/19/2023	08/15/2033	20,450
039483-AS-1	ARCHER DANIELS		1.F FE	1,179,340	1,000,000	1,118,230	1,056,604		(9,357)			7.000	5.701	FA	29,167	70,000	04/30/2003	02/01/2031	1,035,000
039483-AX-0	ARCHER DANIELS		1.F FE	780,511	764,000	830,229	774,565		(578)			6.450	6.283	JJ	22,723	49,278	04/30/2010	01/15/2038	788,639

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
039483-BL-5	ARCHER DANIELS MIDLAND CO		1.F FE	8,763,649	9,013,000	8,937,579	8,991,417		34,321			2.500	2.871	FA	87,626	225,325	11/15/2018	08/11/2026	9,125,663
039483-BM-3	ARCHER DANIELS MIDLAND CO		1.F FE	6,754,791	6,550,000	5,090,342	6,723,996		(5,755)			3.750	3.563	MS	72,323	245,625	12/03/2019	09/15/2047	6,672,813
039483-BQ-4	ARCHER DANIELS MIDLAND CO		1.F FE	9,942,837	11,450,000	9,830,106	9,945,403		2,567			4.500	5.510	MS	151,713		12/04/2025	03/15/2049	11,707,625
03959K-AC-4	ARCHROCK PARTNERS LP		3.C FE	705,900	780,000	784,407	746,973		12,852			6.250	8.355	AO	12,188	48,750	06/24/2022	04/01/2028	804,375
03959K-AD-2	ARCHROCK PARTNERS LP / ARCHROCK PA		3.C FE	3,303,300	3,300,000	3,403,363	3,302,541		(584)			6.625	6.601	MS	72,875	221,661	08/13/2024	09/01/2032	3,357,656
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE PLC		4.A FE	963,300	1,040,000	999,884	1,005,729		11,843			3.250	4.579	MN	4,319	33,800	03/08/2022	09/01/2028	528,450
03969Y-AB-4	ARDAGH METAL PACKAGING FINANCE PLC		5.A FE	3,399,000	3,700,000	3,483,524	3,539,066		38,835			4.000	5.323	MN	18,911	148,000	03/10/2022	09/01/2029	2,427,600
03969Y-AD-0	ARDAGH METAL PACKAGING FINANCE USA		4.A FE	868,000	868,000	887,769	868,000					6.250	6.250	JD	4,521		11/20/2025	01/30/2031	670,313
03990B-AA-9	ARES MANAGEMENT CORP		2.A FE	16,455,842	15,650,000	16,566,013	16,282,420		(173,422)			6.375	4.801	MN	141,339	997,688	02/27/2025	11/10/2028	16,148,844
039936-AA-7	ARES FINANCE CO. IV LLC	LS	2.A FE	4,498,018	4,600,000	3,215,169	4,505,878		2,091			3.650	3.774	FA	69,958	167,900	01/13/2022	02/01/2052	4,683,950
039959-AA-9	ARDAGH GROUP SA		4.C FE	400,000	400,000	433,847	400,000					9.500	9.500	JAJO	5,806		11/06/2025	12/01/2030	204,750
04010L-BA-0	ARES CAPITAL CORPORATION		2.B FE	19,871,000	20,000,000	19,742,943	19,986,389		24,831			2.150	2.278	JJ	198,278	430,000	02/23/2021	07/15/2026	20,215,000
04010L-BB-8	ARES CAPITAL CORPORATION	LS	2.B FE	17,798,589	18,350,000	17,543,506	17,941,793		112,865			2.875	3.801	JD	23,447	527,563	04/09/2025	06/15/2028	18,613,781
04010L-BC-6	ARES CAPITAL CORPORATION	LS	2.B FE	2,661,011	2,780,000	2,469,509	2,679,235		14,325			3.200	3.868	MN	11,367	88,960	12/17/2024	11/15/2031	2,164,080
04010L-BD-4	ARES CAPITAL CORPORATION		2.B FE	9,950,400	10,000,000	9,787,556	9,985,860		9,370			2.875	2.975	JD	12,778	287,500	01/06/2022	06/15/2027	10,143,750
04010L-BE-2	ARES CAPITAL CORPORATION	LS	2.B FE	9,925,700	10,000,000	10,247,405	9,975,512		21,934			7.000	7.249	JJ	322,778	700,000	07/27/2023	01/15/2027	10,350,000
04010L-BG-7	ARES CAPITAL CORPORATION	0	2.B FE	6,944,210	7,000,000	7,189,468	6,953,432		9,222			5.950	6.162	JJ	192,053	208,250	04/07/2025	07/15/2029	7,208,250
04015K-AB-6	ARES FINANCE CO II LLC		2.A FE	2,994,997	2,950,000	2,798,863	2,973,304		(5,123)			3.250	3.044	JD	4,261	95,875	06/24/2021	06/15/2030	2,388,188
04020E-AJ-6	ARES STRATEGIC INCOME FUND	0	2.C FE	14,075,970	14,292,000	14,656,782	14,092,876		16,906			6.200	6.476	MS	246,140	443,052	05/28/2025	03/21/2032	14,735,052
040555-CH-5	ARIZONA PUB SERVICE CO		2.A FE	991,796	1,000,000	1,026,208	995,958		398			5.500	5.555	MS	18,333	55,000	08/17/2005	09/01/2035	1,027,500
040555-CK-8	ARIZONA PUBLIC SERVICE		2.A FE	820,759	822,000	914,051	821,346		41			6.875	6.886	FA	23,547	56,513	07/31/2006	08/01/2036	850,256
040555-CT-9	ARIZONA PUBLIC SERVICE CO		2.A FE	3,395,444	3,400,000	2,840,113	3,396,612		303			4.350	4.358	MN	18,898	147,900	11/03/2015	11/15/2045	3,473,950
040555-CU-6	ARIZONA PUBLIC SERVICE CO		2.A FE	6,581,058	6,600,000	5,020,507	6,585,081		480			3.750	3.766	MN	31,625	247,500	05/03/2016	05/15/2046	6,723,750
040555-CV-4	ARIZONA PUBLIC SERVICE CO		2.A FE	26,461,946	28,026,000	27,746,820	27,704,007		443,731			2.550	4.179	MS	210,429	714,663	02/15/2023	09/15/2026	28,079,507
040555-CZ-5	ARIZONA PUBLIC SERVICE COMPANY		2.A FE	4,911,405	5,180,000	4,905,570	4,956,457		43,714			2.600	3.867	FA	50,879	93,340	03/20/2025	08/15/2029	5,146,040
040555-DB-7	ARIZONA PUBLIC SERVICE COMPANY		2.A FE	11,109,759	15,955,000	10,971,755	11,202,972		82,256			3.350	5.605	MN	68,296	534,493	02/24/2025	05/15/2050	16,222,246
040555-DC-5	ARIZONA PUBLIC SERVICE COMPANY		2.A FE	1,685,684	2,800,000	1,671,483	1,723,649		20,096			2.650	5.519	MS	21,848	74,200	01/25/2024	09/15/2050	2,837,100
040555-DD-3	ARIZONA PUBLIC SERVICE COMPANY		2.A FE	4,340,876	4,450,000	3,911,047	4,380,601		10,561			2.200	2.475	JD	4,351	97,900	02/04/2022	12/15/2031	3,134,100
040555-DH-4	ARIZONA PUBLIC SERVICE COMPANY		2.A FE	22,074,780	21,750,000	22,907,270	22,064,903		(9,727)			5.700	5.480	FA	468,350	676,875	08/15/2025	08/15/2034	22,369,875
040555-DJ-0	ARIZONA PUBLIC SERVICE COMPANY		2.A FE	7,927,275	7,500,000	7,650,240	7,926,572		(703)			5.900	5.505	FA	167,167		10/22/2025	08/15/2055	7,721,250
04070*-AS-6	ARIZONA WATER COMPANY		1.F	11,920,000	11,920,000	12,323,009	11,920,000					5.810	5.810	JD	9,619	346,276	06/26/2025	06/26/2045	12,266,276
040850-A#-6	ARKANSAS ELECTRIC COOPERATIVE CORP		1.E IF	10,200,000	10,200,000	10,606,037	10,200,000					5.740	5.740	JJ	255,334		07/24/2025	07/24/2055	349,758
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP		1.D YE	4,387,500	4,387,500	4,448,276	4,387,500					4.710	4.710	JD	574	206,651	02/22/2011	12/30/2030	409,320
040850-A@-8	ARKANSAS ELECTRIC COOPERATIVE CORP		1.D	31,200,000	31,200,000	32,375,341	31,200,000					5.620	5.620	JD	4,871	1,753,440	02/22/2011	12/30/2041	3,474,978
04184S-AA-6	THE CITY OF ARLINGTON		2.C	15,010,857	15,010,857	12,249,792	15,010,857					3.710	3.710	AO	139,226	556,903	03/24/2020	10/01/2049	1,166,764
04288B-AB-6	ARCONIC CORP		3.C FE	6,088,638	6,020,000	6,388,188	6,064,231		(13,022)			8.000	7.697	AO	120,400	447,200	04/03/2025	10/01/2030	6,188,000
04300D-A*-1	ART INSTITUTE OF CHICAGO		1.C Z	16,500,000	16,500,000	13,310,232	16,500,000					2.650	2.650	MS	145,750	437,250	04/06/2020	03/01/2050	557,288
04300D-A@-9	ART INSTITUTE OF CHICAGO		1.C Z	10,400,000	10,400,000	7,118,919	10,400,000					2.890	2.890	MS	100,187	300,560	03/01/2022	03/01/2047	10,550,280
04316#-AE-7	ARTHUR J GALLAGHER & CO		2.A FE	37,800,000	37,800,000	28,558,497	37,800,000					2.440	2.440	FA	361,242	922,320	02/10/2021	02/10/2036	38,261,160
04316#-AF-4	ARTHUR J GALLAGHER & CO		2.A FE	18,500,000	18,500,000	13,917,716	18,500,000					2.460	2.460	MN	70,793	455,100	05/05/2021	05/05/2036	18,727,550
04316J-AJ-8	ARTHUR J GALLAGHER & CO		2.B FE	7,098,457	6,960,000	6,861,259	7,098,958		314			5.750	5.607	JJ	184,537	69,575	10/28/2025	07/15/2054	7,160,100
04316J-AN-9	ARTHUR J GALLAGHER & CO		2.B FE	11,559,132	11,700,000	11,848,844	11,570,825		11,693			5.150	5.304	FA	227,630	395,005	02/24/2025	02/15/2035	12,001,275
04316J-AP-4	ARTHUR J GALLAGHER & CO		2.B FE	3,886,341	3,975,000	3,830,040	3,888,202		1,850			5.550	5.704	FA	83,343	144,624	04/02/2025	02/15/2055	4,085,306
04342J-AA-5	ASB BANK LTD		1.F FE	5,000,000	5,000,000	5,064,737	5,000,000					5.284	5.284	JD	10,274	264,200	06/08/2022	06/17/2032	5,132,100
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC	LS	3.B FE	1,602,200	1,580,000	1,575,462	1,580,000		(968)			4.500	4.119	MS	23,700	71,100	02/02/2021	03/01/2028	1,308,800
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC	LS	3.B FE	4,449,503	4,384,000	4,321,110	4,405,013		(8,754)			4.750	4.514	MS	69,413	208,240	10/28/2020	03/01/2030	4,447,170

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC.		3.B FE	480,000	480,000	472,324	480,000					4.625	4.625	MN	2,837	22,200	11/04/2021	11/15/2029	491,100
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC.	L	3.B FE	3,383,463	3,340,000	3,245,805	3,363,715		(5,385)			5.000	4.797	MN	21,339	167,000	01/20/2022	02/15/2032	3,423,500
04351L-AC-4	ASCENSION HEALTH	0	1.C FE	2,500,000	2,500,000	2,510,005	2,500,000					4.078	4.078	MN	10,195		11/18/2025	11/15/2028	2,550,975
04352E-AB-1	ASCENSION HEALTH		1.C FE	1,763,000	2,050,000	1,631,262	1,806,141		12,680			3.106	4.250	MN	8,136	63,673	05/26/2022	11/15/2039	2,081,837
04433L-AA-0	ASHLAND INC	L	3.B FE	7,545,825	7,830,000	7,162,114	7,637,444		28,462			3.375	3.830	MS	88,088	264,263	08/04/2022	09/01/2031	6,691,038
045054-AF-0	ASHTEAD CAPITAL INC 144A		2.C FE	11,961,265	12,510,000	12,499,463	12,232,787		161,531			4.375	5.827	FA	206,763	547,313	04/23/2024	08/15/2027	12,783,656
045054-AL-7	ASHTEAD CAPITAL INC		2.C FE	5,242,313	5,200,000	5,140,596	5,208,839		(5,842)			4.250	4.117	MN	36,833	221,000	11/05/2019	11/01/2029	4,902,000
045054-AN-3	ASHTEAD CAPITAL INC		2.C FE	20,341,052	21,850,000	21,477,849	21,525,990		505,112			1.500	3.867	FA	126,548	327,750	07/24/2023	08/12/2026	22,013,875
045054-AP-8	ASHTEAD CAPITAL INC		2.C FE	3,291,585	3,300,000	2,947,986	3,295,121		800			2.450	2.478	FA	31,217	80,850	08/03/2021	08/12/2031	1,113,475
045054-AQ-6	ASHTEAD CAPITAL INC		2.C FE	5,538,688	5,510,000	5,693,363	5,532,007		(2,465)			5.550	5.481	MN	26,333	305,805	02/02/2023	05/30/2033	5,662,903
045054-AR-4	ASHTEAD CAPITAL INC		2.C FE	1,319,750	1,320,000	1,398,606	1,319,760		107			5.950	5.953	AO	16,581	78,540	07/24/2023	10/15/2033	1,359,270
045054-AS-2	ASHTEAD CAPITAL INC	L	2.C FE	2,424,411	2,395,000	2,514,498	2,422,594		(1,816)			5.800	5.621	AO	29,325	138,910	02/24/2025	04/15/2034	2,464,455
04505A-AA-7	ASHTEAD CAPITAL INC		2.C FE	2,029,685	2,050,000	2,119,403	2,035,511		1,765			5.500	5.630	FA	43,847	112,750	08/04/2022	08/11/2032	2,106,375
04560*-AH-7	ASSOCIATED ELEC COOPERATIVE INC		1.D	16,165,000	16,165,000	16,046,931	16,165,000					4.650	4.650	MJSD	22,968	751,673	03/15/2011	03/15/2041	272,549
04560*-AJ-3	ASSOCIATED ELECTRIC CORP		1.D	46,333,289	46,333,289	40,335,352	46,333,289					3.490	3.490	FMAN	170,687	1,617,032	05/23/2017	05/23/2047	624,420
045941-AA-9	ASURION LLC/ASURION CO		3.C FE	5,876,410	5,786,000	6,002,954	5,875,916		(494)			8.000	7.619	JD	15,429		12/11/2025	12/31/2032	6,017,440
04621X-AD-0	ASSURANT INC		2.B FE	1,951,743	1,850,000	2,015,982	1,899,041		(4,209)			6.750	6.322	FA	47,175	124,875	08/17/2006	02/15/2034	1,912,438
04621X-AM-0	ASSURANT INC		2.B FE	36,107,042	36,844,000	35,780,967	35,953,851		169,367			3.700	4.278	FA	488,490	1,248,010	03/12/2025	02/22/2030	37,321,914
04621X-AN-8	ASSURANT INC		2.B FE	6,389,888	6,400,000	5,675,225	6,393,955		911			2.650	2.667	JJ	78,204	169,600	06/10/2021	01/15/2032	6,484,800
046353-AD-0	ASTRAZENECA PLC		1.E FE	5,540,710	5,304,000	6,061,864	5,537,887		(10,455)			6.450	5.908	MS	100,732	342,108	02/24/2025	09/15/2037	5,475,054
046353-AM-0	ASTRAZENECA PLC		1.E FE	3,401,769	3,450,000	3,048,248	3,411,764		1,176			4.375	4.460	MN	18,867	150,938	11/10/2015	11/16/2045	3,525,469
046353-AN-8	ASTRAZENECA PLC		1.E FE	8,056,144	8,155,000	8,092,571	8,138,487		9,908			3.125	3.235	JD	13,450	254,844	12/16/2019	06/12/2027	8,282,422
046353-AT-5	ASTRAZENECA PLC		1.E FE	4,083,190	4,100,000	4,110,913	4,095,422		2,014			4.000	4.039	JJ	74,711	164,000	08/14/2018	01/17/2029	4,182,000
046353-AU-2	ASTRAZENECA PLC		1.E FE	5,675,631	6,200,000	5,423,614	5,699,572		11,340			4.375	4.965	FA	100,965	271,250	04/16/2024	08/17/2048	6,335,625
046353-AX-6	ASTRAZENECA PLC		1.E FE	2,273,609	2,764,000	1,541,775	2,326,687		11,783			2.125	3.042	FA	23,657	58,735	09/29/2021	08/06/2050	2,793,368
046353-AZ-1	ASTRAZENECA PLC		1.E FE	2,716,412	2,850,000	1,920,982	2,727,611		2,958			3.000	3.245	MN	7,838	85,500	03/25/2022	05/28/2051	2,892,750
04636N-AB-9	ASTRAZENECA FINANCE LLC		1.E FE	1,148,563	1,150,000	1,046,987	1,149,193		139			2.250	2.264	MN	2,372	25,875	05/25/2021	05/28/2031	1,011,250
04636N-AE-3	ASTRAZENECA FINANCE LLC	0	1.E FE	2,782,710	3,000,000	2,867,959	2,826,343		43,633			1.750	4.307	MN	4,813	52,500	05/08/2025	05/28/2028	3,026,250
04636N-AF-0	ASTRAZENECA FINANCE LLC	0	1.E FE	1,961,533	1,945,000	1,986,897	1,956,944		(4,588)			4.875	4.565	MS	31,079	94,819	02/14/2025	03/03/2028	1,992,409
04636N-AH-6	ASTRAZENECA FINANCE LLC		1.E FE	79,781	80,000	82,629	79,847		21			4.875	4.907	MS	1,278	3,900	02/28/2023	03/03/2033	81,950
04636N-AM-5	ASTRAZENECA FINANCE LLC	0	1.E FE	241,222	240,000	248,396	241,066		(156)			4.900	4.800	FA	4,083	11,760	02/21/2025	02/26/2031	245,880
048303-CJ-8	ATLANTIC CITY ELECTRIC CO		1.F FE	1,349,271	1,350,000	1,224,938	1,349,629		83			2.300	2.306	MS	9,142	31,050	03/03/2021	03/15/2031	910,350
048303-D#-5	ATLANTIC CITY ELECTRIC COMPANY		1.F	2,500,000	2,500,000	2,603,265	2,500,000					5.800	5.800	MS	48,333	145,000	03/15/2006	03/01/2036	2,572,500
049560-AA-3	ATMOS ENERGY CORP		1.F FE	10,141,200	9,000,000	9,419,368	9,504,325		(183,889)			6.750	4.393	JJ	280,125	607,500	04/26/2022	07/15/2028	9,303,750
049560-AK-1	ATMOS ENERGY CORP		1.F FE	1,245,975	1,250,000	1,283,507	1,247,375		105			5.500	5.520	JD	3,056	68,750	06/07/2011	06/15/2041	1,284,375
049560-AL-9	ATMOS ENERGY CORP		1.F FE	15,994,497	16,100,000	13,714,955	16,004,012		767			4.150	4.160	JJ	308,091	668,150	01/08/2013	01/15/2043	16,178,888
049560-AM-7	ATMOS ENERGY CORPORATION		1.F FE	4,782,536	4,650,000	3,933,883	4,754,348		(3,860)			4.125	3.951	AO	40,494	191,813	06/05/2017	10/15/2044	4,745,906
049560-AN-5	ATMOS ENERGY CORPORATION		1.F FE	14,722,931	14,379,000	14,239,609	14,456,894		(62,813)			3.000	2.516	JD	19,172	431,370	08/10/2021	06/15/2027	11,346,685
049560-AP-0	ATMOS ENERGY CORPORATION		1.G FE	746,243	750,000	623,354	746,822		81			4.300	4.329	AO	8,063	32,250	10/01/2018	10/01/2048	766,125
049560-AQ-8	ATMOS ENERGY CORPORATION		1.G FE	2,440,347	2,450,000	1,962,323	2,441,776		208			4.125	4.148	MS	29,757	101,063	02/25/2019	03/15/2049	2,500,531
049560-AR-6	ATMOS ENERGY CORPORATION		1.G FE	303,990	300,000	285,301	301,971		(525)			2.625	2.426	MS	2,319	7,875	01/11/2022	09/15/2029	303,938
049560-AS-4	ATMOS ENERGY CORPORATION		1.G FE	1,698,742	1,700,000	1,197,908	1,698,911		30			3.375	3.379	MS	16,894	57,375	09/25/2019	09/15/2049	1,728,688
049560-AW-5	ATMOS ENERGY CORPORATION		1.G FE	1,341,320	1,350,000	840,101	1,342,107		200			2.850	2.882	FA	14,535	38,475	09/21/2021	02/15/2052	1,115,675
049560-BB-0	ATMOS ENERGY CORPORATION		1.G FE	7,191,495	7,925,000	7,231,668	7,201,955		10,458			5.000	5.643	JD	17,611	477,701	02/24/2025	12/15/2054	8,123,125
049560-BE-4	ATMOS ENERGY CORPORATION		1.G FE	5,971,526	5,875,000	5,702,377	5,971,104		(422)			5.450	5.339	JJ	80,047		10/28/2025	01/15/2056	6,035,094
052528-AK-2	AUSTRALIA & NEW ZEALAND BANKING GR		1.G FE	3,853,414	4,025,000	4,029,267	3,999,437		64,204			4.400	6.107	MN	20,662	177,100	08/17/2023	05/19/2026	4,113,550

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANKING		1.G FE	4,653,359	4,700,000	4,231,081	4,666,174		2,982			2.570	2.653	MN	12,079	120,790	07/02/2021	11/25/2035	4,152,685
052528-AP-1	AUSTRALIA AND NEW ZEALAND BANKING		1.G FE	4,300,000	4,300,000	4,762,997	4,300,000					6.742	6.742	JD	18,522	289,906	11/29/2022	12/08/2032	3,617,985
052528-AT-3	AUSTRALIA AND NEW ZEALAND BANKING	LS	1.G FE	3,650,318	3,765,000	3,789,706	3,657,658		7,340			5.204	5.587	MS	49,527	195,931	02/24/2025	09/30/2035	3,862,965
052769-AH-9	AUTODESK INC		2.A FE	8,574,200	8,600,000	7,654,409	8,584,351		2,414			2.400	2.433	JD	9,173	206,400	10/05/2021	12/15/2031	6,274,400
05279#-AH-2	AUTOLIV ASP INC		2.A FE	13,000,000	13,000,000	12,988,217	13,000,000					4.240	4.240	AO	104,116	560,769	04/23/2014	04/23/2026	13,020,300
05332*-BK-3	AUTOMOTIVE RENTALS INC		2.A	48,000,000	48,000,000	48,756,189	48,000,000					4.930	4.930	MON	131,467	2,366,400	02/13/2023	02/11/2028	48,197,200
053332-AV-4	AUTOZONE INC		2.B FE	7,741,454	7,967,000	7,933,430	7,897,556		46,996			3.750	4.392	JD	24,897	298,763	06/30/2022	06/01/2027	8,116,381
053332-BA-9	AUTOZONE INC		2.B FE	2,922,083	3,050,000	2,674,769	2,978,950		13,217			1.650	2.140	JJ	23,205	50,325	07/13/2021	01/15/2031	2,369,388
053332-BB-7	AUTOZONE INC		2.B FE	7,592,780	7,600,000	7,677,974	7,595,271		599			4.750	4.761	FA	150,417	361,000	07/19/2022	08/01/2032	7,780,500
053332-BD-3	AUTOZONE INC		2.B FE	14,690,897	14,750,000	14,802,293	14,706,422		6,135			4.750	4.800	FA	291,927	700,625	01/27/2023	02/01/2033	15,100,313
053332-BF-8	AUTOZONE INC		2.B FE	2,365,667	2,515,000	2,584,582	2,393,578		12,443			5.200	5.995	FA	54,492	130,780	10/04/2023	08/01/2033	2,580,390
05352T-AA-7	AVANTOR FUNDING INC		3.B FE	1,376,525	1,370,000	1,362,556	1,370,000		(775)			4.625	4.519	JJ	29,217	63,363	07/08/2020	07/15/2028	1,401,681
05352T-AB-5	AVANTOR FUNDING INC		3.B FE	4,060,425	4,210,000	4,026,475	4,119,787		18,933			3.875	4.407	MN	27,190	163,138	09/20/2022	11/01/2029	3,792,075
053611-AB-5	AVERY DENNISON		2.B FE	298,399	297,000	313,772	297,662		(63)			6.000	5.961	JJ	8,217	17,820	01/09/2007	01/15/2033	305,910
053611-AK-5	AVERY DENNISON CORPORATION		2.B FE	12,359,920	12,100,000	11,297,868	12,225,607		(29,110)			2.650	2.375	AO	54,332	320,650	02/18/2021	04/30/2030	11,348,400
053611-AM-1	AVERY DENNISON CORPORATION		2.B FE	7,120,828	7,150,000	6,295,434	7,132,217		2,715			2.250	2.294	FA	60,775	160,875	08/10/2021	02/15/2032	4,702,313
053611-AN-9	AVERY DENNISON CORPORATION		2.B FE	13,727,041	13,780,000	14,642,279	13,742,598		5,493			5.750	5.796	MS	233,303	792,350	07/14/2023	03/15/2033	14,176,175
05366D-AA-6	AVIATION CAPITAL GROUP LLC		2.C FE	5,141,344	5,200,000	5,559,687	5,161,353		8,487			6.375	6.567	JJ	152,858	331,500	06/12/2023	07/15/2030	5,365,750
05368V-AA-4	AVIENT CORP		3.C FE	4,133,213	4,070,000	4,189,573	4,092,623		(12,833)			7.125	6.745	FA	120,828	289,988	08/04/2022	08/01/2030	4,214,994
05368V-AB-2	AVIENT CORP	LS	3.C FE	3,304,600	3,280,000	3,371,551	3,299,208		(4,258)			6.250	6.071	MN	34,167	228,917	09/06/2024	11/01/2031	3,382,500
05369A-AL-5	AVIATION CAPITAL GROUP LLC		2.C FE	14,962,350	15,000,000	14,755,622	14,994,549		7,454			1.950	2.001	MS	82,063	292,500	09/15/2021	09/20/2026	15,146,250
05369A-AN-1	AVIATION CAPITAL GROUP LLC		2.C FE	16,320,012	15,974,000	16,593,119	16,248,732		(85,654)			6.250	5.403	AO	210,768	998,375	03/20/2025	04/15/2028	16,473,188
05369A-AP-6	AVIATION CAPITAL GROUP LLC		2.C FE	8,656,093	8,190,000	8,691,848	8,559,979		(96,114)			6.750	4.963	AO	101,351	552,825	03/20/2025	10/25/2028	8,466,413
05369A-AR-2	AVIATION CAPITAL GROUP LLC		2.C FE	4,993,650	5,000,000	5,027,183	4,996,068		2,418			4.750	4.814	AO	50,799	131,944	03/20/2025	04/14/2027	5,118,750
053773-BC-0	AVIS BUDGET CAR RENTAL LLC	LS	4.A FE	2,193,020	2,250,000	2,253,395	2,227,989		13,226			5.750	6.414	JJ	59,656	129,375	03/03/2023	07/15/2027	2,273,538
053773-BE-6	AVIS BUDGET CAR RENTAL LLC		4.A FE	5,502,013	5,882,000	5,892,371	5,733,437		88,751			5.750	7.519	JJ	155,955	338,215	03/23/2023	07/15/2027	6,051,108
053773-BH-9	AVIS BUDGET CAR RENTAL LLC	LS	4.A FE	3,871,250	3,800,000	3,905,308	3,857,431		(13,819)			8.000	7.406	MN	38,844	304,000	02/28/2025	02/15/2031	3,952,000
053773-BJ-5	AVIS BUDGET CAR RENTAL LLC	LS	4.A FE	3,284,100	3,280,000	3,394,455	3,282,446		(1,095)			8.250	8.209	JJ	124,777	227,003	09/11/2024	01/15/2030	3,415,300
05379B-AR-8	AVISTA CORPORATION		1.G FE	1,549,442	1,550,000	1,165,610	1,549,505		11			4.000	4.002	AO	15,500	62,000	03/08/2022	04/01/2052	1,530,000
05379B-B#-3	AVISTA CORPORATION		1.G	4,200,000	4,200,000	3,420,871	4,200,000					4.230	4.230	FA	74,025	177,660	11/30/2012	11/29/2047	4,288,830
05379B-B@-5	AVISTA CORP		1.G	5,500,000	5,500,000	4,878,374	5,500,000					4.450	4.450	JD	20,396	244,750	12/14/2011	12/14/2041	5,622,375
05379B-C#-2	AVISTA CORPORATION		1.G	66,000,000	66,000,000	45,702,400	66,000,000					3.540	3.540	JD	194,700	2,336,400	12/15/2016	12/01/2051	67,168,200
05379B-C@-4	AVISTA CORPORATION		1.G	20,900,000	20,900,000	17,705,231	20,900,000					4.370	4.370	JD	76,111	913,330	12/16/2015	12/01/2045	21,356,665
05379B-E#-0	AVISTA CORPORATION		1.G	7,200,000	7,200,000	7,393,705	7,200,000					6.180	6.180	JJ	195,288		07/23/2025	07/01/2055	7,422,480
05379B-E*-4	AVISTA CORPORATION		1.G	14,400,000	14,400,000	8,774,132	14,400,000					2.900	2.900	AO	104,400	417,600	12/01/2021	10/01/2051	7,304,400
05379B-E@-2	AVISTA CORPORATION		1.G	10,000,000	10,000,000	9,666,127	10,000,000					5.660	5.660	AO	141,500	566,000	03/29/2023	04/01/2053	10,283,000
05453G-AC-9	AXALTA COATING SYSTEMS LLC	LS	3.C FE	5,798,188	5,797,000	5,577,496	5,797,035		(284)			3.375	3.370	FA	73,912	195,649	01/08/2021	02/15/2029	5,732,124
05454N-AA-7	AXALTA COATING SYSTEMS LLC		3.C FE	490,000	490,000	490,497	490,000					4.750	4.750	JD	1,034	23,275	06/01/2020	06/15/2027	501,638
054561-AM-7	EQUITABLE HOLDINGS INC		2.A FE	6,008,310	6,375,000	5,738,370	6,009,812		1,502			5.000	5.447	AO	62,865		10/28/2025	04/20/2048	6,534,375
05463H-AB-7	AXIS SPECIALTY FINANCE LLC		2.A FE	12,525,059	12,436,000	12,313,504	12,471,952		(9,375)			3.900	3.792	JJ	223,641	485,004	02/10/2020	07/15/2029	12,678,502
05464C-AC-5	AXON ENTERPRISE INC		3.C FE	2,790,000	2,790,000	2,880,114	2,790,000					6.125	6.125	MS	50,317	87,343	03/05/2025	03/15/2030	2,875,444
05464C-AD-3	AXON ENTERPRISE INC		3.C FE	3,176,875	3,160,000	3,287,434	3,174,648		(2,227)			6.250	6.123	MS	58,153	100,944	03/06/2025	03/15/2033	3,258,750
05480A-AA-3	AZORRA FINANCE LIMITED		3.C FE	5,950,000	5,950,000	6,283,724	5,950,000					7.750	7.750	AO	97,349	457,282	10/11/2024	04/15/2030	6,180,563
05490L-A*-0	BCBSM INC.		2.A FE	38,100,000	38,100,000	39,487,013	38,100,000					5.700	5.700	AO	367,983	1,085,850	04/30/2025	04/30/2030	39,185,850
05490L-A@-8	BCBSM INC.		2.A FE	13,200,000	13,200,000	13,827,409	13,200,000					5.960	5.960	AO	133,305	393,360	04/30/2025	04/30/2032	13,593,360
05508W-AB-1	B&G FOODS INC		5.B FE	9,212,363	9,210,000	9,015,382	9,210,000		(87)			5.250	5.244	MS	142,371	483,525	09/13/2019	09/15/2027	9,451,763

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
05523R-AC-1	BAE SYSTEMS PLC		1.G FE	99,479	100,000	104,030	99,638		14			5.800	5.835	AO	1,289	5,800	10/05/2011	10/11/2041	102,900
05523R-AD-9	BAE SYSTEMS PLC		1.G FE	844,016	850,000	822,246	847,291		667			3.400	3.481	AO	6,101	28,900	04/07/2020	04/15/2030	864,450
05523R-AE-7	BAE SYSTEMS PLC		1.G FE	9,621,395	11,690,000	7,827,033	9,653,244		30,185			3.000	4.044	MS	103,262	266,250	04/01/2025	09/15/2050	11,459,350
05523R-AF-4	BAE SYSTEMS PLC		1.G FE	8,726,667	9,450,000	8,390,475	8,997,928		79,405			1.900	2.884	FA	67,830	179,550	04/24/2023	02/15/2031	8,732,175
05523R-AH-0	BAE SYSTEMS PLC		1.G FE	3,208,525	3,180,000	3,218,522	3,197,370		(11,155)			5.000	4.511	MS	41,958	159,000	03/20/2025	03/26/2027	3,259,500
05523R-AM-9	BAE SYSTEMS PLC	LS	1.G FE	20,611,229	20,825,000	20,936,391	20,619,091		4,233			5.500	5.570	MS	302,252	1,145,375	02/24/2025	03/26/2054	21,397,688
055262-B#-5	BASF SE		1.G FE	10,500,000	10,500,000	10,968,446	10,500,000					5.520	5.520	JJ	276,920	579,600	01/09/2024	01/09/2030	9,762,200
055262-B*-9	BASF SE		1.G FE	93,500,000	93,500,000	93,644,655	93,500,000					4.090	4.090	JD	212,453	3,824,150	12/11/2013	12/11/2028	95,412,075
055262-D*-7	BASF SE		1.G FE	23,000,000	23,000,000	24,707,502	23,000,000					5.910	5.910	JJ	649,443	1,359,300	01/09/2024	01/10/2039	23,679,650
05531G-AB-7	BB&T CORP	0	2.A FE	4,980,204	5,060,000	4,996,226	4,985,902		5,699			3.875	4.368	MS	55,555		09/25/2025	03/19/2029	2,579,019
055450-AH-3	BHP FINANCE USA		1.E FE	23,509,533	22,150,000	22,235,717	22,220,054		(411,556)			6.420	4.474	MS	474,010	1,422,030	11/29/2022	03/01/2026	22,861,015
055451-AR-9	BHP BILLITON FIN USA LTD		1.E FE	10,108,576	9,600,000	8,316,637	9,951,028		(15,477)			4.125	3.819	FA	139,700	396,000	04/17/2013	02/24/2042	9,798,000
055451-BA-5	BHP BILLITON FINANCE (USA) LTD		1.F FE	99,804	100,000	102,179	99,868		19			4.900	4.922	FA	1,674	4,900	02/23/2023	02/28/2033	102,450
055451-BF-4	BHP BILLITON FINANCE (USA) LTD		1.F FE	12,454,985	12,900,000	12,886,327	12,470,058		7,197			5.500	5.741	MS	222,704	709,500	10/05/2023	09/08/2053	13,254,750
05545M-AC-6	SIGNATURE AVIATION LTD		4.B FE	6,800,000	6,800,000	6,256,000	6,800,000					4.000	4.000	MS	90,667	272,000	10/29/2019	03/01/2028	6,936,000
05565E-AT-2	BMW US CAPITAL LLC		1.F FE	3,978,400	4,000,000	3,968,390	3,996,859		2,395			3.300	3.364	AO	31,167	132,000	03/30/2017	04/06/2027	3,659,400
05565E-AY-1	BMW US CAPITAL LLC		1.F FE	5,445,477	5,450,000	5,420,685	5,448,896		455			3.750	3.759	AO	44,849	204,375	04/05/2018	04/12/2028	5,552,188
05565E-CB-9	BMW US CAPITAL LLC	LS	1.F FE	4,038,944	4,050,000	3,852,582	4,042,620		1,031			3.700	3.733	AO	37,463	149,850	03/28/2022	04/01/2032	3,361,050
05565Q-DN-5	BP CAPITAL MARKETS PLC		1.E FE	5,700,000	5,700,000	5,651,378	5,700,000					3.279	3.279	MS	52,956	186,903	09/14/2017	09/19/2027	5,793,452
05571A-AQ-8	BPCE SA		2.A FE	20,000,000	20,000,000	20,376,597	20,000,000					6.612	6.612	AO	264,480	1,322,400	10/10/2023	10/19/2027	20,661,200
05571A-AR-6	BPCE SA		2.A FE	520,000	520,000	551,783	520,000					6.714	6.714	AO	6,983	34,913	10/10/2023	10/19/2029	537,456
05571A-AT-2	BPCE SA	LS	1.E FE	10,000,000	10,000,000	10,120,582	10,000,000					5.203	5.203	JJ	235,580	520,300	01/08/2024	01/18/2027	10,260,150
05571A-AU-9	BPCE SA		2.B FE	2,940,000	2,940,000	3,122,056	2,940,000					6.508	6.508	JJ	86,632	191,335	01/08/2024	01/18/2035	3,035,668
05571A-BB-0	BPCE SA		2.B FE	14,645,704	13,600,000	14,548,523	14,644,431		(1,273)			6.915	6.221	JJ	436,260		12/04/2025	01/14/2046	14,070,220
05578A-AN-8	BPCE SA		1.E FE	5,014,499	5,050,000	4,769,858	5,035,664		3,689			2.700	2.780	AO	34,088	136,350	09/24/2019	10/01/2029	5,118,175
05578A-E4-6	BPCE SA		1.E FE	25,583,188	26,250,000	26,556,476	25,965,698		170,393			4.750	5.482	JJ	561,094	1,246,875	09/18/2023	07/19/2027	26,873,438
05578Q-AF-0	BPCE SA		2.B FE	2,150,000	2,150,000	1,931,444	2,150,000					3.116	3.116	AO	13,399	66,994	10/12/2021	10/19/2032	1,650,318
05578Q-AG-8	BPCE SA		2.B FE	4,150,000	4,150,000	3,065,993	4,150,000					3.582	3.582	AO	29,731	148,653	10/12/2021	10/19/2042	4,224,327
05578Q-AH-6	BPCE SA		2.B FE	5,700,000	5,700,000	5,216,370	5,700,000					3.648	3.648	JJ	96,459	207,936	01/10/2022	01/14/2037	5,803,968
05581K-AH-4	BNP PARIBAS SA		1.E FE	616,187	620,000	635,424	617,445		657			5.176	5.291	JJ	15,332	32,091	02/09/2024	01/09/2030	636,046
05583J-AC-6	BPCE SA		2.A FE	7,516,792	7,775,000	7,690,239	7,516,792					3.500	6.226	AO	51,401	136,063	04/23/2025	10/23/2027	7,911,063
05583J-AJ-1	BPCE SA		2.A FE	4,600,000	4,600,000	4,079,845	4,600,000					2.277	2.277	JJ	46,843	104,742	01/12/2021	01/20/2032	4,348,956
05583J-AM-4	BPCE SA		2.A FE	11,604,256	11,600,000	12,075,922	11,603,833		(184)			5.748	5.742	JJ	300,046	666,768	07/11/2022	07/19/2033	11,933,384
05583J-AN-2	BPCE SA		2.A FE	7,500,000	7,500,000	7,504,551	7,500,000					5.975	5.975	JJ	202,901	448,125	01/10/2023	01/18/2027	2,574,688
05605H-AB-6	BWX TECHNOLOGIES INC		3.C FE	1,158,575	1,260,000	1,240,989	1,211,025		17,521			4.125	5.778	JD	144	51,975	10/26/2022	06/30/2028	1,163,513
05605H-AC-4	BWX TECHNOLOGIES INC		3.C FE	2,122,615	2,164,000	2,108,707	2,137,985		5,121			4.125	4.405	AO	18,845	89,265	06/29/2022	04/15/2029	2,198,426
05656@-AA-2	BREP_VIII_NAV_TL_12/2030	0	1.G Z	10,577,000	10,577,000	10,577,000	10,577,000					6.466	8.803	MON	28,583		12/17/2025	12/17/2030	10,634,166
05659#-AA-7	BMAC-R_CLASS_A_NOTE_12/2040	0	1.G FE	18,000,000	18,000,000	18,000,000	18,000,000					6.042	6.042	MJSD	93,656		12/04/2025	12/01/2040	18,271,905
05659#-AB-5	BMAC-R_CLASS_B_NOTE_12/2040	0	2.C FE	4,500,000	4,500,000	4,500,000	4,500,000					7.292	7.292	MJSD	28,258		12/04/2025	12/01/2040	4,582,039
05659#-AC-3	BMAC-R_CLASS_C_NOTE_12/2040	0	3.C FE	2,250,000	2,250,000	2,250,000	2,250,000					8.792	8.792	MJSD	17,035		12/04/2025	12/01/2040	2,299,457
056752-AS-7	BAIDU INC		1.G FE	10,600,000	10,600,000	10,533,753	10,600,000					1.720	1.720	AO	41,528	182,320	10/06/2020	04/09/2026	10,287,720
05723K-AG-5	BAKER HUGHES A GE CO LLC / BAKER H	0	1.G FE	4,948,837	5,101,000	4,921,256	4,955,136		6,299			3.138	3.945	MN	24,010	80,035	10/24/2025	11/07/2029	5,181,035
05825X-AA-7	BALDWIN INSURANCE GROUP HOLDINGS L	LS	4.B FE	6,111,000	6,090,000	6,309,832	6,105,369		(3,774)			7.125	7.039	MN	55,444	433,913	05/13/2024	05/15/2031	6,286,244
058498-AX-4	BALL CORPORATION	LS	3.A FE	1,198,750	1,420,000	1,306,949	1,272,590		21,633			3.125	5.254	MS	13,066	44,375	11/29/2022	09/15/2031	1,259,375
058498-AZ-9	BALL CORPORATION	LS	3.A FE	3,090,000	3,090,000	3,180,339	3,090,000					6.000	6.000	JJ	92,700	185,400	05/08/2023	06/15/2029	3,182,700
05890M-AB-9	BANCO DE CREDITO E INVERSIONES		1.G FE	4,322,516	4,400,000	4,038,446	4,352,314		7,421			2.875	3.081	AO	27,057	126,500	10/06/2021	10/14/2031	3,651,750
05890P-ZA-7	BANCO DE CREDITO E INVERSIONES-SD		1.G FE	3,065,928	2,885,000	2,847,856	2,938,885		(29,554)			3.500	2.398	AO	22,158	100,975	08/03/2023	10/12/2027	2,365,688

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
059165-DX-5	BALTIMORE GAS AND ELECTRIC CO		1.G FE	408,102	411,000	417,867	409,835		125			5.200	5.246	JD	950	21,372	06/17/2003	06/15/2033	421,686
059165-EG-1	BALTIMORE GAS AND ELECTRIC CO		1.G FE	3,132,574	3,142,000	3,112,851	3,141,400		977			2.400	2.431	FA	28,487	75,408	08/15/2016	08/15/2026	3,179,704
059165-EM-8	BALTIMORE GAS AND ELECTRIC CO	LS	1.G FE	2,327,158	2,350,000	1,509,670	2,330,044		550			2.900	2.949	JD	3,029	68,150	06/02/2020	06/15/2050	2,384,075
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO		1.G FE	1,746,885	1,750,000	1,582,202	1,748,231		301			2.250	2.270	JD	1,750	39,375	06/07/2021	06/15/2031	1,769,688
059165-EP-1	BALTIMORE GAS AND ELECTRIC CO		1.G FE	5,567,912	6,366,000	5,376,019	5,579,551		11,560			4.550	5.428	JD	24,138	289,653	02/24/2025	06/01/2052	6,510,827
059165-EQ-9	BALTIMORE GAS AND ELECTRIC CO		1.G FE	11,808,603	12,060,000	11,636,022	11,809,787		297			5.400	5.548	JD	54,270	97,740	12/04/2025	06/01/2053	12,385,620
059514-AE-9	BANCO DE BOGOTA 4.375% 03 AUG 2027-27 14		3.B FE	759,688	850,000	846,813	813,731		20,897			4.375	7.269	FA	15,288	37,188	03/30/2023	08/03/2027	664,219
05964H-AF-2	BANCO SANTANDER SA	0	1.G FE	2,380,560	2,400,000	2,381,220	2,380,938		378			3.800	4.189	FA	32,427		12/15/2025	02/23/2028	2,445,600
05964H-AJ-4	BANCO SANTANDER SA	0	1.G FE	21,978,764	22,200,000	22,308,540	22,027,353		48,589			4.379	4.743	AO	213,330	486,069	05/07/2025	04/12/2028	22,686,069
05964H-AN-5	BANCO SANTANDER SA		1.G FE	25,076,800	25,200,000	24,773,871	25,104,879		39,238			1.722	1.935	MS	128,978	406,392	03/20/2025	09/14/2027	25,416,972
05964H-AQ-8	BANCO SANTANDER SA		1.G FE	25,058,900	25,400,000	25,411,266	25,142,448		77,212			4.175	4.659	MS	285,732	538,575	04/23/2025	03/24/2028	25,930,225
05964H-AS-4	BANCO SANTANDER SA		1.G FE	14,800,000	14,800,000	15,073,392	14,800,000					5.294	5.294	FA	289,464	783,512	08/11/2022	08/18/2027	15,191,756
05964H-AV-7	BANCO SANTANDER SA		2.A FE	1,997,730	2,000,000	2,218,717	1,998,288		166			6.921	6.935	FA	54,984	138,420	08/01/2023	08/08/2033	2,069,210
05964H-AY-1	BANCO SANTANDER SA	0	1.E FE	5,576,336	5,200,000	5,546,942	5,546,535		(29,801)			6.607	4.104	MN	51,535	132,140	12/04/2025	11/07/2028	5,371,782
05964H-BD-6	BANCO SANTANDER SA		2.A FE	1,861,812	1,800,000	1,942,559	1,857,527		(4,285)			6.350	5.854	MS	33,973	114,300	02/24/2025	03/14/2034	1,857,150
05964H-BJ-3	BANCO SANTANDER SA		1.G FE	3,002,580	3,000,000	3,126,582	3,002,297		(283)			5.565	5.544	JJ	76,055	83,475	01/07/2025	01/17/2030	3,083,475
05964H-BK-0	BANCO SANTANDER SA		1.G FE	15,150,208	14,800,000	15,883,512	15,128,816		(21,392)			6.033	5.713	JJ	406,758	446,442	02/24/2025	01/17/2035	15,246,442
05970F-AD-3	BANCO SANTANDER CHILE		1.G FE	2,400,000	2,400,000	2,248,920	2,400,000					3.177	3.177	AO	13,767	76,248	10/21/2021	10/26/2031	1,371,445
05971K-AL-3	BANCO SANTANDER SA		2.A FE	5,600,000	5,600,000	5,130,797	5,600,000					3.225	3.225	MN	19,565	180,600	11/15/2021	11/22/2032	4,674,175
05971U-2E-6	BANCO DE CREDITO DEL PER 5.85% 01/11/202		2.C FE	9,571,837	9,581,000	9,969,078	9,576,753		2,091			5.850	5.866	JJ	264,675	560,488	05/29/2024	01/11/2029	9,861,244
05971V-2E-4	BANCO DE CREDITO DEL PER 5.85% 11 JAN 20		2.C FE	13,808,370	13,478,000	14,023,926	13,731,858		(58,775)			5.850	5.150	JJ	372,330	683,456	10/21/2025	01/11/2029	13,666,382
05971W-AD-5	BANCO SANTANDER-CHILE 3.177% 26 OCT 2031		1.G FE	4,579,260	5,020,000	4,695,583	4,607,882		28,622			3.177	4.810	AO	28,796	82,602	10/15/2025	10/26/2031	5,099,743
05974E-AA-8	FIEMEX ENERGIA - BANCO ACTINVER SA		2.C FE	5,512,912	5,378,455	5,650,067	5,505,106		(8,052)			7.250	6.939	JJ	163,557	339,029	09/30/2024	01/31/2041	494,777
059895-AS-1	BANGKOK BANK PUBLIC COMPANY 4.45% 19 SEP		2.A FE	3,341,399	3,120,000	3,143,993	3,204,462		(29,937)			4.450	3.333	MS	39,338	138,840	05/03/2023	09/19/2028	2,984,970
059895-AW-2	BANGKOK BANK PCL/HK MTN 5.3% 09/21/2028		2.A FE	4,327,092	4,350,000	4,470,800	4,336,773		4,395			5.300	5.422	MS	64,042	230,550	09/20/2023	09/21/2028	4,465,275
06000B-AC-6	BANGKOK BANK PUBLIC CO LTD (HONG K		2.A FE	3,432,854	3,450,000	3,600,110	3,434,836		1,350			5.650	5.716	JJ	95,297	194,925	06/26/2024	07/05/2034	3,547,463
06050T-JZ-6	BANK OF AMERICA CORP		1.G FE	10,180,820	10,000,000	10,873,886	10,152,639		(9,941)			6.000	5.808	AO	126,667	600,000	11/29/2022	10/15/2036	10,300,000
06051G-FX-2	BANK OF AMERICA CORP		1.G FE	499,165	500,000	499,360	499,980		65			3.500	3.514	AO	3,500	17,500	04/14/2016	04/19/2026	508,750
06051G-GA-1	BANK OF AMERICA CORP REG		1.G FE	127,079	133,000	131,782	131,357		870			3.248	3.967	AO	840	4,320	12/17/2024	10/21/2027	135,160
06051G-GR-4	BANK OF AMERICA CORP		1.G FE	2,350,000	2,350,000	2,334,088	2,350,000					3.593	3.593	JJ	37,527	84,436	07/18/2017	07/21/2028	2,392,218
06051G-HA-0	BANK OF AMERICA CORP		1.G FE	3,500,000	3,500,000	2,809,645	3,500,000					3.946	3.946	JJ	60,615	138,110	01/18/2018	01/23/2049	3,569,055
06051G-HD-4	BANK OF AMERICA CORP		1.E FE	19,824,100	20,475,000	20,242,052	19,939,415		115,315			3.419	4.368	JD	21,390	700,040	04/24/2025	12/20/2028	20,825,020
06051G-HM-4	BANK OF AMERICA CORP		1.G FE	150,000	150,000	150,741	150,000					4.271	4.271	JJ	2,812	6,407	07/18/2018	07/23/2029	153,203
06051G-HQ-5	BANK OF AMERICA CORP		1.G FE	81,000	81,000	80,596	81,000					3.974	3.973	FA	1,288	3,219	02/04/2019	02/07/2030	82,609
06051G-HS-1	BANK OF AMERICA CORP		1.G FE	3,500,000	3,500,000	2,952,478	3,500,000					4.330	4.330	MS	44,623	151,550	03/12/2019	03/15/2050	3,575,775
06051G-HX-0	BANK OF AMERICA CORP		1.G FE	500,000	500,000	475,998	500,000					2.884	2.884	AO	2,764	14,420	10/17/2019	10/22/2030	507,210
06051G-HZ-5	BANK OF AMERICA CORP		1.E FE	7,800,000	7,800,000	7,271,510	7,800,000					2.496	2.496	FA	74,630	194,688	02/10/2020	02/13/2031	7,897,344
06051G-JA-8	BANK OF AMERICA CORP		1.G FE	6,950,000	6,950,000	5,597,005	6,950,000					4.083	4.083	MS	79,613	283,769	03/17/2020	03/20/2051	7,091,884
06051G-JB-6	BANK OF AMERICA CORP		1.G FE	2,250,000	2,250,000	2,097,969	2,250,000					2.592	2.592	AO	10,044	58,320	04/22/2020	04/29/2031	2,279,160
06051G-KB-4	BANK OF AMERICA CORP	LS	1.G FE	2,900,000	2,900,000	1,907,170	2,900,000					2.972	2.972	JJ	38,306	86,188	07/15/2021	07/21/2052	2,029,720
06051G-KK-4	BANK OF AMERICA CORP		1.G FE	2,725,000	2,725,000	2,495,639	2,725,000					2.972	2.972	FA	33,070	80,987	02/01/2022	02/04/2033	1,649,148
06051G-KL-2	BANK OF AMERICA CORP		2.A FE	4,600,000	4,600,000	4,337,785	4,600,000					3.846	3.846	MS	55,532	176,916	03/03/2022	03/08/2037	2,344,229
06051G-KQ-1	BANK OF AMERICA CORP		1.G FE	4,300,000	4,300,000	4,296,913	4,300,000					4.571	4.571	AO	34,943	196,553	04/21/2022	04/27/2033	4,091,420
06051G-KW-8	BANK OF AMERICA CORP		1.G FE	23,703,010	23,651,000	23,988,877	23,684,758		(17,797)			4.948	4.851	JJ	516,861	1,170,251	12/17/2024	07/22/2028	24,236,126
06051G-LC-1	BANK OF AMERICA CORP		1.G FE	67,529	65,000	67,555	66,671		(829)			6.204	4.742	MN	571	4,033	12/17/2024	11/10/2028	67,016
06051G-LE-7	BANK OF AMERICA CORP		1.E FE	16,875,000	16,875,000	16,883,380	16,875,000					5.080	5.080	JJ	383,381	857,250	01/17/2023	01/20/2027	17,303,625

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
06051G-MA-4	BANK OF AMERICA CORP		1.G FE	8,160,456	8,105,000	8,461,025	8,156,593		(3,801)			5.468	5.369	JJ	194,507	333,138	02/24/2025	01/23/2035	8,326,591
06051G-MM-8	BANK OF AMERICA CORP		1.E FE	10,903,679	10,725,000	11,213,149	10,894,728		(8,951)			5.511	5.288	JJ	257,766	295,527	02/24/2025	01/24/2036	11,020,527
06051G-MQ-9	BANK OF AMERICA CORP		1.G FE	18,158,469	18,150,000	18,951,088	18,158,347		(122)			5.744	5.737	FA	402,535	521,268	02/24/2025	02/12/2036	18,671,268
06237M-AB-9	BANK GOSPODARSTWA KRAJOW 6.25% 10/31/202		1.G FE	8,161,906	8,140,000	8,603,817	8,154,852		(4,686)			6.250	6.178	AO	86,205	508,750	10/27/2023	10/31/2028	8,394,375
06368D-H7-2	BANK OF MONTREAL		2.A FE	12,750,000	12,750,000	11,478,883	12,750,000					3.088	3.088	JJ	187,017	393,720	01/05/2022	01/10/2037	11,372,928
06368F-AC-3	BANK OF MONTREAL	LS	1.F FE	14,974,650	15,000,000	14,728,062	14,996,326		5,154			1.250	1.285	MS	55,208	187,500	09/09/2021	09/15/2026	15,093,750
06368L-AQ-9	BANK OF MONTREAL		1.F FE	1,379,448	1,380,000	1,398,670	1,379,831		93			4.700	4.708	MS	19,278	64,860	12/16/2022	09/14/2027	1,412,430
06368L-C6-1	BANK OF MONTREAL		1.F FE	7,500,000	7,500,000	7,559,333	7,500,000					3.680	3.680	MJSD	16,317	416,204	12/05/2023	12/11/2026	7,574,063
06368L-GV-2	BANK OF MONTREAL	0	1.F FE	17,407,460	17,140,000	17,578,979	17,385,425		(22,325)			5.203	4.442	FA	371,581	390,225	10/21/2025	02/01/2028	17,585,897
06368L-WU-6	BANK OF MONTREAL	0	1.F FE	12,123,383	11,851,000	12,360,138	12,106,863		(16,520)			5.717	4.830	MS	180,672	438,780	12/29/2025	09/25/2028	9,617,270
06406F-AC-7	BANK OF NEW YORK MELLON CORP/THE		1.F FE	3,119,885	3,131,000	3,119,060	3,130,643		1,028			2.800	2.834	MN	13,881	87,668	04/25/2016	05/04/2026	3,174,834
06406F-AE-3	BANK OF NEW YORK MELLON CORP/THE		1.F FE	5,034,654	5,077,000	5,031,989	5,074,003		4,712			2.450	2.542	FA	46,299	124,387	12/16/2016	08/17/2026	5,139,193
06406R-AB-3	BANK OF NEW YORK MELLON CORP/THE		1.F FE	200,000	200,000	199,054	200,000					3.442	3.442	FA	2,754	6,884	01/31/2017	02/07/2028	101,721
06406R-AD-9	BANK OF NEW YORK MELLON CORP/THE		1.F FE	2,848,803	2,850,000	2,831,208	2,850,000		96			3.250	3.248	MN	11,578	92,625	05/09/2017	05/16/2027	2,845,500
06406R-AF-4	BANK OF NEW YORK MELLON/THE		1.F FE	476,842	478,000	474,732	477,357		339			3.400	3.467	JJ	6,862	16,252	12/17/2024	01/29/2028	486,126
06406R-AU-1	BANK OF NEW YORK MELLON CORP/THE	0	1.F FE	2,291,900	2,500,000	2,373,833	2,334,909		43,009			1.650	4.432	JJ	19,135	20,625	04/15/2025	07/14/2028	2,520,625
06406R-BB-2	BANK OF NEW YORK MELLON/THE	LS	1.F FE	12,362,924	12,400,000	11,316,822	12,376,396		3,555			2.500	2.534	JJ	133,472	310,000	01/19/2022	01/26/2032	12,555,000
06406R-BH-9	BANK OF NEW YORK MELLON CORP/THE		1.F FE	1,800,000	1,800,000	1,775,853	1,800,000					4.289	4.289	JD	3,860	77,202	06/08/2022	06/13/2033	1,838,601
06406R-BL-0	BANK OF NEW YORK MELLON CORP/THE		1.F FE	66,988	65,000	67,189	66,305		(660)			5.802	4.636	AO	691	3,771	12/17/2024	10/25/2028	66,886
06406R-BP-1	BANK OF NEW YORK MELLON CORP/THE		1.D FE	9,600,884	9,600,000	9,649,730	9,600,812		(7)			4.706	4.704	FA	188,240	451,776	01/24/2023	02/01/2034	9,825,888
06406R-BR-7	BANK OF NEW YORK MELLON CORP/THE		1.D FE	5,710,000	5,710,000	5,831,847	5,710,000					4.967	4.967	AO	51,208	283,616	04/19/2023	04/26/2034	5,851,808
06406R-BT-3	BANK OF NEW YORK MELLON CORP/THE		1.D FE	400,000	400,000	424,823	400,000					6.317	6.317	AO	4,632	25,268	10/18/2023	10/25/2029	412,634
06406R-BU-0	BANK OF NEW YORK MELLON CORP/THE		1.F FE	21,940,000	21,940,000	24,568,723	21,940,000					6.474	6.474	AO	260,406	1,420,396	10/18/2023	10/25/2034	22,650,198
06406R-BW-6	BANK OF NEW YORK MELLON CORP/THE		1.D FE	4,885,146	4,870,000	5,039,765	4,884,511		(634)			5.188	5.143	MS	75,095	252,656	02/24/2025	03/14/2035	4,996,328
06406Y-AB-8	BANK OF NEW YORK MELLON CORP/THE		1.F FE	1,407,049	1,385,000	1,450,235	1,405,588		(1,461)			5.606	5.386	JJ	34,508	38,822	02/24/2025	07/21/2039	1,423,822
06407E-AF-2	BANK OF NEW ZEALAND	LS	1.E FE	7,325,000	7,325,000	6,709,683	7,325,000					2.870	2.870	JJ	89,931	210,228	01/20/2022	01/27/2032	7,430,114
064159-4B-9	BANK OF NOVA SCOTIA		1.F FE	3,795,136	3,800,000	3,391,297	3,797,260		457			2.150	2.164	FA	34,042	81,700	06/21/2021	08/01/2031	3,840,850
064159-8K-5	BANK OF NOVA SCOTIA		1.F FE	14,999,250	15,000,000	14,733,866	14,999,912		124			1.300	1.301	MS	57,417	195,000	09/13/2021	09/15/2026	15,097,500
064159-QE-9	BANK OF NOVA SCOTIA		1.F FE	8,251,491	8,273,000	8,211,138	8,271,154		3,242			2.700	2.738	FA	91,830	223,371	07/24/2019	08/03/2026	7,905,625
06417X-AD-3	BANK OF NOVA SCOTIA	LS	1.F FE	7,496,700	7,500,000	7,352,091	7,499,275		654			1.950	1.959	FA	60,531	146,250	01/03/2022	02/02/2027	7,573,125
06417X-AE-1	BANK OF NOVA SCOTIA		1.F FE	8,530,250	8,550,000	7,645,661	8,537,530		1,876			2.450	2.476	FA	86,699	209,475	01/03/2022	02/02/2032	7,895,550
06417X-AG-6	BANK OF NOVA SCOTIA		2.A FE	3,499,895	3,500,000	3,412,335	3,500,000					4.588	4.588	MN	25,425	160,580	04/05/2022	05/04/2037	3,477,996
06418G-AL-1	BANK OF NOVA SCOTIA (FXD-FRN)		1.F FE	3,160,030	3,180,000	3,196,716	3,164,319		4,289			4.404	4.601	MS	43,959	70,024	03/20/2025	09/08/2028	3,250,024
06654D-AE-7	BANNER HEALTH		1.D FE	1,149,135	1,745,000	1,115,143	1,160,482		10,940			2.913	5.361	JJ	25,416	50,832	12/17/2024	01/01/2051	1,770,416
06675D-CE-0	BANQUE FEDERATIVE DU CREDIT MUTUEL		1.E FE	15,000,000	15,000,000	15,153,489	15,000,000					4.753	4.753	JJ	332,710	713,100	07/06/2022	07/13/2027	15,356,475
06675D-CG-5	BANQUE FEDERATIVE DU CREDIT MUTUEL		1.E FE	10,000,000	10,000,000	10,058,383	10,000,000					3.680	3.680	JAJO	87,269	588,308	07/05/2023	07/13/2026	10,103,000
06675D-CM-2	BANQUE FEDERATIVE DU CREDIT MUTUEL		1.E FE	40,668,727	40,267,000	41,186,641	40,558,970		(109,721)			5.194	4.831	FA	784,300	1,438,612	02/27/2025	02/16/2028	41,312,734
06675F-AY-3	BANQUE FEDERATIVE DU CREDIT MUTUEL	LS	1.E FE	20,000,000	20,000,000	19,650,146	20,000,000					1.604	1.604	AO	77,527	320,800	09/28/2021	10/04/2026	20,160,400
06675F-BB-2	BANQUE FEDERATIVE DU CREDIT MUTUEL		1.E FE	11,321,445	11,100,000	11,530,471	11,264,767		(56,678)			5.790	5.157	JJ	299,922	321,345	01/15/2025	07/13/2028	11,421,345
06675F-BC-0	BANQUE FEDERATIVE DU CREDIT MUTUEL		1.E FE	2,005,540	2,000,000	2,022,234	2,002,953		(2,583)			5.088	4.943	JJ	44,661	101,760	12/30/2024	01/23/2027	2,050,880
066836-AB-3	BAPTIST HEALTH SOUTH FLORIDA INC		1.D FE	2,112,484	1,845,000	1,604,244	2,072,582		(10,725)			4.342	3.335	MN	10,236	80,110	02/02/2022	11/15/2041	1,246,486
06684N-AM-1	BAPTIST HEALTH OBLIGATED GROUP		1.C FE	8,644,982	9,045,000	7,046,468	8,651,114		6,132			4.100	4.452	JD	30,904	185,423	08/07/2025	12/01/2049	801,206
06684Q-AB-8	BAPTIST HEALTHCARE SYSTEM OBLIGATED GR		1.E FE	12,756,693	17,290,000	12,287,725	12,903,216		83,651			3.540	5.418	FA	231,225	612,066	06/17/2024	08/15/2050	17,443,378
067316-AD-1	BACARDI LTD		2.C FE	6,774,636	6,800,000	6,743,325	6,798,448		2,821			2.750	2.793	JJ	86,228	187,000	07/07/2016	07/15/2026	6,893,500
067316-AF-6	BACARDI LTD		2.C FE	5,183,412	5,200,000	5,240,013	5,195,388		1,797			4.700	4.740	MN	31,229	244,400	04/24/2018	05/15/2028	5,322,200
06738E-AW-5	BARCLAYS PLC	0	2.A FE	4,953,200	5,000,000	5,042,716	4,963,207		10,007			4.836	5.172	MN	34,927	241,800	04/24/2025	05/09/2028	5,120,900

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
06738E-BM-6	BARCLAYS PLC		2.A FE	11,977,158	11,898,000	11,024,698	11,939,123		(8,358)			2.645	2.563	JD	6,119	314,702	02/25/2021	06/24/2031	11,852,706
06738E-BR-5	BARCLAYS PLC		2.A FE	4,650,000	4,650,000	4,240,371	4,650,000					2.667	2.667	MS	38,238	124,016	03/03/2021	03/10/2032	3,901,340
06738E-BS-3	BARCLAYS PLC		2.A FE	3,925,000	3,925,000	3,158,741	3,925,000					3.811	3.811	MS	46,121	149,582	03/03/2021	03/10/2042	3,795,980
06738E-BV-6	BARCLAYS PLC		2.A FE	6,050,000	6,050,000	5,504,521	6,050,000					2.894	2.894	MN	17,995	175,087	11/17/2021	11/24/2032	5,478,138
06738E-BW-4	BARCLAYS PLC		2.A FE	1,750,000	1,750,000	1,354,689	1,750,000					3.330	3.330	MN	5,989	58,275	11/17/2021	11/24/2042	1,372,478
06738E-BY-0	BARCLAYS PLC		2.A FE	10,000,000	10,000,000	10,218,251	10,000,000					5.501	5.501	FA	216,984	550,100	08/02/2022	08/09/2028	10,275,050
06738E-CA-1	BARCLAYS PLC		2.A FE	2,950,000	2,950,000	3,101,975	2,950,000					5.746	5.746	FA	66,861	169,507	08/02/2022	08/09/2033	3,034,754
06738E-CD-5	BARCLAYS PLC		2.A FE	22,695,858	21,836,000	23,080,322	22,401,257		(284,544)			7.385	5.857	MN	264,285	1,612,589	12/17/2024	11/02/2028	22,642,294
06738E-CF-0	BARCLAYS PLC		2.A FE	14,999,183	14,852,000	14,935,977	14,903,780		(95,404)			5.829	4.825	MN	125,049	865,723	04/28/2025	05/09/2027	15,284,862
06738E-CG-8	BARCLAYS PLC		2.A FE	4,770,000	4,770,000	5,140,273	4,770,000					6.224	6.224	MN	42,883	296,885	05/02/2023	05/09/2034	4,918,442
06738E-CH-6	BARCLAYS PLC		2.A FE	10,000,000	10,000,000	11,215,094	10,000,000					7.119	7.119	JD	7,910	711,900	06/20/2023	06/27/2034	10,355,950
06738E-CJ-2	BARCLAYS PLC		2.A FE	30,000,000	30,000,000	30,468,536	30,000,000					6.496	6.496	MS	584,640	1,948,800	09/06/2023	09/13/2027	30,974,400
06738E-CL-7	BARCLAYS PLC		2.A FE	12,169,425	12,660,000	14,022,882	12,245,317		34,307			6.692	7.205	MS	254,162	847,207	10/04/2023	09/13/2034	13,083,604
06738E-CU-7	BARCLAYS PLC		2.A FE	5,954,167	6,010,000	6,133,063	5,962,407		8,240			4.942	5.134	MS	91,579	297,014	02/24/2025	09/10/2030	6,158,507
06738E-CV-5	BARCLAYS PLC		2.A FE	5,622,402	5,840,000	5,947,432	5,638,199		15,798			5.335	5.805	MS	96,066	311,564	01/23/2025	09/10/2035	5,995,782
06738E-CX-1	BARCLAYS PLC		2.A FE	3,203,246	3,180,000	3,241,627	3,197,537		(5,709)			5.086	4.813	FA	56,607	80,867	03/20/2025	02/25/2029	3,260,867
06738E-CZ-6	BARCLAYS PLC		2.A FE	3,440,480	3,405,000	3,568,328	3,438,790		(1,690)			5.785	5.643	FA	68,943	98,490	02/24/2025	02/25/2036	3,501,191
067901-AA-6	BARRICK GOLD CORP		2.A FE	612,656	617,000	644,962	614,948		172			5.800	5.849	MN	4,573	35,786	11/08/2004	11/15/2034	634,893
070101-A*-1	BASIN ELECTRIC POWER COOPERATIVE		1.F	11,500,000	11,500,000	11,756,508	11,500,000					5.394	5.394	MON	36,520	699,249	03/12/2008	06/11/2029	11,051,924
070101-D#-4	BASIN ELECTRIC POWER COOPERATIVE		1.F	3,333,331	3,333,331	3,369,075	3,333,331					4.890	4.890	AO	28,525	163,000	10/21/2009	10/28/2027	379,425
070101-F#-2	BASIN ELECTRIC POWER COOPERATIVE I		1.F	16,524,720	16,524,720	16,160,638	16,524,720					4.100	4.100	JD	30,112	677,514	07/07/2015	06/15/2034	4,610,993
070101-G@-3	BASIN ELECTRIC POWER COOPERATIVE I		1.G FE	53,100,000	53,100,000	49,683,144	53,100,000					4.740	4.740	JD	111,864	2,516,940	07/07/2015	06/15/2044	7,504,407
07132#-AJ-1	BATTELLE MEMORIAL INSTITUTE		1.E Z	14,000,000	14,000,000	13,447,839	14,000,000					3.620	3.620	FA	205,536	506,800	08/05/2019	08/05/2031	14,253,400
07132#-AL-6	BATTELLE MEMORIAL INSTITUTE		1.E Z	8,200,000	8,200,000	6,668,708	8,200,000					2.500	2.500	AO	43,278	205,000	10/15/2020	10/15/2035	8,302,500
07132#-AM-4	BATTELLE MEMORIAL INSTITUTE		1.E Z	18,800,000	18,800,000	14,086,243	18,800,000					2.670	2.670	AO	105,969	501,960	10/15/2020	10/15/2040	19,050,980
07132#-AQ-5	BATTELLE MEMORIAL INSTITUTE		1.E Z	5,500,000	5,500,000	4,504,578	5,500,000					2.870	2.870	AO	34,639	157,850	04/12/2022	04/12/2037	5,578,925
071813-AX-7	BAXTER INTERNATIONAL INC		2.C FE	179,712	180,000	186,861	179,853		8			6.250	6.260	JD	938	11,250	12/04/2007	12/01/2037	185,625
071813-BP-3	BAXTER INTERNATIONAL INC		2.C FE	14,571,185	17,975,000	12,790,895	14,668,378		21,961			3.500	4.885	FA	237,669	211,750	10/28/2025	08/15/2046	17,729,938
071813-BQ-1	BAXTER INTERNATIONAL INC		2.C FE	13,509,661	14,176,000	14,034,686	14,120,184		88,827			2.600	3.220	FA	139,240	368,576	07/31/2018	08/15/2026	14,258,988
071813-BY-4	BAXTER INTERNATIONAL	LS	3.A FE	6,804,791	6,023,000	5,871,810	6,408,385		(91,620)			3.950	2.236	AO	59,477	237,909	07/09/2021	04/01/2030	4,969,242
071813-CP-2	BAXTER INTERNATIONAL INC	0	2.C FE	4,960,667	5,310,000	5,012,669	4,997,945		37,278			2.272	4.443	JD	10,054	60,322	08/18/2025	12/01/2028	5,370,322
071813-CS-6	BAXTER INTERNATIONAL INC		2.C FE	8,199,905	8,200,000	7,156,394	8,200,000					2.539	2.539	FA	86,749	208,198	06/14/2022	02/01/2032	7,645,847
071813-CV-9	BAXTER INTERNATIONAL INC	LS	2.C FE	23,654,342	36,060,000	22,746,109	23,814,194		159,843			3.132	5.607	JD	94,117	1,129,399	04/30/2025	12/01/2051	36,523,134
07274N-AL-7	BAYER US FINANCE II LLC		2.B FE	3,474,485	3,500,000	3,504,110	3,493,603		2,689			4.375	4.442	JD	6,806	153,125	06/18/2018	12/15/2028	3,576,563
07274N-AQ-6	BAYER US FINANCE II LLC		2.B FE	797,248	800,000	681,719	797,631		57			4.875	4.897	JD	650	39,000	06/18/2018	06/25/2048	819,500
07274N-BC-6	BAYER US FINANCE LLC		2.B FE	1,655,436	1,500,000	1,495,954	1,613,806		(6,553)			5.875	5.039	AO	18,604	88,125	07/12/2018	04/15/2038	1,544,063
07274N-BF-9	BAYER US FINANCE LLC		2.B FE	2,063,866	2,200,000	1,781,067	2,087,672		3,685			4.400	4.820	JJ	44,636	96,800	07/12/2018	07/15/2044	2,248,400
07274N-BG-7	BAYER US FINANCE II LLC		2.B FE	219,875	250,000	187,072	224,928		781			3.950	4.750	AO	2,085	9,875	07/12/2018	04/15/2045	254,938
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS		1.D FE	597,446	640,000	517,622	601,246		1,113			3.967	4.414	MN	3,244	25,389	05/24/2022	11/15/2046	652,694
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS		1.D FE	3,500,000	3,500,000	3,137,202	3,500,000					1.777	1.777	MN	7,947	62,195	01/14/2021	11/15/2030	3,531,098
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS		1.D FE	13,900,000	13,900,000	8,842,287	13,900,000					2.839	2.839	MN	50,424	394,621	01/15/2021	11/15/2050	13,488,794
072868-AC-6	BAYLOR UNIVERSITY		1.E FE	4,500,000	4,500,000	4,084,901	4,500,000					4.019	4.019	MS	60,285	180,855	02/08/2018	03/01/2038	4,590,428
073096-A*-0	BAYPORT POLYMERS LLC		1.D PL	18,000,000	18,000,000	18,192,420	18,000,000					4.770	4.770	FA	324,360	858,600	02/15/2023	02/15/2028	18,429,300
073096-A@-8	BAYPORT POLYMERS LLC		1.D PL	14,200,000	14,200,000	14,389,996	14,200,000					4.890	4.890	FA	262,321	694,380	02/15/2023	02/15/2030	14,547,190
07316#-AA-8	BAYSTATE MEDICAL CENTER INC		1.F	11,000,000	11,000,000	8,282,832	11,000,000					3.400	3.400	JJ	187,000	374,000	12/11/2019	07/01/2049	2,046,728

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
07330M-AA-5	BRANCH BANKING AND TRUST COMPANY		1.G FE	25,237,160	26,000,000	25,959,230	25,836,025		194,365			3.800	4.581	AO	167,411	988,000	12/14/2022	10/30/2026	26,494,000
07336U-AC-7	BBVA MEXICO SA INSTITUCION DE BANC		2.A FE	2,264,144	2,268,000	2,330,143	2,265,056		702			5.250	5.289	MS	36,713	119,070	09/04/2024	09/10/2029	1,917,035
073952-AB-9	BEACON FUNDING TRUST		2.B FE	6,978,583	6,960,000	7,089,650	6,978,583					6.266	6.245	FA	164,754	218,057	02/24/2025	08/15/2054	7,178,057
07586P-AA-9	BECLE SAB DE CV		2.C FE	11,217,340	11,890,000	10,377,845	11,405,147		67,416			2.500	3.217	AO	63,578	294,750	10/06/2025	10/14/2031	11,228,625
075887-AN-9	BECTON DICKINSON AND COMPANY		2.B FE	572,385	500,000	520,391	509,204		(5,292)			7.000	5.766	FA	14,583	35,000	09/20/2006	08/01/2027	517,500
075887-AQ-2	BECTON DICKINSON AND COMPANY		2.B FE	1,687,915	1,500,000	1,584,221	1,535,666		(13,202)			6.700	5.696	FA	41,875	100,500	01/04/2007	08/01/2028	1,550,250
075887-BG-3	BECTON DICKINSON AND COMPANY		2.B FE	2,374,566	2,300,000	2,042,839	2,359,461		(2,037)			4.685	4.478	JD	4,789	107,755	01/26/2017	12/15/2044	2,353,878
075887-BW-8	BECTON DICKINSON AND COMPANY		2.B FE	18,943,674	19,500,000	19,420,538	19,352,418		98,783			3.700	4.246	JD	50,104	721,500	06/27/2022	06/06/2027	19,758,900
075887-BX-6	BECTON DICKINSON AND COMPANY		2.B FE	21,136,799	24,120,000	21,066,512	21,239,438		63,707			4.669	5.631	JD	78,206	1,126,163	02/24/2025	06/06/2047	24,683,081
075887-CK-3	BECTON DICKINSON AND COMPANY		2.B FE	6,559,987	7,360,000	5,526,696	6,578,374		13,504			3.794	4.434	MN	31,802	279,238	01/25/2024	05/20/2050	6,990,134
075887-CL-1	BECTON DICKINSON AND COMPANY		2.B FE	6,900,000	6,900,000	6,136,466	6,900,000					1.957	1.957	FA	52,513	135,033	02/08/2021	02/11/2031	6,361,646
075887-CP-2	BECTON DICKINSON AND COMPANY		2.B FE	500,000	500,000	492,681	500,000					4.298	4.298	FA	7,701	21,490	08/08/2022	08/22/2032	510,745
075887-CQ-0	BECTON DICKINSON AND COMPANY	LS	2.B FE	280,000	280,000	283,778	280,000					4.693	4.693	FA	5,037	13,140	02/06/2023	02/13/2028	286,570
076912-AA-2	BEIGNET INVESTOR LLC		1.E FE	161,040,000	161,040,000	170,628,238	161,040,000					6.581	6.581	MJSD	29,439	2,031,291	10/16/2025	05/30/2049	7,614,351
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	10,358,766	10,460,000	8,662,320	10,361,936		2,169			4.464	4.528	AO	116,734	466,934	01/25/2024	04/01/2048	10,693,467
0778FP-AB-5	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	3,143,763	3,150,000	2,495,957	3,144,910		123			4.300	4.311	JJ	57,190	135,450	05/08/2019	07/29/2049	3,217,725
0778FP-AF-6	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	897,552	900,000	640,896	897,788		53			3.650	3.665	MS	9,490	32,850	03/12/2021	03/17/2051	916,425
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA O	LS	2.B FE	7,168,392	7,200,000	6,247,938	7,180,758		2,906			2.150	2.197	FA	58,480	154,800	08/09/2021	02/15/2032	4,750,525
0778FP-AH-2	BELL TELEPHONE COMPANY OF CANADA O	LS	2.B FE	2,898,869	2,900,000	1,893,766	2,898,978		25			3.200	3.202	FA	35,058	92,800	08/09/2021	02/15/2052	2,946,400
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	2,974,320	3,000,000	2,119,055	2,976,398		514			3.650	3.697	FA	41,367	109,500	02/08/2022	08/15/2052	2,952,925
0778FP-AL-3	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	6,745,275	6,750,000	6,857,558	6,748,966		1,463			5.100	5.103	MN	47,813	344,250	05/08/2023	05/11/2033	6,922,125
0778FP-AM-1	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	4,032,849	4,040,000	4,103,627	4,034,642		1,199			5.200	5.220	FA	79,364	210,080	02/12/2024	02/15/2034	4,145,040
0778FP-AN-9	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	1,607,891	1,610,000	1,536,009	1,608,091		28			5.550	5.558	FA	33,756	89,355	02/12/2024	02/15/2054	1,654,678
081437-AS-4	BEMIS COMPANY INC		2.B FE	10,169,212	10,189,000	10,099,286	10,187,232		2,421			3.100	3.122	MS	93,003	315,859	06/13/2019	09/15/2026	10,194,605
081437-AT-2	BEMIS COMPANY INC		2.B FE	6,031,158	5,800,000	5,383,253	5,912,186		(25,531)			2.630	2.143	JD	5,085	152,540	02/12/2021	06/19/2030	5,116,408
084423-87-0	WR BERKLEY CORPORATION		2.B FE	2,356,984	140,000	2,283,400	2,356,984					4.125	24.515	MJSD	16	144,375	01/02/2025	03/30/2061	141,444
084423-AU-6	WR BERKLEY CORPORATION		2.A FE	9,059,214	9,050,000	6,935,426	9,058,070		(380)			4.000	3.992	MN	46,256	362,000	09/01/2020	05/12/2050	9,231,000
084423-AV-4	WR BERKLEY CORPORATION		2.A FE	448,146	450,000	316,501	448,323		38			3.550	3.572	MS	4,038	15,975	03/09/2021	03/30/2052	457,988
084659-AM-3	BERKSHIRE HATHAWAY ENERGY CO		1.G FE	298,893	300,000	295,758	299,748		128			3.250	3.288	AO	2,058	9,750	01/02/2018	04/15/2028	304,875
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO		1.G FE	99,984	100,000	98,396	100,000					3.700	3.699	JJ	1,706	3,700	03/25/2020	07/15/2030	101,850
084659-AX-9	BERKSHIRE HATHAWAY ENERGY CO		1.G FE	13,808,762	16,300,000	13,079,805	13,816,743		6,329			4.250	5.352	AO	146,247	170,000	12/04/2025	10/15/2050	16,646,375
084659-BF-7	BERKSHIRE HATHAWAY ENERGY CO		1.G FE	13,975,199	16,060,000	13,582,882	14,003,735		27,644			4.600	5.503	MN	123,127	738,760	02/24/2025	05/01/2053	16,429,380
084664-CV-1	BERKSHIRE HATHAWAY FINANCE CORP		1.C FE	5,188,515	7,125,000	4,603,209	5,239,679		38,046			2.850	4.618	AO	42,869	203,063	12/27/2024	10/15/2050	7,023,681
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP		1.C FE	2,570,152	2,600,000	1,560,256	2,573,661		743			2.500	2.555	JJ	29,972	65,000	01/05/2021	01/15/2051	2,632,500
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP		1.C FE	14,204,462	16,535,000	12,784,487	14,269,099		40,792			3.850	4.751	MS	187,443	636,598	12/17/2024	03/15/2052	16,700,411
084670-F*-4	BERKSHIRE HATHAWAY INC.		1.C	16,785,846	15,949,472	14,067,228	15,949,472				(836,374)	2.710	2.710	JJ	181,297		07/30/2025	07/30/2040	16,165,587
08576B-AB-8	BERRY GLOBAL INC		2.B FE	19,281,883	19,300,000	20,390,161	19,287,046		5,162			5.800	5.814	JD	49,751	1,119,400	02/13/2025	06/15/2031	19,859,700
08576P-AH-4	BERRY GLOBAL INC		2.B FE	20,046,970	22,156,000	22,133,824	22,118,143		956,851			1.570	6.098	JJ	160,397	347,849	09/29/2023	01/15/2026	22,329,925
08576P-AL-5	BERRY GLOBAL INC		2.B FE	8,666,769	8,730,000	8,998,354	8,693,951		14,363			5.500	5.695	AO	101,365	480,150	03/04/2024	04/15/2028	8,970,075
08576P-AQ-4	BERRY GLOBAL INC		2.B FE	3,700,486	3,700,000	3,861,109	3,700,723		237			5.650	5.647	JJ	96,395	104,525	02/13/2025	01/15/2034	3,804,525
088932-AA-6	THE BIDVEST GROUP (UK) PLC		3.B FE	11,263,747	11,239,000	11,404,073	11,262,541		(1,206)			6.200	6.149	MS	201,303		10/01/2025	09/17/2032	11,381,209
09031W-AA-1	BIMBO BAKERIES USA INC	LS	2.A FE	2,966,923	2,960,000	2,263,766	2,966,383		(207)			4.000	3.984	MN	14,471	118,400	05/26/2021	05/17/2051	3,019,200
09031W-AC-7	BIMBO BAKERIES USA INC 6.05% 01/15/2029		2.A FE	4,797,936	4,800,000	5,007,792	4,800,000					6.050	6.047	JJ	133,907	290,400	10/30/2023	01/15/2029	4,945,200
09031W-AD-5	BIMBO BAKERIES USA INC 6.4% 01/15/2034 P		2.A FE	5,740,411	5,670,000	6,168,960	5,739,110		(4,670)			6.400	6.196	JJ	167,328	319,680	03/25/2025	01/15/2034	5,624,400
09062X-AH-6	BIOGEN INC		2.A FE	3,499,055	3,500,000	3,217,974	3,499,835		120			2.250	2.251	MN	13,125	78,750	04/27/2020	05/01/2030	3,539,375

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
09172#-AJ-8	BISSELL INC		3.A	10,000,000	10,000,000	9,075,748	10,000,000					3.310	3.310	FMAN	40,456	331,000	02/17/2022	02/17/2034	2,016,550
091802-AB-4	B & D HOLDINGS LLC		2.A FE	12,762,612	12,019,000	12,585,040	12,580,298		(182,313)			7.050	5.038	JJ	423,670	423,670	03/11/2025	07/01/2028	12,442,670
092113-AL-3	BLACK HILLS CORPORATION		2.B FE	9,912,181	10,023,000	10,020,698	10,021,901		30,705			3.950	4.225	JJ	182,558	395,909	11/29/2022	01/15/2026	10,220,954
092113-AM-1	BLACK HILLS CORPORATION		2.B FE	5,765,736	5,750,000	5,693,520	5,751,685		(2,886)			3.150	3.094	JJ	83,519	181,125	09/26/2019	01/15/2027	5,840,563
092113-AV-1	BLACK HILLS CORPORATION		2.B FE	4,744,625	4,760,000	4,936,959	4,753,017		3,282			5.950	6.022	MS	83,393	283,220	03/02/2023	03/15/2028	4,901,610
092113-AX-7	BLACK HILLS CORPORATION		2.B FE	6,985,090	7,000,000	7,474,818	6,987,964		1,054			6.000	6.025	JJ	193,667	488,833	05/13/2024	01/15/2035	7,210,000
092114-A*-8	BLACK HILLS POWER INC		1.F	9,100,000	9,100,000	7,850,858	9,100,000					4.430	4.430	AO	79,506	403,130	10/01/2014	10/20/2044	9,301,565
09247X-AN-1	BLACKROCK INC		1.D FE	16,819,315	16,545,000	16,447,184	16,585,259		(31,267)			3.200	2.990	MS	155,891	529,440	03/20/2018	03/15/2027	16,809,720
09247X-AR-2	BLACKROCK INC	0	1.D FE	3,319,845	3,440,000	3,094,429	3,360,475		13,191			1.900	2.374	JJ	27,778	62,510	02/21/2025	01/28/2031	3,169,830
09247X-AS-0	BLACKROCK INC		1.D FE	11,332,186	11,500,000	10,166,079	11,388,808		16,153			2.100	2.261	FA	84,525	241,500	11/29/2022	02/25/2032	11,115,500
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	3,702,525	3,750,000	3,510,787	3,730,213		4,768			2.500	2.639	JJ	44,531	93,750	09/03/2019	01/10/2030	3,796,875
09256B-AM-9	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	1,187,664	1,200,000	861,059	1,189,299		284			3.500	3.556	MS	12,950	42,000	09/03/2019	09/10/2049	1,221,000
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	11,672,488	13,650,000	11,900,083	11,931,555		215,479			1.600	4.296	MS	55,207	124,000	04/03/2025	03/30/2031	13,255,200
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	3,661,034	4,965,000	3,066,288	3,698,576		24,187			2.800	4.430	MS	35,141	139,020	09/11/2024	09/30/2050	5,034,510
09261B-AC-4	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	33,540,512	36,600,000	34,406,030	34,383,702		679,069			1.625	4.088	FA	241,204	472,875	04/16/2025	08/05/2028	36,897,375
09261B-AD-2	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	3,418,985	3,450,000	2,973,246	3,431,239		2,865			2.000	2.096	JJ	28,942	69,000	07/29/2021	01/30/2032	1,161,500
09261B-AF-7	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	5,834,732	5,850,000	3,674,805	5,836,390		506			2.850	2.863	FA	67,616	166,725	07/29/2021	08/05/2051	5,933,363
09261B-AG-5	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	6,485,532	6,550,000	5,819,914	6,508,328		6,028			2.550	2.660	MS	42,220	167,025	01/28/2022	03/30/2032	6,582,875
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	5,230,450	6,665,000	4,480,297	5,258,724		23,262			3.200	4.527	JJ	89,459	179,920	01/29/2025	01/30/2052	6,771,640
09261B-AJ-9	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	5,527,941	5,350,000	5,521,464	5,424,107		(38,935)			5.900	5.063	MN	50,855	315,650	02/09/2023	11/03/2027	5,507,825
09261X-AD-4	BLACKSTONE SECURED LEND		2.B FE	23,090,486	23,325,000	22,696,403	23,266,200		51,810			2.125	2.354	FA	187,248	495,656	06/30/2022	02/15/2027	23,572,828
09261X-AG-7	BLACKSTONE SECURED LENDING FUND		2.B FE	9,921,790	10,000,000	9,458,016	9,964,116		12,358			2.850	2.987	MS	72,042	285,000	06/28/2022	09/30/2028	10,142,500
09261X-AH-5	BLACKSTONE SECURED LENDING FUND		2.B FE	11,207,625	11,280,000	11,517,317	11,239,213		19,997			5.875	6.082	MN	84,678	662,700	05/13/2024	11/15/2027	11,611,350
09261X-AJ-1	BLACKSTONE SECURED LENDING FUND		2.B FE	10,804,020	10,817,000	10,916,077	10,808,780		4,544			5.350	5.386	AO	125,387	575,494	12/17/2024	04/13/2028	11,106,355
09261X-AK-8	BLACKSTONE SECURED LENDING FUND		2.B FE	19,755,000	20,000,000	19,905,911	19,787,032		32,032			5.300	5.571	JD	2,944	871,556	02/27/2025	06/30/2030	20,530,000
09290D-AC-5	BLACKROCK FUNDING INC		1.D FE	29,104,927	29,165,000	28,053,561	29,110,581		675			5.250	5.262	MS	455,096	1,531,163	09/11/2024	03/14/2054	29,930,581
09290D-AK-7	BLACKROCK FUNDING INC		1.D FE	15,769,798	15,720,000	15,372,661	15,768,670		72			5.350	5.327	JJ	404,157	557,738	03/05/2025	01/08/2055	16,140,510
093662-AJ-3	BLOCK FINANCIAL LLC	0	2.C FE	17,962,910	19,317,000	18,426,915	18,208,293		245,383			2.500	4.932	JJ	222,682	175,250	07/28/2025	07/15/2028	19,558,463
09522*-AA-8	BLUE AND GOLD TENANT LLC		1.G PL	10,300,000	10,300,000	8,672,775	10,300,000					3.650	3.650	MS	95,032	375,950	01/22/2020	03/31/2045	948,444
09534#-AJ-1	BLUE CROSS AND BLUE SHIELD OF FLOR		1.E IF	2,600,000	2,600,000	2,652,195	2,600,000					5.440	5.440	MS	35,753		09/30/2025	09/30/2035	2,670,720
09541*-AD-9	BLUE DIAMOND GROWERS		1.F Z	9,750,000	9,750,000	9,421,398	9,750,000					3.150	3.150	MN	26,447	307,125	05/24/2017	05/31/2032	634,844
09541*-AE-7	BLUE DIAMOND GROWERS		1.F Z	17,485,714	17,485,714	17,008,257	17,485,714					3.630	3.630	MN	54,657	634,731	05/28/2019	05/31/2034	1,271,649
09581J-AT-3	BLUE OWL FINANCE LLC		2.B FE	17,586,456	17,800,000	18,384,317	17,608,993		19,449			6.250	6.419	AO	225,590	1,112,500	10/28/2024	04/18/2034	18,356,250
09625*-AA-4	BLUEWATER GAS STORAGE LLC		2.B	10,141,222	10,141,222	8,846,659	10,141,222					3.760	3.760	JD	11,651	381,310	12/20/2017	12/20/2047	283,328
09625*-AB-2	BLUEWATER GAS STORAGE LLC		2.B	4,429,736	4,429,736	4,530,036	4,429,736					5.410	5.410	MN	39,941	246,306	10/22/2024	11/01/2041	210,607
09659T-2B-6	BNP PARIBAS SA		2.A FE	4,212,925	4,300,000	3,890,612	4,240,327		5,401			2.588	2.753	FA	42,968	111,284	09/23/2020	08/12/2035	4,355,642
09659T-2C-4	BNP PARIBAS SA		2.A FE	6,837,588	6,950,000	4,965,675	6,837,588					2.824	2.824	JJ	84,504	196,268	01/19/2021	01/26/2041	7,048,134
09659T-2D-2	BNP PARIBAS SA		2.A FE	11,318,944	11,380,000	11,834,740	11,324,122		5,178			5.906	5.971	MN	78,412	672,103	03/05/2025	11/19/2035	11,716,051
09659W-2F-0	BNP PARIBAS		1.G FE	7,394,358	7,520,000	7,536,898	7,432,522		29,820			4.400	4.878	FA	125,918	330,880	01/29/2025	08/14/2028	7,685,440
09659W-2H-6	BNP PARIBAS SA		1.G FE	4,600,000	4,600,000	4,709,931	4,600,000					5.198	5.198	JJ	113,576	239,108	01/03/2019	01/10/2030	4,719,554
09659W-2K-9	BNP PARIBAS SA		1.G FE	7,050,000	7,050,000	6,679,935	7,050,000					3.052	3.052	JJ	100,411	215,166	01/06/2020	01/13/2031	7,157,583
09659W-2P-8	BNP PARIBAS SA		1.G FE	2,050,000	2,050,000	1,873,318	2,050,000					2.871	2.871	AO	11,771	58,856	04/12/2021	04/19/2032	1,065,073
09659W-2Q-6	BNP PARIBAS SA		1.G FE	7,000,000	7,000,000	6,912,581	7,000,000					1.675	1.675	JD	326	117,250	06/23/2021	06/30/2027	7,058,625
09659W-2R-4	BNP PARIBAS SA		1.G FE	5,664,606	5,930,000	5,609,394	5,704,665		43,024			2.159	3.225	MS	37,697	93,701	03/20/2025	09/15/2029	5,994,014
09659W-2T-0	BNP PARIBAS SA		1.G FE	4,800,000	4,800,000	4,726,224	4,800,000					2.591	2.591	JJ	55,620	124,368	01/12/2022	01/20/2028	4,862,184

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
09659W-2U-7	BNP PARIBAS SA	LS	1.G FE	11,472,907	11,885,000	10,854,976	11,517,384		36,866			3.132	3.610	JJ	166,473	326,276	02/24/2025	01/20/2033	12,071,119
09659W-2V-5	BNP PARIBAS SA		1.E FE	2,000,000	2,000,000	2,037,200	2,000,000					5.125	5.125	JJ	47,833	102,500	01/09/2023	01/13/2029	2,051,250
09659W-2W-3	BNP PARIBAS SA		1.G FE	3,330,000	3,330,000	3,446,450	3,330,000					5.497	5.497	MN	20,847	183,050	02/12/2024	05/20/2030	3,421,525
09659W-2X-1	BNP PARIBAS SA	LS	1.G FE	11,909,959	11,720,000	12,331,513	11,898,496		(11,463)			5.738	5.509	FA	244,713	380,429	02/24/2025	02/20/2035	12,056,247
09659W-2Z-6	BNP PARIBAS SA		1.G FE	27,119,189	27,139,000	27,954,613	27,125,855		6,461			5.283	5.294	MN	167,271	1,433,753	12/17/2024	11/19/2030	27,855,877
09659W-3A-0	BNP PARIBAS SA	LS	1.G FE	8,040,296	8,040,000	8,449,288	8,040,289		(8)			5.786	5.785	JJ	217,091	232,597	01/06/2025	01/13/2033	8,272,597
096630-AE-8	BOARDWALK PIPELINES LP		2.B FE	30,104,754	29,644,000	29,734,789	29,673,857		(175,615)			5.950	5.335	JD	146,985	1,763,818	05/03/2024	06/01/2026	30,525,909
096630-AH-1	BOARDWALK PIPELINES LP		2.B FE	4,957,735	5,040,000	4,771,264	4,971,721		11,619			3.400	3.681	FA	64,736	171,360	12/17/2024	02/15/2031	4,108,680
096630-AJ-7	BOARDWALK PIPELINES LP		2.B FE	2,847,236	2,850,000	2,662,435	2,848,161		240			3.600	3.611	MS	34,200	102,600	02/09/2022	09/01/2032	2,799,500
096630-AK-4	BOARDWALK PIPELINES LP		2.B FE	5,433,893	5,440,000	5,693,943	5,434,751		466			5.625	5.639	FA	127,500	306,000	02/08/2024	08/01/2034	5,593,000
097023-AK-1	BOEING CO		2.C FE	3,099,448	2,338,000	2,785,224	2,888,731		(18,305)			7.875	5.713	AO	38,869	184,118	11/17/2006	04/15/2043	2,430,059
097023-AN-5	BOEING CO		2.C FE	5,125,022	4,580,000	4,943,442	4,984,243		(12,523)			6.875	6.052	AO	66,474	314,875	09/12/2006	10/15/2043	4,737,438
097023-AS-4	BOEING CO		2.C FE	703,804	662,000	738,697	687,663		(1,317)			6.625	6.163	FA	16,568	43,858	09/17/2007	02/15/2038	683,929
097023-BK-0	BOEING CO		2.C FE	4,065,351	4,050,000	3,523,480	4,058,794		(746)			3.300	3.271	MS	44,550	133,650	11/04/2016	03/01/2035	4,116,825
097023-BL-8	BOEING CO		2.C FE	7,649,583	7,739,000	5,598,928	7,672,166		2,146			3.500	3.558	MS	90,288	270,865	07/26/2016	03/01/2045	7,569,183
097023-CK-9	BOEING CO		2.C FE	3,342,064	3,400,000	2,540,443	3,349,737		1,285			3.900	3.998	MN	22,100	132,600	04/30/2019	05/01/2049	3,466,300
097023-CQ-6	BOEING CO		2.C FE	5,552,680	5,600,000	4,093,657	5,558,697		1,034			3.750	3.797	FA	87,500	210,000	07/29/2019	02/01/2050	5,603,125
09951*-AJ-9	BORAL INDUSTRIES INC		2.B	5,600,000	5,600,000	5,592,768	5,600,000					4.050	4.050	AO	47,250	226,800	04/16/2018	04/16/2026	5,305,300
09951L-AA-1	BOOZ ALLEN HAMILTON INC 144A	0	2.C FE	28,907,691	30,333,000	29,784,846	29,254,329		346,092			3.875	5.323	MS	391,801	1,126,966	07/31/2025	09/01/2028	30,920,702
09951L-AB-9	BOOZ ALLEN HAMILTON INC	LS	2.C FE	33,628,909	35,080,000	34,306,632	33,805,512		247,660			4.000	5.071	JJ	701,600	875,200	03/12/2025	07/01/2029	35,271,600
09951L-AC-7	BOOZ ALLEN HAMILTON INC	LS	2.C FE	1,730,046	1,750,000	1,826,426	1,733,866		1,628			5.950	6.104	FA	42,518	104,125	08/17/2023	08/04/2033	1,802,063
099724-AL-0	BORGWARNER INC		2.A FE	23,880,690	24,536,000	24,042,271	24,294,819		141,905			2.650	3.226	JJ	325,102	650,204	06/24/2022	07/01/2027	20,301,477
100018-AA-8	BORR IHC LIMITED		4.B FE	4,224,171	4,217,075	4,237,386	4,213,736		7,910			10.000	9.829	MN	53,885	421,707	04/08/2024	11/15/2028	1,511,976
100743-AJ-2	BOSTON GAS CO		2.A FE	4,348,596	4,350,000	3,734,116	4,348,596					4.487	4.487	FA	73,736	195,185	02/14/2012	02/15/2042	4,447,592
100743-AK-9	BOSTON GAS COMPANY		2.A FE	5,744,595	5,750,000	5,671,985	5,749,350		772			3.150	3.157	FA	75,469	181,125	07/31/2017	08/01/2027	5,840,563
100743-AL-7	BOSTON GAS COMPANY		2.A FE	3,000,000	3,000,000	2,868,634	3,000,000					3.001	3.001	FA	37,513	90,030	07/24/2019	08/01/2029	2,994,265
100743-AM-5	BOSTON GAS COMPANY		2.A FE	3,100,000	3,100,000	2,940,000	3,100,000					3.757	3.757	MS	33,970	116,467	03/11/2022	03/16/2032	3,107,294
10103D-AC-0	BOSTON MEDICAL CTR CORP		2.B FE	11,684,316	11,875,000	9,237,981	11,713,254		4,236			4.581	4.681	JJ	271,997	543,994	03/13/2018	07/01/2047	12,146,997
101137-AT-4	BOSTON SCIENTIFIC CORPORATION		1.G FE	2,822,130	3,015,000	2,879,113	2,830,338		8,208			4.550	5.198	MS	45,728	137,183	02/24/2025	03/01/2039	3,083,591
101137-AU-1	BOSTON SCIENTIFIC CORPORATION	LS	1.G FE	182,884	200,000	179,955	183,995		346			4.700	5.304	MS	3,133	9,400	09/22/2022	03/01/2049	204,700
101137-BA-4	BOSTON SCIENTIFIC CORPORATION		1.G FE	5,568,333	5,450,000	5,132,192	5,510,155		(13,617)			2.650	2.366	JD	12,035	144,425	07/13/2021	06/01/2030	4,812,938
10115C-AB-0	TRUSTEES OF BOSTON UNIVERSITY		1.D FE	2,800,000	2,800,000	1,855,112	2,800,000					3.173	3.173	AO	22,211	88,844	05/28/2020	10/01/2050	2,844,422
102291-AB-7	BOWDOIN COLLEGE		1.B FE	13,500,000	13,500,000	10,456,728	13,500,000					4.061	4.061	JJ	274,118	548,235	03/28/2017	07/01/2047	13,774,118
103304-BU-4	BOYD GAMING CORP	LS	3.C FE	200,000	200,000	199,743	200,000					4.750	4.750	JD	792	9,500	11/18/2019	12/01/2027	204,750
103304-BV-2	BOYD GAMING CORP 144A	LS	3.C FE	8,800,438	10,450,000	10,209,521	9,240,814		176,178			4.750	7.366	MS	146,155	496,375	10/12/2023	06/15/2031	10,698,188
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.		1.E FE	3,300,000	3,300,000	3,305,174	3,300,000					3.937	3.937	MS	36,089	129,921	09/18/2018	09/21/2028	3,262,992
10373Q-AV-2	BP CAPITAL MARKETS AMERICA INC.		1.E FE	3,736,000	3,736,000	3,706,903	3,736,000					3.017	3.017	JJ	51,661	112,715	12/14/2018	01/16/2027	3,792,358
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC.		1.E FE	100,000	100,000	99,685	100,000					3.588	3.586	AO	767	3,588	12/14/2018	04/14/2027	101,794
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC.		1.E FE	13,387,059	17,170,000	11,242,605	13,480,267		70,815			3.000	4.359	FA	181,716	515,100	01/09/2025	02/24/2050	14,382,550
10373Q-BL-3	BP CAPITAL MARKETS AMERICA INC	0	1.E FE	3,806,480	4,000,000	3,921,516	3,832,104		25,624			3.633	4.732	AO	34,312	72,660	04/07/2025	04/06/2030	4,072,660
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC		1.E FE	3,652,524	5,195,000	3,214,008	3,678,123		25,508			2.772	4.677	MN	20,401	144,005	01/30/2025	11/10/2050	5,267,003
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC		1.E FE	4,644,191	5,370,000	3,431,418	4,687,628		13,999			2.939	3.660	JD	11,837	157,824	08/23/2023	06/04/2051	4,840,095
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC		1.E FE	29,255,793	43,715,000	28,682,420	29,327,965		72,171			3.379	5.506	FA	586,749	374,900	10/28/2025	02/08/2061	44,453,565
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC		1.E FE	1,300,000	1,300,000	992,778	1,300,000					3.060	3.060	JD	1,547	39,780	06/14/2021	06/17/2041	710,710
10373Q-BS-8	BP CAPITAL MARKETS AMERICA INC		1.E FE	7,905,175	12,500,000	8,021,793	8,063,991		74,411			3.001	5.595	MS	108,369	375,125	01/25/2024	03/17/2052	12,687,563
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		1.E FE	11,400,000	11,400,000	10,398,343	11,400,000					2.721	2.721	JJ	145,619	310,194	01/10/2022	01/12/2032	10,541,492

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC		1.E FE	14,951,290	14,940,000	15,154,265	14,949,320		(941)			4.812	4.801	FA	275,583	718,913	02/09/2023	02/13/2033	15,299,456
10373Q-BV-1	BP CAPITAL MARKETS AMERICA INC		1.E FE	5,119,898	5,120,000	5,216,261	5,120,000					4.893	4.892	MS	76,548	250,522	05/09/2023	09/11/2033	5,245,261
10373Q-BW-9	BP CAPITAL MARKETS AMERICA INC		1.E FE	2,278,109	2,295,000	2,344,630	2,282,170		1,602			4.989	5.071	AO	25,762	114,498	02/08/2024	04/10/2034	2,352,249
10373Q-CA-6	BP CAPITAL MARKETS AMERICA INC		1.E FE	4,810,408	4,820,000	4,983,239	4,811,756		1,348			5.227	5.251	MN	30,793	251,941	02/24/2025	11/17/2034	4,945,971
10554T-AG-0	BRASKEM NETHERLANDS FINANCE BV		6. FE	786,882	2,050,000	794,375	786,882		1,263,118			7.250	7.250	FA	56,973	148,625	02/08/2023	02/13/2033	861,195
109696-AA-2	BRINKS CO		3.B FE	18,099,433	18,308,000	18,304,946	18,256,340		26,231			4.625	4.776	AO	178,757	846,745	06/14/2019	10/15/2027	18,577,904
109696-AC-8	BRINKS CO		3.B FE	3,291,038	3,290,000	3,406,325	3,290,743		(245)			6.500	6.490	JD	9,504	213,850	06/07/2024	06/15/2029	3,396,925
109696-AD-6	BRINKS CO	LS	3.B FE	3,290,000	3,290,000	3,430,266	3,290,000					6.750	6.750	JD	9,870	222,075	06/05/2024	06/15/2032	3,401,038
110122-AP-3	BRISTOL-MYERS SQUIBB		1.F FE	4,184,021	4,196,000	4,550,286	4,190,235		1,258			5.875	5.892	MN	31,499	246,515	12/10/2007	11/15/2036	4,319,258
110122-BB-3	BRISTOL-MYERS SQUIBB CO		1.F FE	4,719,223	4,750,000	4,726,480	4,746,258		3,302			3.250	3.320	FA	53,174	154,375	07/31/2018	02/27/2027	4,827,188
110122-CN-6	BRISTOL-MYERS SQUIBB CO	LS	1.F FE	4,818,805	4,825,000	4,812,062	4,824,762		654			3.200	3.208	JD	6,862	154,400	05/08/2019	06/15/2026	4,902,200
110122-CR-7	BRISTOL-MYERS SQUIBB CO		1.F FE	4,628,756	4,950,000	4,057,527	4,640,607		6,972			4.250	4.681	AO	37,984	210,375	09/27/2024	10/26/2049	5,055,188
110122-DK-1	BRISTOL-MYERS SQUIBB CO		1.F FE	1,010,670	1,180,000	1,000,865	1,019,304		3,768			4.350	5.421	MN	6,559	51,330	08/23/2023	11/15/2047	1,205,665
110122-DS-4	BRISTOL-MYERS SQUIBB CO		1.F FE	1,367,310	1,400,000	831,468	1,370,975		814			2.550	2.665	MN	4,760	35,700	07/22/2021	11/13/2050	506,375
110122-DV-7	BRISTOL-MYERS SQUIBB CO		1.F FE	3,089,398	3,100,000	2,496,961	3,090,921		408			3.550	3.574	MS	32,404	110,050	02/15/2022	03/15/2042	3,053,250
110122-EB-0	BRISTOL-MYERS SQUIBB CO	LS	1.F FE	16,065,802	14,765,000	16,140,841	16,046,766		(15,352)			6.250	5.624	MN	117,915	922,813	02/24/2025	11/15/2053	15,226,406
110122-EC-8	BRISTOL-MYERS SQUIBB CO		1.F FE	10,648,229	9,705,000	10,674,598	10,643,654		(4,575)			6.400	5.767	MN	79,365	621,120	02/24/2025	11/15/2063	10,015,560
110122-EH-7	BRISTOL-MYERS SQUIBB CO		1.F FE	4,721,391	4,710,000	4,907,487	4,721,152		(567)			5.200	5.162	FA	87,763	244,920	02/15/2024	02/22/2034	4,832,460
110122-EJ-3	BRISTOL-MYERS SQUIBB CO		1.F FE	1,220,714	1,230,000	1,236,336	1,221,213		275			5.500	5.563	FA	24,241	67,650	02/14/2024	02/22/2044	1,263,825
110122-EK-0	BRISTOL-MYERS SQUIBB CO		1.F FE	14,568,357	14,390,000	14,180,183	14,569,922		703			5.550	5.460	FA	286,181	798,645	12/27/2024	02/22/2054	14,789,323
110122-EL-8	BRISTOL-MYERS SQUIBB CO		1.F FE	25,775,854	25,535,000	25,226,481	25,777,668		1,490			5.650	5.589	FA	516,977	449,458	10/22/2025	02/22/2064	26,256,364
11041R-AL-2	BRITISH AEROSPACE FIN		2.A FE	6,811,675	6,345,000	6,670,302	6,537,450		(119,359)			7.500	5.368	JJ	237,938	475,875	08/09/2023	07/01/2027	6,582,938
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC		2.B FE	8,007,269	7,805,000	8,012,106	7,873,089		(21,945)			5.125	4.771	JD	30,000	400,006	02/22/2019	12/04/2028	8,005,003
11102A-AE-1	BRITISH TELECOMMUNICATIONS PLC		2.B FE	199,298	200,000	192,296	199,646		100			3.250	3.299	MN	957	6,500	01/27/2022	11/08/2029	203,250
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC		2.B FE	21,468,756	21,899,000	21,817,610	21,849,597		99,528			3.400	3.846	JD	8,273	744,566	11/09/2022	06/27/2026	22,220,433
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC		2.B FE	22,779,124	24,397,000	23,142,884	23,015,840		231,493			2.900	4.483	JD	58,959	707,513	04/24/2025	12/01/2029	24,358,145
11133T-AE-3	BROADRIDGE FINANCIAL SOLUTIONS INC		2.B FE	16,966,748	18,900,000	17,192,123	17,206,008		222,429			2.600	4.484	MN	81,900	491,400	03/11/2025	05/01/2031	18,537,900
11135F-AL-5	BROADCOM INC		1.G FE	197,504	199,000	199,590	198,321		270			4.110	4.244	MS	2,408	8,179	12/17/2024	09/15/2028	203,089
11135F-AQ-4	BROADCOM INC		1.G FE	21,976	22,000	21,930	21,997		4			4.150	4.153	MN	117	913	05/05/2020	11/15/2030	22,457
11135F-BD-2	BROADCOM INC	LS	1.G FE	8,090,624	8,050,000	8,292,419	8,087,878		(5,279)			5.000	4.871	AO	84,972	402,500	04/07/2025	04/15/2030	8,251,250
11135F-BP-5	BROADCOM INC		1.G FE	8,378,076	9,915,000	8,558,978	8,421,544		43,468			3.137	5.097	MN	39,743	155,517	08/15/2025	11/15/2035	10,070,517
11135F-BT-7	BROADCOM INC		1.G FE	199,562	200,000	195,863	199,731		68			4.150	4.175	AO	1,752	8,300	03/31/2022	04/15/2032	102,075
11135F-BV-2	BROADCOM INC		1.G FE	9,267,404	9,561,000	9,458,287	9,299,528		17,595			4.926	5.248	MN	60,180	470,975	02/24/2025	05/15/2037	9,796,487
11135F-CA-7	BROADCOM INC	0	1.G FE	984,260	1,000,000	1,003,385	988,619		4,359			4.150	4.720	FA	15,678	20,750	02/14/2025	02/15/2028	1,020,750
11135F-CC-3	BROADCOM INC		1.G FE	5,956,605	6,035,000	6,059,876	5,964,207		7,602			4.550	4.773	FA	103,735	137,296	04/03/2025	02/15/2032	6,172,296
11135F-CD-1	BROADCOM INC		1.G FE	8,569,155	8,650,000	8,683,257	8,575,325		5,889			4.800	4.922	AO	87,653	430,193	03/20/2025	10/15/2034	8,857,600
11135F-CR-0	BROADCOM INC		1.G FE	2,561,931	2,700,000	2,381,036	2,565,231		3,301			2.600	3.395	FA	26,520		10/21/2025	02/15/2033	1,620,800
11135F-CS-8	BROADCOM INC		1.G FE	20,581,060	27,170,000	20,552,973	20,605,488		24,428			3.750	5.539	FA	384,908		10/21/2025	02/15/2051	27,679,438
11135F-CV-1	BROADCOM INC		1.G FE	1,684,437	2,120,000	1,729,142	1,688,081		3,644			3.500	5.501	FA	28,031		10/21/2025	02/15/2041	2,157,100
11272B-AA-1	BROOKFIELD FINANCE I UK PLC		1.G	6,166,137	6,150,000	5,398,772	6,159,736		(1,489)			2.340	2.311	JJ	60,362	143,910	07/22/2021	01/30/2032	5,058,500
114259-AN-4	BROOKLYN UNION GAS CO		2.A FE	8,811,393	8,542,000	8,531,070	8,542,000		(29,859)			3.407	3.024	MS	89,733	291,026	05/12/2016	03/10/2026	8,280,699
114259-AP-9	BROOKLYN UNION GAS CO		2.A FE	6,600,000	6,600,000	5,454,890	6,600,000					4.504	4.504	MS	91,656	297,264	03/07/2016	03/10/2046	6,748,632
114259-AQ-7	BROOKLYN UNION GAS CO		2.A FE	2,600,000	2,600,000	2,080,610	2,600,000					4.273	4.273	MS	32,712	111,098	03/09/2018	03/15/2048	2,655,549
114259-AV-6	BROOKLYN UNION GAS CO		2.A FE	21,005,192	21,014,000	21,142,309	21,009,669		4,477			4.632	4.646	FA	394,755	602,484	04/22/2025	08/05/2027	21,500,684
114259-AW-4	BROOKLYN UNION GAS CO	LS	2.A FE	12,413,000	12,413,000	12,307,225	12,413,000					4.866	4.866	FA	244,962	604,017	08/02/2022	08/05/2032	12,715,008
115236-AB-7	BROWN & BROWN INC	LS	2.C FE	9,265,776	9,280,000	9,319,063	9,277,275		2,669			4.500	4.510	MS	122,960	417,600	03/19/2019	03/15/2029	9,488,800

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
115236-AC-5	BROWN & BROWN INC		2.C FE	2,147,635	2,150,000	1,929,640	2,148,748		223			2.375	2.387	MS	15,035	51,063	09/17/2020	03/15/2031	2,175,531
115236-AE-1	BROWN & BROWN INC		2.C FE	1,693,948	1,700,000	1,644,228	1,696,103		713			4.200	4.242	MS	20,627	71,400	03/14/2022	03/17/2032	1,633,600
115236-AF-8	BROWN & BROWN INC		2.C FE	8,884,892	9,815,000	8,595,657	8,899,936		13,030			4.950	5.629	MS	140,355	485,843	02/24/2025	03/17/2052	10,057,921
115637-AL-4	BROWN-FORMAN CORP		1.G FE	17,465,962	17,788,000	14,064,812	17,555,874		8,573			3.750	3.846	JJ	307,584	667,050	04/21/2015	01/15/2043	17,764,963
115637-AP-5	BROWN-FORMAN CORPORATION	LS	1.G FE	9,156,304	9,760,000	8,514,513	9,213,375		15,797			4.500	4.944	JJ	202,520	439,200	03/01/2023	07/15/2045	9,979,600
115637-AT-7	BROWN-FORMAN CORPORATION		1.G FE	3,951,260	4,000,000	3,607,994	3,961,663		1,475			4.000	4.040	AO	33,778	160,000	07/13/2018	04/15/2038	4,080,000
115637-AU-4	BROWN-FORMAN CORPORATION		1.G FE	494,573	490,000	497,573	493,669		(370)			4.750	4.625	AO	4,914	23,275	04/18/2023	04/15/2033	501,638
115757-AC-2	BROWN UNIVERSITY		1.B FE	18,866,877	17,995,000	11,880,336	18,752,830		(22,788)			2.924	2.681	MS	175,391	526,174	09/15/2020	09/01/2050	18,258,087
116794-B@-6	BRUKER CORPORATION		2.B PL	47,652,844	59,324,708	59,524,514	59,324,708				7,462,639	1.010	1.010	JD	33,288	722,529	12/11/2019	12/11/2029	59,624,298
116794-C#-3	BRUKER CORPORATION		2.B PL	8,752,256	10,097,823	11,241,990	10,097,823				1,270,236	2.620	2.620	AO	55,852	282,974	04/15/2024	04/15/2036	5,115,052
116794-D*-6	BRUKER CORPORATION		2.B PL	26,256,769	30,293,468	34,694,535	30,293,468				3,810,709	2.710	2.710	AO	173,312	875,603	04/15/2024	04/15/2039	30,703,944
117043-AT-6	BRUNSWICK CORPORATION		2.C FE	5,984,640	6,000,000	5,261,853	5,990,963		1,481			2.400	2.429	FA	53,200	144,000	08/04/2021	08/18/2031	3,946,800
117043-AU-3	BRUNSWICK CORPORATION		2.C FE	4,740,420	4,850,000	4,626,624	4,767,947		9,420			4.400	4.672	MS	62,834	213,400	11/29/2022	09/15/2032	4,752,300
11778E-AA-4	BTHREE PP 4.12500 09/20/2031		3.A FE	2,797,535	2,840,000	2,655,286	2,813,468		4,005			4.125	4.311	MS	32,867	117,150	10/14/2021	09/20/2031	2,490,325
118230-AC-5	BUCKEYE PARTNERS LP		3.B FE	4,534,093	4,550,000	4,675,125	4,542,793		702			6.750	6.777	FA	116,025	307,125	08/14/2003	08/15/2033	4,703,563
12008R-AP-2	BUILDERS FIRSTSOURCE INC	LS	3.C FE	4,534,250	4,590,000	4,370,650	4,544,096		3,632			4.250	4.365	FA	81,281	195,075	04/25/2022	02/01/2032	4,176,913
12008R-AR-8	BUILDERS FIRSTSOURCE INC	LS	3.C FE	3,171,750	3,170,000	3,284,376	3,171,168		(194)			6.375	6.365	JD	8,982	202,088	06/01/2022	06/15/2032	3,023,394
12008R-AS-6	BUILDERS FIRSTSOURCE INC		3.C FE	4,790,000	4,790,000	4,954,263	4,790,000					6.375	6.375	MS	101,788	305,363	02/26/2024	03/01/2034	4,942,681
12189L-BC-4	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	7,904,313	9,450,000	7,668,949	7,975,807		32,809			4.050	5.209	JD	17,010	382,725	09/26/2023	06/15/2048	9,641,363
12189L-BE-0	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	8,461,088	8,300,000	6,103,133	8,440,727		(3,952)			3.550	3.442	FA	111,312	294,650	12/05/2019	02/15/2050	8,345,550
12189L-BG-5	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	2,507,598	2,450,000	1,696,405	2,502,242		(1,396)			3.300	3.173	MS	23,806	80,850	10/06/2021	09/15/2051	2,490,425
12189L-BH-3	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	917,718	1,480,000	932,985	932,603		8,940			2.875	5.561	JD	1,891	42,550	04/19/2024	06/15/2052	1,501,275
12189L-BJ-9	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	2,834,240	2,850,000	2,413,060	2,836,341		256			4.450	4.481	JJ	58,480	126,825	05/31/2022	01/15/2053	2,913,413
12189L-BK-6	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	10,921,477	11,290,000	10,658,861	10,928,804		6,057			5.200	5.421	AO	123,939	437,580	04/30/2025	04/15/2054	11,583,540
12189L-BL-4	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	20,283,377	20,405,000	20,157,046	20,285,964		2,587			5.500	5.540	MS	330,448	368,063	11/04/2025	03/15/2055	20,966,138
12189L-BN-0	BURLINGTON NORTHERN SANTA FE LLC	LS	1.F FE	24,930,550	25,000,000	24,749,859	24,930,550					5.550	5.569	MS	100,208		12/01/2025	03/15/2056	25,693,750
12189T-AX-2	BURLINGTN NORTH SANTA FE		1.F FE	11,011,660	10,000,000	11,197,664	10,841,824		(58,243)			6.200	5.161	FA	234,222	620,000	11/29/2022	08/15/2036	5,155,000
12189T-AZ-7	BURLINGTN NORTH SANTA FE		1.F FE	2,656,065	2,507,000	2,788,543	2,649,032		(7,325)			6.150	5.465	MN	25,697	154,181	02/24/2025	05/01/2037	2,584,090
12316U-AA-5	THE BUSH FOUNDATION		1.A FE	8,000,000	8,000,000	4,953,821	8,000,000					2.754	2.754	AO	55,080	220,320	11/10/2020	10/01/2050	8,110,160
124765-E*-5	CAE INC		2.C FE	10,457,143	10,457,143	10,367,574	10,457,143					3.597	3.597	JJ	185,982	376,143	12/27/2012	12/27/2027	1,520,745
124765-F#-0	CAE INC		2.C FE	6,200,000	6,200,000	6,109,206	6,200,000					4.570	4.570	MS	85,002	283,340	03/13/2019	03/13/2031	6,341,670
124765-F@-2	CAE INC		2.C FE	5,000,000	5,000,000	4,974,359	5,000,000					4.470	4.470	MS	67,050	223,535	03/13/2019	03/13/2031	1,022,350
124765-G#-9	CAE INC		2.C FE	83,000,000	83,000,000	79,737,887	83,000,000					4.360	4.360	MS	944,909	3,618,800	03/27/2019	03/27/2033	36,273,900
124857-AJ-2	PARAMOUNT GLOBAL		2.C FE	4,412,655	4,500,000	3,326,590	4,437,794		2,698			4.850	4.974	JJ	109,125	218,250	02/14/2013	07/01/2042	4,609,125
124857-AK-9	PARAMOUNT GLOBAL		2.C FE	1,035,710	1,050,000	755,919	1,038,938		354			4.900	4.988	FA	19,437	51,450	08/11/2014	08/15/2044	1,075,725
124857-AN-3	PARAMOUNT GLOBAL		2.C FE	2,122,072	2,150,000	1,495,362	2,128,329		693			4.600	4.681	JJ	45,604	98,900	01/07/2015	01/15/2045	2,199,450
124857-AQ-6	PARAMOUNT GLOBAL	LS	2.C FE	3,632,956	3,700,000	3,699,012	3,699,712		7,321			4.000	4.204	JJ	68,244	148,000	07/07/2015	01/15/2026	3,774,000
124857-AR-4	PARAMOUNT GLOBAL	LS	2.C FE	5,155,267	5,361,000	5,274,366	5,261,010		76,520			2.900	4.766	JJ	71,688	83,970	03/06/2025	01/15/2027	5,438,735
124857-AZ-6	PARAMOUNT GLOBAL	LS	2.C FE	11,177,163	11,380,000	11,094,384	11,249,752		31,017			4.200	4.563	JD	39,830	477,960	03/20/2025	06/01/2029	11,618,980
1248EP-BR-3	CCO HOLDINGS LLC / CCO HOLDINGS CA 144A		3.C FE	58,890	61,000	61,101	60,775		651			5.500	6.645	MN	559	3,355	11/29/2022	05/01/2026	62,678
1248EP-BT-9	CCO HLDGS LLC/CAP CORP 144A		3.C FE	5,967,000	6,120,000	6,111,587	6,093,489		19,059			5.125	5.466	MN	52,275	313,650	02/15/2018	05/01/2027	6,030,675
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 144A		3.C FE	8,280,579	8,333,000	8,267,499	8,320,688		6,142			5.000	5.076	FA	173,604	416,650	04/05/2019	02/01/2028	8,541,325
1248EP-CD-3	CCO HOL LLC/CCO HOL CAP CORP		3.C FE	1,800,000	1,800,000	1,719,197	1,800,000					4.750	4.750	MS	28,500	85,500	09/17/2019	03/01/2030	1,842,750
1248EP-CE-1	CCO HOLDINGS LLC / CCO HOLDINGS CA 144A	LS	3.C FE	4,748,450	4,690,000	4,415,691	4,706,603		(8,158)			4.500	4.297	FA	79,730	211,050	03/09/2020	08/15/2030	4,795,525
124900-AB-7	CCL INDUSTRIES INC		2.B FE	12,640,608	12,800,000	12,687,327	12,784,413		20,622			3.250	3.409	AO	104,000	416,000	09/19/2018	10/01/2026	13,008,000
12503M-AA-6	CBOE HOLDINGS INC		1.G FE	396,510	400,000	399,190	399,588		418			3.650	3.751	JJ	6,854	14,600	11/16/2018	01/12/2027	254,563

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
12503M-AC-2	CBOE GLOBAL MARKETS INC		1.G FE	755,364	800,000	710,200	773,354		4,904			1.625	2.305	JD	578	13,000	07/12/2022	12/15/2030	806,500
12503M-AD-0	CBOE GLOBAL MARKETS INC		1.G FE	431,725	520,000	481,576	452,168		8,944			3.000	5.510	MS	4,550	15,600	08/17/2023	03/16/2032	527,800
12505B-AE-0	CBRE SERVICES INC	LS	2.A FE	4,381,070	4,450,000	4,039,763	4,412,131		7,093			2.500	2.675	AO	27,813	111,250	03/15/2021	04/01/2031	4,505,625
12505B-AG-5	CBRE SERVICES INC		2.A FE	11,780,880	12,000,000	12,843,603	11,821,934		15,244			5.950	6.175	FA	269,733	714,000	06/20/2023	08/15/2034	12,357,000
12505B-AH-3	CBRE SERVICES INC		2.A FE	7,692,906	7,570,000	7,849,126	7,674,131		(19,409)			5.500	5.024	AO	104,088	260,975	04/28/2025	04/01/2029	7,778,175
12505B-AJ-9	CBRE SERVICES INC		2.A FE	19,083,135	19,250,000	19,536,486	19,102,851		19,716			4.800	4.993	JD	41,067	546,700	04/28/2025	06/15/2030	19,712,000
12505B-AL-4	CBRE SERVICES INC		2.A FE	5,988,780	6,000,000	6,037,043	5,989,146		366			4.900	4.928	JJ	39,200		11/05/2025	01/15/2033	6,147,000
12511V-AA-6	CHURCHILL DOWNS INCORPORATED	LS	4.A FE	2,018,550	2,010,000	2,029,475	2,012,531		(1,766)			5.750	5.644	AO	28,894	115,575	03/31/2022	04/01/2030	1,820,888
12513G-BD-0	CDW LLC / CDW FINANCE CORP	0	2.C FE	15,510,459	15,900,000	15,848,303	15,599,563		89,104			4.250	5.149	AO	168,938	337,875	08/05/2025	04/01/2028	16,237,875
12513G-BF-5	CDW LLC / CDW FINANCE CORP	0	2.C FE	4,931,576	5,200,000	5,006,265	4,966,338		34,762			3.250	4.818	FA	63,844	84,500	06/27/2025	02/15/2029	5,284,500
12513G-BG-3	CDW LLC / CDW FINANCE CORP		2.C FE	15,000,000	15,000,000	14,801,915	15,000,000					2.670	2.670	JD	33,375	400,500	11/23/2021	12/01/2026	15,200,250
12513G-BH-1	CDW LLC	0	2.C FE	15,690,183	16,405,000	15,938,861	15,768,508		78,326			3.276	4.715	JD	44,786	334,234	11/14/2025	12/01/2028	16,673,714
12532H-AF-1	CGI INC		2.A FE	10,957,226	11,000,000	9,760,181	10,972,662		4,431			2.300	2.347	MS	75,197	253,000	06/15/2022	09/14/2031	10,317,300
12541W-A#-7	CH ROBINSON WORLDWIDE INC		2.B	32,000,000	32,000,000	30,461,947	32,000,000					4.600	4.600	FA	507,022	1,472,000	08/27/2013	08/29/2033	32,736,000
12541W-A@-9	CH ROBINSON WORLDWIDE INC		2.B	12,000,000	12,000,000	11,952,837	12,000,000					4.260	4.260	FA	176,080	511,200	08/27/2013	08/28/2028	10,213,000
12541W-AA-8	CH ROBINSON WORLDWIDE INC	0	2.A FE	14,404,720	14,550,000	14,586,698	14,449,473		28,585			4.200	4.521	AO	129,010	395,850	05/07/2025	04/15/2028	14,855,550
12542R-L#-5	CHS INC.		2.B	9,300,000	9,300,000	8,585,964	9,300,000					3.580	3.580	MN	54,565	332,940	11/02/2020	11/02/2032	9,466,470
12542R-L@-7	CHS INC.		2.B	7,750,000	7,750,000	7,369,174	7,750,000					3.480	3.480	MN	44,201	269,700	11/02/2020	11/02/2030	7,884,850
12542R-M#-4	CHS INC		2.B	5,400,000	5,400,000	5,686,032	5,400,000					5.840	5.840	JJ	137,532	322,368	07/16/2024	07/16/2032	5,557,680
12542R-N#-3	CHS INC		2.B	10,600,000	10,600,000	11,301,257	10,600,000					6.130	6.130	JJ	283,376	664,220	07/16/2024	07/16/2039	9,069,720
12542R-N*-7	CHS INC		2.B	4,100,000	4,100,000	4,303,860	4,100,000					5.930	5.930	JJ	106,032	248,533	07/16/2024	07/16/2034	4,221,565
12542R-N@-5	CHS INC		2.B	2,600,000	2,600,000	2,751,578	2,600,000					6.050	6.050	JJ	68,600	160,796	07/16/2024	07/16/2037	2,678,650
12543D-BK-5	CHS/COMMUNITY HEALTH SYSTEMS INC		4.C FE	2,596,688	2,630,000	2,342,517	2,609,435		3,446			4.750	4.924	FA	47,194	124,925	01/18/2022	02/15/2031	2,671,988
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC		4.C FE	3,972,213	4,010,000	3,765,869	3,989,629		4,296			5.250	5.380	MN	26,900	210,525	03/21/2022	05/15/2030	3,817,650
125523-AK-6	CIGNA CORP		2.A FE	12,900,799	13,970,000	12,500,806	12,909,586		6,957			4.900	5.484	JD	30,424	373,380	10/28/2025	12/15/2048	14,312,265
125523-AZ-3	CIGNA CORP		2.A FE	6,867,252	6,850,000	6,752,063	6,854,255		(2,409)			3.050	3.010	AO	44,106	208,925	10/11/2019	10/15/2027	6,852,938
125523-BK-5	CIGNA CORP		2.A FE	2,624,720	2,750,000	2,125,432	2,641,661		3,053			3.875	4.152	AO	22,497	106,563	10/11/2019	10/15/2047	2,803,281
125523-CK-4	CIGNA GROUP		2.A FE	3,308,334	4,670,000	3,277,080	3,350,886		25,917			3.400	5.530	MS	46,752	158,780	01/30/2025	03/15/2050	4,749,390
125523-CM-0	CIGNA CORP		2.A FE	5,593,504	5,600,000	5,072,868	5,596,865		732			2.375	2.386	MS	39,161	133,000	03/01/2021	03/15/2031	5,514,719
125523-CQ-1	CIGNA CORP		2.A FE	21,170,738	28,760,000	20,058,064	21,310,301		122,992			3.400	5.220	MS	287,920	977,840	02/13/2025	03/15/2051	29,096,370
125523-CS-7	CIGNA GROUP/THE		2.A FE	17,503,531	17,520,000	18,268,737	17,508,845		1,236			5.400	5.411	MS	278,568	946,080	02/28/2023	03/15/2033	17,993,040
125523-CV-0	CIGNA GROUP		2.A FE	5,927,213	5,930,000	6,107,752	5,930,000		373			5.250	5.249	FA	117,612	311,325	02/05/2024	02/15/2034	6,085,663
125523-CW-8	CIGNA GROUP	LS	2.A FE	21,884,565	22,410,000	21,803,399	21,892,499		6,573			5.600	5.765	FA	474,096	914,900	02/24/2025	02/15/2054	23,037,480
125523-CZ-1	CIGNA GROUP	LS	2.A FE	5,988,540	6,000,000	6,121,941	5,988,540					5.250	5.275	JJ	102,375		09/02/2025	01/15/2036	6,157,500
125523-DA-5	CIGNA GROUP		2.A FE	9,848,935	9,500,000	9,811,239	9,848,743		(192)			6.000	5.740	JJ	185,250		12/04/2025	01/15/2056	9,785,000
12563D-AA-3	CK HUTCHISON INTERNATIONAL 19 II		1.F FE	2,237,535	2,250,000	2,140,312	2,245,110		1,336			2.750	2.813	MS	19,766	61,875	09/03/2019	09/06/2029	2,280,938
12563D-AB-1	CK HUTCHISON INTERNATIONAL 19 II	LS	1.F FE	1,037,873	1,050,000	766,303	1,039,510		283			3.375	3.437	MS	11,320	35,438	09/03/2019	09/06/2049	1,067,719
12564H-AA-3	CK HUTCHISON INTERNATIONAL 20 LTD		1.F FE	597,312	600,000	558,572	598,748		271			2.500	2.551	MN	2,208	15,000	05/05/2020	05/08/2030	202,500
12564H-AB-1	CK HUTCHISON INTERNATIONAL 20 LTD	LS	1.F FE	2,032,391	2,050,000	1,486,075	2,034,495		403			3.375	3.421	MN	10,186	69,188	05/05/2020	05/08/2050	2,084,594
12565W-AB-7	CK HUTCHISON INTERNATIONAL (21) LI	LS	1.F FE	3,904,636	3,920,000	3,585,676	3,911,413		1,484			2.500	2.543	AO	20,689	98,000	05/07/2021	04/15/2031	2,754,000
12565W-AC-5	CK HUTCHISON INTERNATIONAL (21) LI	LS	1.F FE	2,261,958	2,300,000	1,772,940	2,268,857		1,553			3.125	3.238	AO	15,174	71,875	04/12/2021	04/15/2041	2,335,938
12570F-AB-7	CK HUTCHISON INTERNATIONAL (23) LT	LS	1.F FE	5,545,736	5,570,000	5,638,105	5,552,529		3,127			4.875	4.926	AO	52,799	271,538	08/28/2024	04/21/2033	5,705,769
12572Q-AJ-4	CME GROUP INC		1.D FE	28,995	29,000	29,032	29,000					3.750	3.749	JD	48	1,088	06/14/2018	06/15/2028	29,544
125896-BN-9	CMS ENERGY CORP		2.B FE	5,489,605	5,500,000	4,929,190	5,492,373		256			4.875	4.887	MS	89,375	268,125	02/24/2014	03/01/2044	5,634,063
125896-BQ-2	CMS ENERGY CORPORATION		2.B FE	6,172,759	6,186,000	6,164,175	6,185,800		1,123			3.000	3.007	MN	23,713	185,580	05/02/2016	05/15/2026	5,440,118
125896-BR-0	CMS ENERGY CORPORATION		2.B FE	4,364,714	4,380,000	4,321,269	4,378,343		1,697			2.950	2.985	FA	48,813	129,210	10/31/2016	02/15/2027	4,444,605
125896-BV-1	CMS ENERGY CORPORATION		2.C FE	2,200,000	2,200,000	2,028,347	2,200,000					3.750	3.750	JD	6,875	82,500	11/19/2020	12/01/2050	2,241,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
12592B-AM-6	CNH INDUSTRIAL CAPITAL LLC		2.B FE	11,880,623	13,228,000	13,032,453	13,003,643		402,122			1.450	4.676	JJ	88,444	191,806	01/27/2023	07/15/2026	13,323,903
12592B-AQ-7	CNH INDUSTRIAL CAPITAL LLC		2.B FE	17,867,323	17,970,000	18,098,084	17,901,698		27,148			4.550	4.728	AO	183,968	817,635	03/06/2025	04/10/2028	18,378,818
12592B-AT-1	CNH INDUSTRIAL CAPITAL LLC		2.B FE	21,563,114	21,690,000	21,823,854	21,597,438		34,325			4.500	4.755	AO	225,034	488,025	04/24/2025	10/08/2027	22,178,025
12592B-AU-8	CNH INDUSTRIAL CAPITAL LLC		2.B FE	34,711,674	34,800,000	35,206,758	34,734,261		22,587			4.750	4.841	MS	459,167	826,500	04/23/2025	03/21/2028	35,626,500
12594K-AB-8	CNH INDUSTRIAL NV		2.B FE	15,268,493	15,048,000	14,994,072	15,102,987		(32,596)			3.850	3.598	MN	74,028	579,348	02/25/2020	11/15/2027	15,337,674
126117-AU-4	CNA FINANCIAL CORP		2.A FE	11,666,550	12,300,000	12,183,459	12,080,876		127,320			3.450	4.603	FA	160,310	424,350	07/21/2022	08/15/2027	12,512,175
126117-AV-2	CNA FINANCIAL CORP		2.B FE	4,845,247	4,850,000	4,805,095	4,848,716		587			3.900	3.909	MN	31,525	189,150	05/01/2019	05/01/2029	4,944,575
126117-AW-0	CNA FINANCIAL CORP		2.B FE	2,992,440	3,000,000	2,700,159	2,996,403		811			2.050	2.077	FA	23,233	61,500	08/11/2020	08/15/2030	3,030,750
126117-AX-8	CNA FINANCIAL CORP		2.A FE	6,795,335	6,840,000	7,095,118	6,806,091		4,079			5.500	5.582	JD	16,720	376,200	05/17/2023	06/15/2033	7,028,100
126117-AY-6	CNA FINANCIAL CORP		2.A FE	2,700,533	2,730,000	2,751,950	2,706,036		2,499			5.125	5.259	FA	52,856	139,913	02/06/2024	02/15/2034	2,799,956
12626P-AN-3	CRH AMERICA INC.		2.A FE	2,889,227	2,925,000	2,746,719	2,896,670		831			5.125	5.205	MN	17,905	149,906	05/12/2015	05/18/2045	2,999,953
126307-AS-6	CSC HOLDINGS LLC		5.A FE	5,549,623	7,640,000	5,540,909	5,549,623		(4,660)	2,087,911		5.375	5.308	FA	171,104	410,650	04/17/2019	02/01/2028	5,438,576
126307-AZ-0	CSC HOLDINGS LLC		5.A FE	1,719,307	2,610,000	1,729,036	1,719,307		(3,304)	895,651		6.500	6.328	FA	70,687	169,650	01/25/2019	02/01/2029	1,112,894
126307-BA-4	CSC HOLDINGS LLC		6. FE	2,836,071	7,840,000	2,898,173	2,836,071	3,444,475	(8,257)	5,060,027		5.750	5.452	JJ	207,869	450,800	09/23/2019	01/15/2030	3,061,471
126307-BB-2	CSC HOLDINGS LLC		5.A FE	289,236	468,000	286,999	289,236		(1,532)	184,158		4.125	3.715	JD	1,609	19,305	02/02/2021	12/01/2030	298,888
126307-BH-9	CSC HOLDINGS LLC		5.A FE	1,536,573	2,530,000	1,543,300	1,536,573		(976)	998,123		4.500	4.448	MN	14,548	113,850	05/07/2021	11/15/2031	799,898
12636Y-AA-0	CRH AMERICA FINANCE INC		2.A FE	5,211,728	5,250,000	5,209,252	5,244,486		4,331			3.400	3.480	MN	25,783	178,500	05/02/2017	05/09/2027	5,339,250
12636Y-AB-8	CRH AMERICA FINANCE INC		2.A FE	5,617,343	5,650,000	4,776,845	5,622,863		751			4.400	4.435	MN	35,909	248,600	05/02/2017	05/09/2047	5,774,300
12636Y-AC-6	CRH AMERICA FINANCE INC		2.A FE	397,484	400,000	398,842	399,424		289			3.950	4.017	AO	3,818	15,800	03/27/2018	04/04/2028	203,950
12636Y-AD-4	CRH AMERICA FINANCE INC		2.A FE	1,134,521	1,150,000	982,996	1,136,769		337			4.500	4.583	AO	12,506	51,750	03/27/2018	04/04/2048	1,175,875
12636Y-AF-9	CRH AMERICA FINANCE INC		2.A FE	4,749,288	4,750,000	4,952,978	4,749,341		54			5.500	5.502	JJ	124,819	130,625	01/06/2025	01/09/2035	4,880,625
12636Y-AG-7	CRH AMERICA FINANCE INC		2.A FE	3,221,388	3,225,000	3,311,889	3,221,433		45			5.875	5.883	JJ	90,524	94,734	01/06/2025	01/09/2055	3,319,734
12636Y-AK-8	CRH AMERICA FINANCE INC		2.A FE	15,168,938	15,150,000	14,981,803	15,168,561		(376)			5.600	5.591	FA	193,247		11/04/2025	02/09/2056	15,574,200
126408-BP-7	CSX CORP		1.G FE	9,081,776	7,657,000	7,939,092	7,825,553		(117,646)			7.250	5.513	MN	92,522	555,133	05/15/2003	05/01/2027	7,934,566
126408-GH-0	CSX CORP		1.G FE	7,910,663	7,500,000	8,157,066	7,843,924		(23,040)			6.000	5.431	AO	112,500	450,000	11/29/2022	10/01/2036	7,725,000
126408-GX-5	CSX CORPORATION		1.G FE	466,475	470,000	414,284	467,173		108			4.400	4.450	MS	6,893	20,680	02/12/2019	03/01/2043	480,340
126408-GY-3	CSX CORP		1.G FE	1,992,700	2,000,000	1,680,443	1,994,775		190			4.100	4.121	MS	24,144	82,000	10/17/2012	03/15/2044	2,041,000
126408-HA-4	CSX CORP		1.G FE	15,681,378	18,575,000	15,627,206	15,726,310		24,008			4.500	5.578	FA	348,281	366,750	11/04/2025	08/01/2054	18,992,938
126408-HC-0	CSX CORP		1.G FE	8,473,918	9,100,000	7,095,311	8,573,615		11,569			3.950	4.329	MN	59,908	359,450	06/08/2015	05/01/2050	9,279,725
126408-HE-6	CSX CORP		1.G FE	21,865,266	22,876,000	22,636,239	22,674,721		232,851			2.600	3.665	MN	99,129	594,776	06/29/2022	11/01/2026	23,173,388
126408-HF-3	CSX CORP		1.G FE	6,562,446	6,600,000	5,192,879	6,569,901		930			3.800	3.832	MN	41,800	250,800	10/13/2016	11/01/2046	6,725,400
126408-HG-1	CSX CORP		1.G FE	8,786,268	11,295,000	8,585,822	8,800,328		14,060			4.250	5.639	MN	80,006	480,038	02/24/2025	11/01/2066	11,535,019
126408-HH-9	CSX CORP		1.G FE	15,063,557	15,387,000	15,260,341	15,290,637		66,263			3.250	3.700	JD	41,673	500,078	06/24/2022	06/01/2027	15,637,039
126408-HJ-5	CSX CORP	0	1.G FE	7,901,421	8,000,000	7,990,100	7,925,656		24,235			3.800	4.253	MS	101,333	152,000	04/03/2025	03/01/2028	8,152,000
126408-HK-2	CSX CORP		1.G FE	3,628,761	3,680,000	3,081,763	3,632,423		1,058			4.300	4.386	MS	52,747	158,240	10/12/2023	03/01/2048	3,759,120
126408-HR-7	CSX CORP		1.G FE	3,643,686	3,650,000	2,573,331	3,645,299		128			3.350	3.358	MS	36,003	122,275	12/03/2019	09/15/2049	3,711,138
126408-HS-5	CSX CORP		1.G FE	2,339,096	2,350,000	1,792,958	2,340,381		237			3.800	3.826	AO	18,852	89,300	03/26/2020	04/15/2050	2,394,650
126408-HT-3	CSX CORP		1.G FE	1,948,543	3,105,000	1,842,399	1,978,082		21,534			2.500	5.054	MN	9,919	77,625	08/14/2024	05/15/2051	3,143,813
126408-HU-0	CSX CORP	LS	1.G FE	499,690	500,000	491,347	499,784		52			4.100	4.107	MN	2,619	20,500	07/21/2022	11/15/2032	510,250
126408-HV-8	CSX CORP	LS	1.G FE	6,875,330	7,625,000	6,490,556	6,895,666		12,863			4.500	5.161	MN	43,844	343,125	08/14/2024	11/15/2052	7,796,563
126408-HY-2	CSX CORP		1.G FE	8,687,097	9,500,000	8,549,791	8,697,717		10,253			4.900	5.483	MS	137,064	461,621	02/24/2025	03/15/2055	9,732,750
12641L-BU-6	CSX CORP		1.G FE	9,921,600	10,000,000	10,684,145	9,984,109		4,770			6.800	6.861	JD	56,667	680,000	11/23/1998	12/01/2028	10,340,000
12653C-AK-4	CNX RESOURCES CORP	LS	3.B FE	4,510,475	4,530,000	4,690,911	4,518,855		1,764			7.375	7.434	JJ	154,051	334,088	09/16/2022	01/15/2031	2,861,775
12653C-AL-2	CNX RESOURCES CORP	LS	3.B FE	8,338,663	8,330,000	8,698,219	8,337,198		(1,648)			7.250	7.217	MS	201,308	603,925	01/14/2025	03/01/2032	8,580,150
12659B-AA-2	CT TRUST		3.B FE	4,392,578	4,555,000	4,351,392	4,419,228		13,155			5.125	5.625	FA	95,971	201,156	10/06/2025	02/03/2032	4,466,597
12661P-AB-5	CSL FINANCE PLC		1.G FE	4,739,978	4,750,000	4,735,518	4,745,256		1,774			4.050	4.082	AO	34,200	192,375	04/20/2022	04/27/2029	4,642,138

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
12661P-AC-3	CSL FINANCE PLC		1.G FE	7,124,618	7,150,000	7,041,985	7,133,359		2,961			4.250	4.292	AO	54,022	303,875	04/20/2022	04/27/2032	6,893,438
126650-CU-2	CVS HEALTH CORP		2.B FE	5,336,184	5,403,000	5,375,719	5,400,176		7,254			2.875	3.000	JD	12,945	155,336	12/15/2016	06/01/2026	5,480,668
126650-CY-4	CVS HEALTH CORP		2.B FE	5,966,403	6,630,000	6,277,593	5,996,586		30,182			4.780	5.887	MS	84,510	316,914	02/24/2025	03/25/2038	6,788,457
126650-CZ-1	CVS HEALTH CORP		2.B FE	825,598	930,000	823,078	830,141		2,290			5.050	5.924	MS	12,524	46,965	04/12/2024	03/25/2048	953,483
126650-DL-1	CVS HEALTH CORP		2.B FE	949,839	950,000	737,697	950,000					4.250	4.250	AO	10,094	40,375	03/26/2020	04/01/2050	970,188
126650-DP-2	CVS HEALTH CORP		2.B FE	2,848,689	2,850,000	2,040,998	2,848,975		56			2.700	2.703	FA	27,788	76,950	08/12/2020	08/21/2040	2,888,475
126650-DQ-0	CVS HEALTH CORP		2.B FE	3,799,264	3,800,000	3,337,719	3,799,856		44			1.875	1.876	FA	24,344	71,250	12/07/2020	02/28/2031	3,835,625
126650-DR-8	CVS HEALTH CORP		2.B FE	4,819,397	4,850,000	4,264,803	4,831,976		2,935			2.125	2.195	MS	30,346	103,063	08/09/2021	09/15/2031	3,183,469
126650-DS-6	CVS HEALTH CORP		2.B FE	14,818,287	14,860,000	14,865,664	14,858,163		13,236			5.000	5.093	FA	270,369	743,000	02/14/2023	02/20/2026	15,231,500
126650-DU-1	CVS HEALTH CORP		2.B FE	13,096,778	13,120,000	13,532,339	13,103,553		1,854			5.250	5.271	FA	248,733	688,800	02/13/2023	02/21/2033	13,464,400
126650-DV-9	CVS HEALTH CORP		2.B FE	14,107,546	14,630,000	13,776,441	14,114,592		6,714			5.625	5.883	FA	297,172	822,938	02/13/2025	02/21/2053	15,041,469
126650-DZ-0	CVS HEALTH CORP		2.B FE	18,048,451	18,490,000	18,025,123	18,066,878		5,643			5.875	6.045	JD	90,524	1,086,288	04/04/2024	06/01/2053	16,974,394
126650-EF-3	CVS HEALTH CORP		2.B FE	11,905,814	12,120,000	12,110,674	11,910,653		3,857			6.050	6.180	JD	61,105	733,260	02/24/2025	06/01/2054	12,486,630
126650-EK-2	CVS HEALTH CORP		2.B FE	10,009,690	10,000,000	10,252,221	10,009,840		150			5.450	5.436	MS	205,889		08/11/2025	09/15/2035	10,272,500
12686L-AA-7	CABLE ONDA SA 4.5% 30 JAN 2030-25 144A		3.B FE	2,205,118	2,240,000	2,130,800	2,170,683		5,345			4.500	5.059	JJ	42,280	75,600	03/24/2025	01/30/2030	2,055,225
127055-AK-7	CABOT CORPORATION		2.B FE	11,170,180	11,141,000	11,072,743	11,143,333		(4,384)			3.400	3.353	MS	111,534	378,794	09/07/2016	09/15/2026	11,330,397
127055-AL-5	CABOT CORPORATION		2.B FE	853,435	849,000	841,264	850,878		(434)			4.000	3.921	JJ	16,980	33,960	12/05/2019	07/01/2029	834,570
127055-AM-3	CABOT CORPORATION		2.B FE	27,315,750	27,500,000	27,993,554	27,372,249		16,219			5.000	5.085	JD	3,819	1,375,000	06/07/2022	06/30/2032	28,187,500
127097-AG-8	COTERRA ENERGY INC		2.B FE	5,999,610	5,600,000	5,579,454	5,711,801		(97,218)			3.900	2.092	MN	27,907	218,400	12/23/2022	05/15/2027	5,709,200
127097-AK-9	COTERRA ENERGY INC	LS	2.B FE	17,819,256	16,480,000	16,531,443	17,154,479		(217,097)			4.375	2.888	MS	212,294	651,438	03/20/2025	03/15/2029	16,840,500
127097-AL-7	COTERRA ENERGY INC		2.B FE	29,252,862	29,335,000	30,285,313	29,271,077		8,322			5.600	5.634	MS	483,702	1,642,760	02/28/2024	03/15/2034	30,156,380
127097-AM-5	COTERRA ENERGY INC	LS	2.B FE	7,932,810	8,095,000	8,234,560	7,946,290		13,480			5.400	5.659	FA	165,138	288,992	03/05/2025	02/15/2035	8,313,565
127097-E#-6	COTERRA ENERGY INC		2.B	14,000,000	14,000,000	13,935,532	14,000,000					3.770	3.770	MS	151,009	527,800	09/18/2014	09/18/2026	14,263,900
12769G-AB-6	CAESARS ENTERTAINMENT INC 144A		3.C FE	20,415,088	20,360,000	21,085,976	20,384,942		(12,721)			7.000	6.915	FA	538,409	1,425,200	11/09/2023	02/15/2030	20,637,900
12769G-AC-4	CAESARS ENTERTAINMENT INC	LS	3.C FE	1,800,000	1,800,000	1,843,610	1,800,000					6.500	6.500	FA	44,200	117,000	01/24/2024	02/15/2032	1,858,500
12803R-AB-0	CAIXABANK SA		2.A FE	21,891,075	21,800,000	22,178,867	21,843,888		(47,187)			6.684	6.381	MS	437,134	1,350,836	03/20/2025	09/13/2027	22,528,556
12803R-AC-8	CAIXABANK SA		2.A FE	4,560,000	4,560,000	5,093,323	4,560,000					6.840	6.840	MS	93,571	311,904	09/06/2023	09/13/2034	4,715,952
12803R-AG-9	CAIXABANK SA		2.A FE	5,944,315	5,820,000	6,045,228	5,920,564		(23,751)			5.673	5.082	MS	97,216	330,169	02/24/2025	03/15/2030	5,985,084
12803R-AH-7	CAIXABANK SA		2.A FE	8,012,122	7,760,000	8,288,871	7,995,113		(17,010)			6.037	5.583	JD	20,821	468,471	02/24/2025	06/15/2035	7,994,236
13005H-AA-8	CALIFORNIA BUYER LTD & ATLANTICA S		4.A FE	12,108,950	12,160,000	12,180,052	12,116,390		7,440			6.375	6.444	FA	292,853	527,659	11/03/2025	02/15/2032	12,207,081
1301ET-AA-0	THE CALIFORNIA ENDOWMENT		1.A FE	3,000,000	3,000,000	1,778,440	3,000,000					2.498	2.498	AO	18,735	74,940	01/20/2021	04/01/2051	3,037,470
13034V-AB-0	CALIFORNIA INSTITUTE OF TECHNOLOGY		1.D FE	20,500,000	20,500,000	17,901,946	20,500,000					4.321	4.321	FA	369,085	885,805	05/14/2015	08/01/2045	20,942,903
130789-#A-8	CALIFORNIA WATER SERVICE COMPANY		1.D	3,900,000	3,900,000	2,454,357	3,900,000					2.870	2.870	MN	15,546	111,930	05/11/2021	05/11/2051	3,955,965
130789-#B-6	CALIFORNIA WATER SERVICE COMPANY		1.D	1,820,000	1,820,000	1,032,616	1,820,000					3.020	3.020	MN	7,634	54,964	05/11/2021	05/11/2061	1,847,482
130789-#C-4	CALIFORNIA WATER SERVICE CO		1.D	36,250,000	36,250,000	33,749,884	36,250,000					5.220	5.220	JAJO	362,681	1,892,250	10/22/2024	10/22/2054	36,723,063
130789-R#-9	CALIFORNIA WATER SERVICES COMPANY		1.D	3,000,000	3,000,000	3,409,109	3,000,000					7.130	7.130	MN	35,650	213,900	04/17/2009	11/01/2031	3,106,950
130789-W#-3	CALIFORNIA WATER SERVICE COMPANY		1.D	20,000,000	20,000,000	17,270,274	20,000,000					4.310	4.310	AO	181,978	862,000	10/13/2015	10/16/2045	20,431,000
130789-Y#-1	CALIFORNIA WATER SERVICE COMPANY		1.D	10,487,000	10,487,000	7,843,113	10,487,000					4.170	4.170	JD	24,295	437,308	06/11/2019	06/11/2059	10,705,654
130789-Y*-5	CALIFORNIA WATER SERVICE COMPANY		1.D	5,252,000	5,252,000	5,130,484	5,252,000					3.400	3.400	JD	9,920	178,568	06/11/2019	06/11/2029	5,036,184
131347-CM-6	CALPINE CORP		3.A FE	5,062,925	5,140,000	5,143,356	5,077,999		11,001			4.500	4.750	FA	87,380	231,300	07/12/2022	02/15/2028	5,153,400
131347-CQ-7	CALPINE CORP		4.A FE	190,000	190,000	192,979	190,000					5.000	5.000	FA	3,958	9,500	07/27/2020	02/01/2031	194,750
13323A-AB-6	CLARIVATE (CAMELOT FINANCE)		4.A FE	371,535	368,000	365,417	368,000					4.500	4.278	MN	2,760	16,560	10/28/2019	11/01/2026	376,280
134429-BG-3	CAMPBELL SOUP COMPANY		2.C FE	242,725	243,000	243,041	242,991		43			4.150	4.152	MS	2,969	10,085	03/12/2018	03/15/2028	248,042
134429-BH-1	CAMPBELL SOUP COMPANY		2.C FE	20,653,280	23,605,000	20,487,934	20,765,213		60,346			4.800	5.761	MS	333,617	1,133,040	02/13/2025	03/15/2048	24,171,520
134429-BK-4	CAMPBELL SOUP COMPANY		2.C FE	7,026,965	10,315,000	6,768,575	7,114,513		62,126			3.125	5.440	AO	59,992	322,344	09/11/2024	04/24/2050	10,476,172

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
134429-BQ-1	CAMPBELL SOUP COMPANY		2.C FE	896,634	900,000	872,147	897,161		471			4.750	4.793	MS	11,638	41,681	09/30/2024	03/23/2035	921,375
134429-BR-9	CAMPBELL SOUP COMPANY		2.C FE	13,860,391	14,670,000	13,380,054	13,865,607		5,109			5.250	5.637	AO	166,871	231,025	10/22/2025	10/13/2054	15,055,088
13607H-R5-3	CANADIAN IMPERIAL BANK OF COMMERCE	LS	1.F FE	15,347,745	16,400,000	15,654,142	15,684,833		103,832			3.600	4.395	AO	137,760	590,400	11/29/2022	04/07/2032	16,593,400
13607H-R6-1	CANADIAN IMPERIAL BANK OF COMMERCE		1.F FE	9,182,985	9,500,000	9,453,002	9,411,965		66,363			3.450	4.210	AO	76,475	327,750	05/18/2022	04/07/2027	9,663,875
13607L-8C-0	CANADIAN IMPERIAL BANK OF COMMERCE		1.F FE	7,941,551	7,863,000	8,012,948	7,918,046		(23,506)			5.237	4.745	JD	3,432	411,785	04/23/2025	06/28/2027	8,068,893
13607L-NG-4	CANADIAN IMPERIAL BANK OF COMMERCE	0	1.F FE	28,107,341	27,770,000	28,404,038	28,034,508		(72,833)			5.001	4.552	AO	243,036	1,176,235	07/31/2025	04/28/2028	28,464,389
13607L-WT-6	CANADIAN IMPERIAL BANK OF COMMERCE		1.F FE	30,000,000	30,000,000	30,449,313	30,000,000					5.926	5.926	AO	439,512	1,777,800	09/26/2023	10/02/2026	30,888,900
13607L-WU-3	CANADIAN IMPERIAL BANK OF COMMERCE		1.F FE	10,000,000	10,000,000	10,068,233	10,000,000					3.680	3.680	JAJO	101,156	573,770	09/26/2023	10/02/2026	10,094,250
13607L-WV-1	CANADIAN IMPERIAL BANK OF COMMERCE	0	1.F FE	26,848,076	26,320,000	27,651,315	26,807,460		(40,616)			5.986	5.224	AO	385,126	1,072,991	10/28/2025	10/03/2028	27,107,758
13607P-VP-6	CANADIAN IMPERIAL BANK OF COMMERCE		1.F FE	25,000,000	25,000,000	25,197,556	25,000,000					4.862	4.862	JJ	567,233	607,750	01/06/2025	01/13/2028	25,607,750
13607P-VQ-4	CANADIAN IMPERIAL BANK OF COMMERCE	LS	1.F FE	4,900,000	4,900,000	5,056,690	4,900,000					5.245	5.245	JJ	119,936	128,503	01/06/2025	01/13/2031	5,028,503
13608J-AA-5	CANADIAN IMPERIAL BANK OF COMMERCE	0	1.F FE	6,576,736	6,400,000	6,627,536	6,555,555		(21,181)			5.260	4.434	AO	77,614	168,320	07/10/2025	04/08/2029	6,568,320
136375-BD-3	CANADIAN NATL RAILWAY	0	1.F FE	6,477,779	6,040,000	6,478,552	6,387,980		(89,799)			6.900	4.474	JJ	192,173	208,380	04/15/2025	07/15/2028	6,248,380
136375-BL-5	CANADIAN NATL RAILWAY		1.F FE	123,865	120,000	132,500	123,290		(288)			6.250	5.839	FA	3,125	7,500	11/01/2023	08/01/2034	123,750
136375-BW-1	CANADIAN NATIONAL RAILWAY COMPANY		1.F FE	4,809,247	5,100,000	3,961,515	4,883,576		8,915			3.500	3.842	MN	22,808	178,500	03/24/2017	11/15/2042	5,189,250
136375-CJ-9	CANADIAN NATIONAL RAILWAY COMPANY		1.F FE	13,032,294	13,330,000	13,304,195	13,315,448		85,762			2.750	3.401	MS	122,192	366,575	12/14/2022	03/01/2026	13,513,288
136375-CK-6	CANADIAN NATIONAL RAILWAY COMPANY		1.F FE	5,885,383	5,950,000	4,317,076	5,899,424		1,702			3.200	3.257	FA	78,804	190,400	07/28/2016	08/02/2046	6,045,200
136375-CP-5	CANADIAN NATIONAL RAILWAY COMPANY		1.F FE	146,318	200,000	152,757	148,761		1,137			3.650	5.705	FA	3,001	7,300	10/12/2023	02/03/2048	203,650
136375-CV-2	CANADIAN NATIONAL RAILWAY COMPANY		1.F FE	4,284,789	4,700,000	4,020,159	4,300,289		8,999			4.450	5.080	JJ	93,537	209,150	10/04/2024	01/20/2049	4,804,575
136375-DB-5	CANADIAN NATIONAL RAILWAY COMPANY		1.F FE	1,031,945	1,180,000	1,000,174	1,037,497		2,434			4.400	5.247	FA	21,056	51,920	08/23/2023	08/05/2052	1,205,960
136375-DC-3	CANADIAN NATIONAL RAILWAY COMPANY		1.F FE	896,454	900,000	875,056	897,689		402			3.850	3.895	FA	14,053	34,650	08/02/2022	08/05/2032	917,325
13645R-AF-1	CANADIAN PACIFIC RR CO		2.A FE	3,237,476	3,090,000	3,331,585	3,231,719		(7,026)			5.950	5.404	MN	23,493	183,855	02/24/2025	05/15/2037	3,181,928
13645R-AT-1	CANADIAN PACIFIC RAILWAY COMPANY		2.A FE	8,087,219	8,310,000	8,304,254	8,303,419		78,241			3.700	4.654	FA	128,113	307,470	01/20/2023	02/01/2026	8,463,735
13645R-AU-8	CANADIAN PACIFIC RAILWAY COMPANY		2.A FE	10,897,053	10,650,000	9,803,652	10,847,739		(6,696)			4.800	4.647	FA	213,000	511,200	03/24/2017	08/01/2045	10,905,600
13645R-BF-0	CANADIAN PACIFIC RAILWAY COMPANY		2.A FE	3,748,688	3,750,000	3,376,383	3,749,238		120			2.450	2.454	JD	7,401	91,875	11/17/2021	12/02/2031	3,542,875
13645R-BH-6	CANADIAN PACIFIC RAILWAY COMPANY		2.A FE	13,287,488	18,340,000	12,210,765	13,403,051		81,542			3.100	4.919	JD	45,799	568,540	02/24/2025	12/02/2051	18,548,108
13648T-AB-3	CANADIAN PACIFIC RAILWAY CO		2.A FE	2,328,900	2,450,000	2,438,733	2,432,970		39,917			3.125	4.834	JD	6,380	76,563	04/19/2023	06/01/2026	2,488,281
13648T-AC-1	CANADIAN PACIFIC RAILWAY CO		2.A FE	75,456	85,000	81,292	79,026		1,378			2.875	4.890	MN	312	2,444	04/19/2023	11/15/2029	86,222
13648T-AD-9	CANADIAN PACIFIC RAILWAY CO		2.A FE	5,078,172	5,900,000	5,124,619	5,144,113		25,615			4.300	5.450	MN	32,417	253,700	04/19/2023	05/15/2043	6,026,850
13648T-AF-4	CANADIAN PACIFIC RAILWAY CO		2.A FE	8,832,035	9,635,000	8,517,135	8,865,348		17,636			4.700	5.315	MN	75,474	452,845	09/11/2024	05/01/2048	9,861,423
13648T-AG-2	CANADIAN PACIFIC RAILWAY CORP		2.A FE	12,666,638	17,125,000	12,379,121	12,735,201		32,655			3.500	5.407	MN	99,896	164,500	11/04/2025	05/01/2050	17,424,688
138050-B#-8	CANPOTEX LIMITED		1.G YE	3,100,000	3,100,000	3,222,252	3,100,000					5.560	5.560	FA	68,465	116,343	12/05/2024	02/08/2035	3,186,180
138050-C*-1	CANPOTEX LIMITED		1.G PL	500,000	500,000	526,574	500,000					5.760	5.760	FA	11,440	19,440	12/05/2024	02/08/2040	514,400
13806C-AA-0	CANPACK SA		3.B FE	12,117,013	12,240,000	11,710,973	12,171,550		14,589			3.875	4.019	MN	60,605	474,300	01/18/2022	11/15/2029	9,561,738
14040H-BN-4	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	4,187,148	4,200,000	4,187,991	4,198,908		1,149			3.750	3.773	MS	49,000	157,500	03/06/2017	03/09/2027	4,278,750
14040H-BW-4	CAPITAL ONE FINANCIAL CORPORATION	0	2.A FE	7,594,131	7,740,000	7,711,368	7,637,831		40,163			3.800	4.469	JJ	123,367	196,460	02/21/2025	01/31/2028	7,887,060
14040H-CG-8	CAPITAL ONE FINANCIAL CORPORATION	LS	2.B FE	4,400,000	4,400,000	3,855,512	4,400,000					2.359	2.359	JJ	43,825	103,796	07/27/2021	07/29/2032	4,451,898
14040H-CH-6	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	7,521,675	7,500,000	7,359,376	7,503,791		(4,460)			1.878	1.817	MN	23,084	140,850	11/04/2021	11/02/2027	7,570,425
14040H-CJ-2	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	5,650,000	5,650,000	5,069,064	5,650,000					2.618	2.618	MN	24,242	147,917	10/28/2021	11/02/2032	4,964,141
14040H-CN-3	CAPITAL ONE FINANCIAL CORPORATION	LS	2.A FE	3,978,480	4,000,000	3,883,485	3,988,176		2,603			3.273	3.350	MS	43,640	130,920	03/03/2022	03/01/2030	4,065,460
14040H-CS-2	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	9,500,000	9,500,000	9,613,198	9,500,000					4.927	4.927	MN	66,309	468,065	05/05/2022	05/10/2028	9,734,033
14040H-CT-0	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	14,899,084	14,875,000	15,277,857	14,893,152		(1,694)			5.268	5.245	MN	111,012	783,615	05/05/2022	05/10/2033	15,112,857
14040H-CV-5	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	7,600,000	7,600,000	7,844,775	7,600,000					5.247	5.247	JJ	171,694	398,772	07/25/2022	07/26/2030	7,799,386
14040H-CX-1	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	5,250,000	5,250,000	5,392,103	5,250,000					5.468	5.468	FA	119,613	287,070	01/25/2023	02/01/2029	5,393,535
14040H-CY-9	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	7,350,000	7,350,000	7,703,922	7,350,000					5.817	5.817	FA	178,146	427,550	01/25/2023	02/01/2034	7,563,775
14040H-DA-0	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	5,222,650	5,000,000	5,412,861	5,203,421		(19,229)			6.377	5.698	JD	20,371	318,850	01/28/2025	06/08/2034	5,159,425

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
14040H-DB-8	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	8,260,000	8,260,000	8,457,492	8,260,000					7.149	7.149	AO	101,699	590,507	10/27/2023	10/29/2027	8,555,254
14040H-DC-6	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	6,139,548	6,130,000	6,933,315	6,130,000					7.624	7.623	AO	79,190	467,351	10/27/2023	10/30/2031	6,363,676
14040H-DG-7	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	10,400,000	10,400,000	10,786,419	10,400,000					5.463	5.463	JJ	244,621	568,152	07/24/2024	07/26/2030	10,684,076
14040H-DH-5	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	6,694,911	6,535,000	6,889,059	6,684,242		(10,669)			5.884	5.545	JJ	165,557	192,260	02/24/2025	07/26/2035	6,727,260
14040H-DJ-1	CAPITAL ONE FINANCIAL CORPORATION		2.B FE	1,315,150	1,295,000	1,355,172	1,314,182		(968)			6.183	5.968	JJ	33,585	40,035	02/24/2025	01/30/2036	1,335,035
14149Y-AW-8	CARDINAL HEALTH INC		2.B FE	6,527,534	6,550,000	5,762,358	6,534,049		596			4.600	4.621	MS	88,716	301,300	02/19/2013	03/15/2043	6,700,650
14149Y-BJ-6	CARDINAL HEALTH INC		2.B FE	6,595,000	6,595,000	6,548,025	6,595,000					3.410	3.410	JD	9,995	224,890	06/01/2017	06/15/2027	6,605,740
14149Y-BM-9	CARDINAL HEALTH INC		2.B FE	616,727	705,000	585,123	619,489		2,097			4.368	5.323	JD	1,369	30,794	09/11/2024	06/15/2047	720,397
14149Y-BP-2	CARDINAL HEALTH INC		2.B FE	4,101,185	4,100,000	4,267,280	4,101,659		217			5.450	5.444	FA	84,414	223,450	02/14/2024	02/15/2034	4,211,725
14149Y-BT-4	CARDINAL HEALTH INC	LS	2.B FE	26,311,223	26,370,000	26,416,147	26,317,616		6,393			5.750	5.762	MN	193,746	1,252,611	10/28/2025	11/15/2054	27,128,138
14149Y-BV-9	CARDINAL HEALTH INC	LS	2.B FE	6,509,885	6,570,000	6,691,433	6,511,618		1,733			5.150	5.268	MS	116,544		08/15/2025	09/15/2035	6,667,375
141781-AD-6	CARGILL INC		1.F FE	4,065,201	4,110,000	4,618,330	4,086,542		1,562			6.875	6.955	FA	117,734	282,563	01/30/1996	02/01/2036	4,251,281
141781-AU-8	CARGILL INC		1.F FE	409,936	411,000	438,246	410,447		36			6.125	6.142	MS	7,412	25,174	09/11/2006	09/15/2036	423,587
14215G-AA-4	CARILION CLINIC OBLIGATED GROUP		1.D FE	1,815,454	2,675,000	1,747,688	1,857,917		14,737			3.147	5.356	JJ	42,091	84,182	01/06/2023	07/01/2051	2,712,012
142339-AH-3	CARLISLE COMPANIES INCORPORATED		2.B FE	8,787,654	8,770,000	8,724,405	8,775,228		(1,797)			3.750	3.711	JD	27,406	328,875	01/18/2018	12/01/2027	8,934,438
142339-AJ-9	CARLISLE COMPANIES INCORPORATED		2.B FE	9,831,409	9,950,000	9,387,191	9,896,995		12,276			2.750	2.887	MS	91,208	273,625	02/13/2020	03/01/2030	10,086,813
142339-AL-4	CARLISLE COMPANIES INCORPORATED		2.B FE	8,409,440	8,450,000	7,378,398	8,424,952		3,746			2.200	2.252	MS	61,967	185,900	09/14/2021	03/01/2032	8,113,275
14314D-AA-1	CARLYLE FINANCE SUBSIDIARY LLC		1.G FE	5,740,858	5,750,000	5,597,126	5,746,700		1,270			3.500	3.517	MS	57,021	201,250	09/05/2019	09/19/2029	5,850,625
14351*-AA-4	CARNEGIE MELLON UNIVERSITY		1.B Z	32,000,000	32,000,000	24,772,170	32,000,000					3.600	3.600	FA	480,000	1,152,000	02/01/2017	02/01/2047	32,576,000
14351*-AB-2	CARNEGIE MELLON UNIVERSITY		1.B Z	30,100,000	30,100,000	20,888,108	30,100,000					3.200	3.200	FA	401,333	963,200	02/03/2020	02/01/2050	30,581,600
144141-CY-2	PROGRESS ENERGY CAR		1.F FE	205,152	200,000	222,290	203,253		(174)			6.300	6.109	AO	3,150	12,600	03/26/2008	04/01/2038	206,300
144285-AN-3	CARPENTER TECHNOLOGY CORPORATION		3.A FE	2,259,760	2,253,000	2,287,683	2,259,609		(151)			5.625	5.559	MS	14,433		11/12/2025	03/01/2034	2,316,366
14448C-AL-8	CARRIER GLOBAL CORP	LS	2.A FE	3,868,363	4,440,000	4,119,714	4,049,574		67,004			2.700	4.643	FA	45,288	119,880	04/21/2023	02/15/2031	4,499,940
14448C-AQ-7	CARRIER GLOBAL CORP		2.A FE	12,151,754	12,205,000	11,502,408	12,078,070		13,488			2.722	2.948	FA	125,505	288,940	03/20/2025	02/15/2030	11,154,778
14448C-AS-3	CARRIER GLOBAL CORP		2.A FE	10,753,757	12,480,000	9,225,557	10,827,283		29,070			3.577	4.333	AO	106,642	446,410	04/28/2023	04/05/2050	10,387,516
14448C-BD-5	CARRIER GLOBAL CORP	LS	2.A FE	22,163,169	20,585,000	22,356,689	22,154,037		(9,111)			6.200	5.651	MS	375,791	513,670	10/28/2025	03/15/2054	21,223,135
14627*-AA-2	CARTER MACHINERY COMPANY INCORPORA		2.B PL	1,300,000	1,300,000	1,358,821	1,300,000					5.950	5.950	FA	28,362	38,675	02/19/2025	02/19/2030	1,029,750
14627*-AB-0	CARTER MACHINERY COMPANY INCORPORA		2.B PL	1,300,000	1,300,000	1,378,722	1,300,000					6.150	6.150	FA	29,315	39,975	02/19/2025	02/19/2032	1,030,750
14627*-AC-8	CARTER MACHINERY COMPANY INCORPORA		2.B PL	6,400,000	6,400,000	6,852,975	6,400,000					6.400	6.400	FA	150,187	204,800	02/19/2025	02/19/2035	6,604,800
14627*-AD-6	CARTER MACHINERY COMPANY INCORPORA		2.B PL	5,700,000	5,700,000	6,163,651	5,700,000					6.500	6.500	FA	135,850	185,250	02/19/2025	02/19/2037	5,885,250
147339-J*-7	CASCADE NATURAL GAS CORPORATION		2.B	3,100,000	3,100,000	3,011,017	3,100,000					3.620	3.620	JD	5,611	112,220	06/13/2019	06/13/2029	2,952,490
147339-J@-5	CASCADE NATURAL GAS CORPORATION		2.B	1,000,000	1,000,000	901,222	1,000,000					3.820	3.820	JD	1,910	38,200	06/13/2019	06/13/2034	1,019,100
14739L-AB-8	CASCADES INC.		3.C FE	3,442,175	3,400,000	3,391,392	3,400,000		(408)			5.375	5.052	JJ	84,268	182,750	08/10/2020	01/15/2028	3,440,031
14739L-AD-4	CASCADES INC	LS	3.C FE	4,594,033	4,586,000	4,763,708	4,593,149		(884)			6.750	6.700	JJ	171,975		05/29/2025	07/15/2030	4,740,778
14745*-AA-9	CASE WESTERN RESERVE UNIVERSITY		1.D	13,330,000	13,330,000	12,198,435	13,330,000					2.580	2.580	JD	28,660	343,914	02/22/2022	12/01/2036	1,046,701
14745*-AB-7	CASE WESTERN RESERVE UNIV		1.D	32,185,315	32,185,315	25,961,417	32,185,315					3.300	3.300	JD	88,510	1,062,115	08/01/2022	12/01/2052	1,724,514
147528-E#-6	CASEYS GENERAL STORES INC		2.B PL	10,185,000	10,185,000	10,107,710	10,185,000					3.670	3.670	JD	14,536	373,790	06/17/2013	06/15/2028	2,696,693
147528-F#-5	CASEYS GENERAL STORES INC		2.B PL	4,050,000	4,050,000	3,962,715	4,050,000					3.720	3.720	AO	26,366	150,660	10/28/2016	10/28/2031	389,615
147528-F*-9	CASEYS GENERAL STORES INC		2.B PL	3,570,000	3,570,000	3,538,012	3,570,000					3.750	3.750	JD	5,206	133,875	12/17/2013	12/18/2028	310,209
147528-F@-7	CASEYS GENERAL STORES INC		2.B PL	4,050,000	4,050,000	3,953,451	4,050,000					3.650	3.650	MN	24,227	147,825	05/02/2016	05/02/2031	389,481
147528-G#-4	CASEYS GENERAL STORES INC		2.B PL	16,500,000	16,500,000	15,312,737	16,500,000					2.850	2.850	FA	188,100	470,250	08/07/2020	08/07/2030	13,185,250
147528-G@-6	CASEYS GENERAL STORES INC		2.B PL	9,500,000	9,500,000	9,373,819	9,500,000					3.770	3.770	FA	128,337	358,150	08/22/2017	08/22/2028	9,679,075
147528-H#-3	CASEYS GENERAL STORES INC		2.B PL	3,750,000	3,750,000	3,803,884	3,750,000					5.430	5.430	MN	33,372	204,756	10/30/2024	11/02/2034	3,851,813
147528-H*-7	CASEYS GENERAL STORES INC		2.B PL	25,500,000	25,500,000	22,752,867	25,500,000					2.960	2.960	FA	301,920	754,800	08/07/2020	08/06/2032	20,549,700
147528-H@-5	CASEYS GENERAL STORES INC		2.B PL	750,000	750,000	765,865	750,000					5.230	5.230	MN	6,429	39,443	10/30/2024	11/02/2031	769,613
149123-BE-0	CATERPILLAR INC		1.F FE	7,122,972	7,316,000	8,741,095	7,126,213		61			7.375	7.572	MS	179,852	539,555	04/02/1997	03/01/2097	7,585,778

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
149123-BF-7	CATERPILLAR INC		1.F FE	1,283,629	1,150,000	1,215,597	1,173,850		(8,456)			6.625	5.735	JJ	35,131	76,188	04/18/2007	07/15/2028	1,188,094
149123-CB-5	CATERPILLAR INC		1.F FE	7,416,323	8,250,000	6,949,138	7,508,888		23,615			3.803	4.570	FA	118,527	251,949	04/02/2025	08/15/2042	8,406,874
149123-CF-6	CATERPILLAR INC		1.F FE	5,467,210	5,690,000	4,067,620	5,478,514		4,903			3.250	3.467	MS	52,395	184,925	09/11/2024	09/19/2049	5,782,463
149123-CG-4	CATERPILLAR INC		1.F FE	3,071,375	3,075,000	2,934,267	3,073,866		418			2.600	2.610	MS	22,653	79,950	09/17/2019	09/19/2029	3,114,975
149123-CJ-8	CATERPILLAR INC		1.F FE	7,451,888	8,400,000	6,006,564	7,468,711		14,195			3.250	3.887	AO	62,183	273,000	04/02/2025	04/09/2050	8,536,500
149123-CK-5	CATERPILLAR INC	LS	1.F FE	6,006,259	6,050,000	5,452,634	6,026,255		4,316			1.900	1.980	MS	34,804	114,950	03/02/2021	03/12/2031	5,552,250
14912L-6T-3	CATERPILLAR FINANCIAL SERVICES COR		1.F FE	2,519,773	2,520,000	2,498,835	2,520,000		24			2.400	2.400	FA	23,856	60,480	08/04/2016	08/09/2026	2,550,240
14913U-AY-6	CATERPILLAR FINANCIAL SERVICES COR	0	1.F FE	10,089,886	10,049,000	10,157,622	10,082,510		(7,376)			4.400	4.237	MS	144,929	221,078	07/31/2025	03/03/2028	10,270,078
14918A-AD-1	CATHOLIC HEALTH SERVICES OF LONG ISLAN		1.G FE	2,311,157	3,240,000	2,237,645	2,330,985		17,387			3.368	5.458	JJ	54,562	109,123	11/08/2024	07/01/2050	3,294,562
150190-AB-2	CEDAR FAIR LP/CANADA WONDERLAND C	LS	5.A FE	11,217,763	11,150,000	11,106,265	11,150,000		(3,158)			5.375	5.274	AO	126,522	599,313	03/07/2018	04/15/2027	9,549,938
150190-AE-6	CEDAR FAIR LP/CANADAS WONDERLAND C	LS	5.A FE	5,842,363	5,800,000	5,409,424	5,809,742		(5,605)			5.250	5.135	JJ	140,408	304,500	06/18/2019	07/15/2029	5,808,575
15089Q-AK-0	CELANESE US HOLDINGS LLC		3.B FE	11,987,880	12,000,000	11,808,122	11,998,514		2,472			1.400	1.421	FA	68,133	168,000	07/29/2021	08/05/2026	12,084,000
15089Q-AP-9	CELANESE US HOLDINGS LLC	LS	3.B FE	16,713,673	16,700,000	17,413,609	16,713,190					7.379	7.362	JJ	529,721	1,086,168	07/07/2022	07/15/2032	17,274,397
15089Q-AX-2	CELANESE US HOLDINGS LLC	LS	3.B FE	1,741,601	1,740,000	1,841,790	1,741,778		(87)			7.050	7.461	MN	15,675	120,495	08/10/2023	11/15/2030	1,801,335
15089Q-AZ-7	CELANESE US HOLDINGS LLC		3.B FE	4,983,450	4,980,000	5,004,561	4,983,074		(376)			6.500	6.479	AO	68,337	189,724	03/06/2025	04/15/2030	5,100,550
15089Q-BA-1	CELANESE US HOLDINGS LLC	LS	3.B FE	5,523,450	5,520,000	5,491,098	5,523,242		(208)			6.750	6.734	AO	78,660	218,385	03/06/2025	04/15/2033	5,664,950
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION SA		2.C FE	4,965,400	5,000,000	4,861,826	4,987,251		3,674			4.250	4.333	AO	36,007	212,500	04/25/2019	04/30/2029	4,850,938
151191-BJ-1	CELULOSA ARAUCO Y CONSTITUCION SA		2.C FE	1,848,724	1,850,000	1,765,958	1,849,550		218			4.200	4.207	JJ	32,807	77,700	10/24/2019	01/29/2030	1,480,450
15132H-AJ-0	CENCOSUD SA 144A		2.C FE	6,358,173	6,265,000	6,555,195	6,360,400		356			5.950	5.596	MN	34,170	305,235	10/30/2025	05/28/2031	6,245,434
15135B-AR-2	CENTENE CORPORATION		2.C FE	1,586,560	1,600,000	1,590,565	1,596,393		1,830			4.250	4.372	JD	3,022	68,000	11/21/2019	12/15/2027	1,634,000
15135B-AT-8	CENTENE CORPORATION		2.C FE	2,760,000	2,760,000	2,677,396	2,760,000					4.625	4.625	JD	5,673	127,650	11/21/2019	12/15/2029	2,823,825
15135B-AV-3	CENTENE CORPORATION		2.C FE	3,500,000	3,500,000	3,220,812	3,500,000					3.375	3.375	FA	44,625	118,125	02/05/2020	02/15/2030	3,559,063
15135U-AH-2	CENOVUS ENERGY INC		2.B	548,801	550,000	444,432	549,185		32			4.450	4.463	MS	7,207	24,475	08/14/2012	09/15/2042	562,238
15135U-AK-5	CENOVUS ENERGY INC		2.B FE	4,980,100	5,000,000	4,316,017	4,985,371		493			5.200	5.226	MS	76,556	260,000	08/12/2013	09/15/2043	5,130,000
15135U-AW-9	CENOVUS ENERGY INC		2.B FE	2,090,802	2,100,000	1,869,062	2,094,296		859			2.650	2.699	JJ	25,661	55,650	09/09/2021	01/15/2032	2,127,825
15189T-AX-5	CENTERPOINT ENERGY INC		2.B FE	2,888,487	2,900,000	2,750,472	2,895,269		1,181			2.950	2.992	MS	28,517	85,550	08/12/2019	03/01/2030	2,739,825
15189T-AY-3	CENTERPOINT ENERGY INC		2.B FE	14,575,415	17,045,000	11,995,777	14,610,687		40,075			3.700	4.637	MS	210,222	630,665	02/24/2025	09/01/2049	17,309,408
15189T-BB-2	CENTERPOINT ENERGY INC		2.B FE	1,546,993	1,550,000	1,402,543	1,548,368		307			2.650	2.671	JD	3,423	41,075	05/11/2021	06/01/2031	1,570,538
15189W-AD-2	CENTERPOINT ENERGY RESOURCES CORP		2.A FE	272,382	275,000	303,969	273,396		87			6.625	6.697	MN	3,036	18,219	12/17/2007	11/01/2037	284,109
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES CORPO		2.A FE	5,694,460	6,525,000	5,148,994	5,712,732		16,346			4.100	5.027	MS	89,175	267,525	02/24/2025	09/01/2047	6,658,763
15189W-AL-4	CENTERPOINT ENERGY RESOURCES CORPO		2.A FE	2,448,579	2,450,000	2,447,279	2,450,000		89			4.000	3.999	AO	24,500	98,000	03/26/2018	04/01/2028	2,499,000
15189W-AP-5	CENTERPOINT ENERGY RESOURCES CORPO		2.A FE	21,471,613	21,500,000	21,305,417	21,486,381		3,962			4.400	4.411	JJ	473,000	946,000	06/07/2022	07/01/2032	15,800,120
15189W-AR-1	CENTERPOINT ENERGY RES		2.A FE	6,123,370	6,000,000	6,312,034	6,105,421		(7,652)			6.100	5.864	JD	30,500	366,000	08/22/2023	12/01/2035	6,183,000
15189W-B*-0	CENTERPOINT ENERGY RESOURCES CORPO		1.G	10,000,000	10,000,000	10,070,966	10,000,000					5.020	5.020	MN	43,228	502,000	05/27/2022	11/30/2026	7,175,700
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	4,827,680	5,000,000	4,001,055	4,881,480		5,074			3.550	3.743	FA	73,958	177,500	01/15/2013	08/01/2042	5,088,750
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	4,550,550	4,600,000	4,049,392	4,562,810		1,283			4.500	4.566	AO	51,750	207,000	03/12/2014	04/01/2044	4,703,500
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	14,211,799	14,200,000	14,057,698	14,200,767		(1,915)			2.400	2.385	MS	113,600	340,800	09/22/2016	09/01/2026	14,370,400
15189X-AR-9	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	5,414,357	5,450,000	5,404,021	5,445,794		3,892			3.000	3.073	FA	68,125	163,500	01/09/2017	02/01/2027	5,075,000
15189X-AS-7	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	1,742,370	1,750,000	1,398,857	1,743,593		178			3.950	3.975	MS	23,042	69,125	02/26/2018	03/01/2048	1,784,563
15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	3,548,652	4,330,000	3,593,979	3,562,407		13,756			4.250	5.632	FA	76,677	92,013	02/24/2025	02/01/2049	4,422,013
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	3,293,367	3,300,000	2,133,798	3,294,253		159			2.900	2.910	JJ	47,850	95,700	06/02/2020	07/01/2050	3,347,850
15189X-AV-0	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	4,530,572	4,550,000	4,124,631	4,539,300		1,891			2.350	2.398	AO	26,731	106,925	03/08/2021	04/01/2031	3,895,238
15189X-AW-8	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	4,631,540	4,650,000	3,276,430	4,633,609		407			3.350	3.371	AO	38,944	155,775	03/08/2021	04/01/2051	4,575,375
15189X-AY-4	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	9,142,347	11,015,000	8,054,805	9,188,813		32,603			3.600	4.682	MS	132,180	396,540	09/30/2024	03/01/2052	11,162,370
15189X-BA-5	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	5,159,718	5,575,000	5,003,904	5,160,916		1,198			4.850	5.377	AO	67,597		11/04/2025	10/01/2052	5,710,194
15189X-BC-1	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	12,436,492	12,455,000	11,916,863	12,431,405		190			5.300	5.309	AO	165,029	660,115	02/24/2025	04/01/2053	12,785,058

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
15189Y-AF-3	CENTERPOINT ENERGY RESOURCES CORPO		1.G FE	4,997,250	5,000,000	4,458,443	4,998,835		233			1.750	1.755	AO	21,875	87,500	09/23/2020	10/01/2030	5,043,750
15189Y-AG-1	CENTERPOINT ENERGY RESOURCES CORPO		1.G FE	13,516,608	13,560,000	13,900,771	13,543,379		7,734			5.250	5.311	MS	237,300	711,900	02/21/2023	03/01/2028	13,915,950
15189Y-AH-9	CENTERPOINT ENERGY RESOURCES CORPO		1.G FE	17,475,630	17,480,000	18,125,211	17,480,000					5.400	5.400	MS	314,640	943,920	02/21/2023	03/01/2033	17,951,960
15239X-AA-6	CAMEBO PP 5.25000 04/27/2029		3.B FE	1,131,632	1,140,000	1,121,589	1,135,720		1,148			5.250	5.375	AO	10,640	59,850	01/20/2022	04/27/2029	1,169,925
153527-AN-6	CENTRAL GARDEN & PET CO		3.B FE	1,472,713	1,670,000	1,600,485	1,543,049		22,401			4.125	5.971	AO	14,543	68,888	11/29/2022	10/15/2030	1,643,206
153527-AP-1	CENTRAL GARDEN & PET COMPANY		3.B FE	6,403,263	6,870,000	6,476,980	6,552,184		49,552			4.125	5.093	AO	48,018	283,388	02/03/2023	04/30/2031	5,695,088
153609-J#-0	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	8,000,000	8,000,000	7,840,180	8,000,000					2.370	2.370	JJ	81,107	189,600	01/27/2022	01/27/2027	8,094,800
153609-J*-4	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	3,640,000	3,640,000	2,349,475	3,640,000					3.290	3.290	MS	34,929	119,756	03/16/2021	03/16/2051	3,699,878
153609-J@-2	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	7,329,000	7,329,000	4,622,752	7,329,000					3.220	3.220	AO	41,299	235,994	10/28/2021	10/30/2051	7,446,997
153609-K*-2	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	2,300,000	2,300,000	2,175,667	2,300,000					2.590	2.590	JJ	25,483	59,570	01/27/2022	01/27/2029	2,329,785
153609-M#-6	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	4,000,000	4,000,000	4,110,991	4,000,000					5.690	5.690	AO	51,842	227,600	04/09/2024	04/09/2034	4,113,800
153609-M*-0	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	300,000	300,000	314,568	300,000					6.170	6.170	MN	2,777	18,510	11/07/2023	11/07/2028	309,255
153609-N#-5	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	6,100,000	6,100,000	6,084,618	6,100,000					5.400	5.400	AO	68,625	329,400	10/16/2024	10/16/2036	6,264,700
153609-N@-7	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	7,900,000	7,900,000	7,893,633	7,900,000					5.300	5.300	AO	87,229	418,700	10/16/2024	10/16/2034	8,109,350
153609-P#-3	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	3,600,000	3,600,000	3,666,622	3,600,000					6.010	6.010	AO	45,075	108,180	04/16/2025	04/16/2045	3,708,180
153609-P@-5	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	2,400,000	2,400,000	2,461,124	2,400,000					5.810	5.810	AO	29,050	69,720	04/16/2025	04/16/2040	2,469,720
154051-F*-2	CENTRAL MAINE POWER COMPANY		1.F YE	9,400,000	9,400,000	8,373,099	9,400,000					4.450	4.450	JJ	192,883	418,300	01/15/2013	01/15/2043	9,609,150
154051-G*-1	CENTRAL MAINE POWER COMPANY		1.F	10,600,000	10,600,000	8,814,565	10,600,000					4.070	4.070	JJ	198,933	431,420	01/15/2015	01/15/2045	10,815,710
154915-AA-0	CDK GLOBAL INC		4.C FE	6,285,350	6,250,000	5,433,052	6,268,005		(9,880)			8.000	7.786	JD	22,222	500,000	06/25/2024	06/15/2029	6,500,000
156549-A#-4	CENTURY HOUSING CORP		1.C	5,000,000	5,000,000	3,839,045	5,000,000					2.980	2.980	MN	24,833	149,000	11/01/2021	11/01/2041	5,074,500
156549-A*-8	CENTURY HOUSING CORP		1.C	3,000,000	3,000,000	2,684,260	3,000,000					2.390	2.390	MN	11,950	71,700	11/01/2021	11/01/2031	1,011,950
156549-A@-6	CENTURY HOUSING CORP		1.C	10,000,000	10,000,000	8,050,179	10,000,000					2.640	2.640	MN	44,000	264,000	11/01/2021	11/01/2036	10,132,000
158525-AT-2	INTERNATIONAL PAPER CO		2.B FE	8,536,334	8,540,000	8,742,519	8,540,000					7.200	7.187	MN	102,480	614,880	11/01/1996	11/01/2026	8,847,440
15870L-AA-6	CRASH CHAMPIONS LLC		5.A FE	2,258,625	2,240,000	2,202,053	2,250,649		(4,414)			8.750	8.500	FA	74,044	196,000	02/07/2024	02/15/2029	2,338,000
159864-AE-7	CHARLES RIVER LABORATORIES INTER I		3.B FE	2,288,575	2,290,000	2,269,400	2,289,548		181			4.250	4.259	MN	16,221	97,325	03/13/2020	05/01/2028	2,338,663
159864-AG-2	CHARLES RIVER LABORATORIES INTERNA		3.B FE	1,586,550	1,740,000	1,679,902	1,654,938		22,943			3.750	5.334	MS	19,213	65,250	10/13/2022	03/15/2029	1,395,688
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNA		3.B FE	6,763,975	6,880,000	6,521,430	6,808,523		12,008			4.000	4.224	MS	81,031	275,200	01/31/2022	03/15/2031	4,773,600
16115Q-AF-7	CHART INDUSTRIES INC		3.C FE	6,352,217	6,390,000	6,659,947	6,365,389		4,322			7.500	7.589	JJ	239,625	479,250	12/09/2022	01/01/2030	6,048,625
16115Q-AG-5	CHART INDUSTRIES INC		4.B FE	1,831,646	1,870,000	1,984,943	1,842,861		4,027			9.500	9.875	JJ	88,825	177,650	12/08/2022	01/01/2031	1,791,225
161175-BK-9	CHARTER COMMUNICATIONS OPERATING L		2.C FE	2,759,562	2,600,000	2,587,721	2,643,145		(20,833)			4.200	3.318	MS	32,153	109,200	12/09/2019	03/15/2028	2,654,600
161175-BN-3	CHARTER COMMUNICATIONS OPERATING L		2.C FE	3,400,331	3,850,000	3,293,986	3,413,107		8,239			5.750	6.739	AO	55,344	221,375	01/17/2025	04/01/2048	3,960,688
161175-BR-4	CHARTER COMMUNICATIONS OPERATING L		2.C FE	12,803,821	12,830,000	12,988,268	12,812,289		4,390			5.050	5.097	MS	163,779	647,915	03/20/2025	03/30/2029	13,153,958
161175-BT-0	CHARTER COMMUNICATIONS OPERATING L		2.C FE	6,050,624	6,925,000	5,220,366	6,065,667		13,573			4.800	5.717	MS	110,800	332,400	01/17/2025	03/01/2050	7,091,200
161175-BU-7	CHARTER COMMUNICATIONS OPERATING L		2.C FE	6,807,592	6,717,000	6,049,811	6,766,487		(8,882)			2.800	2.642	AO	47,019	188,076	02/25/2021	04/01/2031	6,811,038
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING L		2.C FE	3,135,636	3,150,000	2,245,994	3,138,101		572			3.500	3.532	JD	9,188	110,250	02/18/2021	06/01/2041	3,103,375
161175-CJ-1	CHARTER COMMUNICATIONS OPERATING L		2.C FE	1,992,680	2,000,000	1,887,207	1,995,193		551			4.400	4.439	AO	22,000	88,000	03/10/2022	04/01/2033	1,941,800
161175-CT-9	CHARTER COMMUNICATIONS OPERATING L	LS	2.C FE	9,808,817	10,100,000	9,714,470	9,809,857		1,040			6.700	6.925	JD	223,687		12/04/2025	12/01/2055	10,438,350
16265#-AA-0	CHAVEZ RAVINE LAND COMPANY LLC		2.B PL	9,300,000	9,300,000	9,032,302	9,300,000					3.090	3.090	MJSD	798	287,370	06/08/2021	06/08/2028	6,348,668
163851-AH-1	CHEMOURS COMPANY	LS	4.A FE	6,086,063	6,150,000	5,560,908	6,115,034		7,944			4.625	4.784	MN	36,345	284,438	02/01/2022	11/15/2029	4,665,450
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		2.B FE	3,119,771	3,180,000	3,187,885	3,129,545		9,774			4.500	4.969	AO	35,775	143,100	03/20/2025	10/01/2029	3,251,550
16411Q-AK-7	CHENIERE ENERGY PARTNERS		2.B	3,160,517	3,250,000	3,168,065	3,192,007		9,659			4.000	4.369	MS	43,333	130,000	11/29/2022	03/01/2031	2,958,000
16411Q-AN-1	CHENIERE ENERGY PARTNERS		2.B FE	2,258,719	2,810,000	2,592,228	2,403,238		54,392			3.250	6.134	JJ	38,306	91,325	06/06/2023	01/31/2032	2,499,975
16411Q-AQ-4	CHENIERE ENERGHY PARTNERS LP		2.B FE	4,695,622	4,705,000	4,996,466	4,697,736		1,044			5.950	5.976	JD	778	279,948	02/29/2024	06/30/2033	4,844,974
16411Q-AS-0	CHENIERE ENERGY PARTNERS LP		2.B FE	11,613,112	11,415,000	11,941,342	11,599,775		(13,337)			5.750	5.500	FA	247,959	328,181	03/05/2025	08/15/2034	11,743,181
16411R-AK-5	CHENIERE ENERGY INC		2.B FE	224,625	220,000	219,707	220,000		(805)			4.625	4.076	AO	2,148	10,175	09/18/2020	10/15/2028	71,619

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
16411R-AN-9	CHENIERE ENERGY INC		2.B FE	6,008,157	6,020,000	6,253,336	6,009,545		964			5.650	5.677	AO	71,805	340,130	10/03/2024	04/15/2034	6,190,065
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		2.A FE	12,598,250	12,500,000	12,621,792	12,515,022		(13,390)			5.125	5.000	JD	1,780	640,625	03/16/2018	06/30/2027	12,820,313
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L		2.B	3,497,375	3,500,000	3,421,023	3,499,606		484			3.700	3.702	MN	16,547	129,500	11/06/2019	11/15/2029	3,564,750
16412X-AL-9	CHENIERE CORP CHRISTI HD		2.A FE	2,250,000	2,250,000	1,918,054	2,250,000					2.742	2.742	JD	171	61,695	04/27/2022	12/31/2039	103,436
165303-F#-0	CHESAPEAKE UTILITIES CORPORATION		1.G FE	22,000,000	22,000,000	19,566,786	22,000,000					3.480	3.480	MN	65,927	765,600	05/15/2018	05/31/2038	2,238,280
165303-G*-3	CHESAPEAKE UTILITIES CORPORATION		1.G FE	22,000,000	22,000,000	19,533,391	22,000,000					3.580	3.580	MN	67,821	787,600	11/15/2018	11/30/2038	2,239,380
165303-H@-0	CHESAPEAKE UTILITIES CORPORATION		1.G FE	17,400,000	17,400,000	16,014,649	17,400,000					2.960	2.960	FA	194,571	515,040	08/14/2020	08/15/2035	1,167,020
166754-A*-2	CHEVRON PHILLIPS CHEMICAL CO LLC /		2.A	11,900,000	11,900,000	12,321,718	11,900,000					5.390	5.390	MN	106,902	641,410	04/26/2023	05/01/2029	12,220,705
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY		2.A FE	13,575,948	14,000,000	13,862,310	13,817,734		71,225			3.700	4.271	JD	43,167	518,000	06/24/2022	06/01/2028	14,106,225
166754-AX-9	CHEVRON PHILLIPS CHEMICAL COMPANY		2.A FE	25,003,880	25,000,000	25,341,759	25,005,837		1,957			4.750	4.744	MN	151,736	785,069	03/03/2025	05/15/2030	25,593,750
166756-AH-9	CHEVRON USA INC		1.D FE	9,572,297	15,945,000	9,298,313	9,709,280		110,486			2.343	5.166	FA	144,248	315,016	04/29/2025	08/12/2050	16,131,796
166756-AS-5	CHEVRON USA INC		1.D FE	8,013,404	7,050,000	6,886,971	7,465,342		(113,339)			3.250	1.534	AO	48,371	229,125	01/06/2021	10/15/2029	7,164,563
166756-AW-6	CHEVRON USA INC		1.D FE	398,678	320,000	291,408	398,678					4.950	2.988	FA	5,984	15,840	01/06/2021	08/15/2047	327,920
166764-BY-5	CHEVRON CORP		1.D FE	88,404	100,000	92,827	93,129		1,429			2.236	3.968	MN	311	2,236	07/06/2022	05/11/2030	101,118
166764-CA-6	CHEVRON CORP		1.D FE	22,242,619	30,460,000	20,769,987	22,379,036		125,450			3.078	4.916	MN	130,217	937,559	04/29/2025	05/11/2050	30,928,779
16687*-AD-8	CHEYENNE LIGHT FUEL AND POWER CO		1.G	7,700,000	7,700,000	6,564,193	7,700,000					4.530	4.530	AO	68,793	348,810	10/01/2014	10/20/2044	7,874,405
167885-C*-1	CHICAGO PARKING METERS LLC		2.B PL	33,600,000	33,600,000	35,055,277	33,600,000					5.580	5.580	MJSD	5,208	468,720	09/30/2025	09/30/2030	34,068,720
16876A-AC-8	CINCINNATI CHILDRENS HOSPITAL MEDI		1.C FE	2,800,000	2,800,000	1,743,931	2,800,000					2.820	2.820	MN	10,089	78,960	09/29/2020	11/15/2050	2,231,020
16876B-A*-3	THE CHILDRENS HOSP CORP		1.C Z	22,700,000	22,700,000	19,636,775	22,700,000					2.320	2.320	AO	131,660	526,640	12/08/2021	10/01/2034	5,567,295
16876B-A@-1	THE CHILDRENS HOSP CORP		1.C Z	23,400,000	23,400,000	16,434,385	23,400,000					2.810	2.810	AO	164,385	657,540	12/08/2021	10/01/2046	5,982,470
16876B-AB-8	THE CHILDRENS HOSP CORP		1.C FE	1,950,000	1,950,000	1,190,550	1,950,000					2.585	2.585	FA	21,003	50,408	06/29/2020	02/01/2050	1,975,204
16876D-AB-4	CHILDREN'S HOSPITAL/DC		1.E FE	1,869,877	2,630,000	1,646,539	1,911,813		15,013			2.928	4.842	JJ	35,509	77,006	01/27/2023	07/15/2050	2,668,503
16876H-AB-5	CHILDREN'S HEALTH SYSTEM OF TEXAS		1.D FE	4,590,223	7,575,000	4,461,882	4,636,011		45,789			2.511	5.370	FA	71,856	95,104	03/11/2025	08/15/2050	7,670,104
16877P-AA-8	CHILDRENS HOSPITAL OF PHILADELPHIA		1.C FE	1,050,000	1,050,000	655,390	1,050,000					2.704	2.704	JJ	14,196	28,392	10/06/2020	07/01/2050	1,064,196
168829-AA-7	CHILE ELECTRICITY LUX MPC SARL 144A		1.F FE	2,710,289	2,685,000	2,813,370	2,707,159		(4,746)			6.010	5.783	JJ	72,168	161,368	09/30/2024	01/20/2033	215,723
171232-AQ-4	CHUBB CORP		1.F FE	99,958	100,000	108,788	99,993		11			6.000	6.001	MN	833	6,000	05/08/2007	05/11/2037	103,000
171232-AS-0	CHUBB CORPORATION		1.F FE	8,837,405	7,925,000	8,995,415	8,796,464		(40,941)			6.500	5.278	MN	65,822	515,125	02/24/2025	05/15/2038	8,182,563
171239-AG-1	CHUBB INA HOLDINGS INC		1.F FE	4,260,831	4,500,000	3,968,617	4,372,389		25,610			1.375	2.010	MS	18,219	61,875	06/25/2021	09/15/2030	3,473,719
171239-AH-9	CHUBB INA HOLDINGS INC		1.F FE	4,349,020	4,500,000	2,876,519	4,362,252		3,422			2.850	3.020	JD	5,700	128,250	01/19/2022	12/15/2051	4,513,413
171239-AJ-5	CHUBB INA HOLDINGS INC		1.F FE	4,225,377	5,290,000	3,262,531	4,233,397		7,327			3.050	4.042	JD	7,171	161,345	04/01/2025	12/15/2061	5,269,148
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC		1.G	665,000	665,000	657,388	665,000					4.010	4.010	MS	7,852	26,667	01/11/2012	03/15/2032	14,281
171265-A*-2	CHUGACH ELECTRIC ASSOCIATION INC		1.G	6,300,000	6,300,000	6,295,087	6,300,000					4.200	4.200	MS	77,910	264,600	01/21/2011	03/15/2031	321,615
171265-B*-1	CHUGACH ELECTRIC ASSOCIATION INC		1.G	911,200	911,200	843,653	911,200					4.410	4.410	MS	11,832	40,184	01/11/2012	03/15/2042	52,152
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION INC		1.G	2,090,476	2,090,476	1,510,334	2,090,476					2.910	2.910	AO	10,308	60,833	10/26/2020	10/30/2050	60,597
171265-C@-8	CHUGACH ELECTRIC ASSOCIATION INC		1.G	2,260,364	2,260,364	2,005,638	2,260,364					2.380	2.380	AO	9,116	53,797	10/26/2020	10/30/2039	17,674
171340-AL-6	CHURCH & DWIGHT CO INC		2.A FE	5,950,738	6,100,000	4,866,030	5,974,932		3,698			3.950	4.091	FA	100,396	240,950	03/23/2018	08/01/2047	6,220,475
171340-AN-2	CHURCH & DWIGHT CO INC		2.A FE	13,450,773	13,424,000	13,269,339	13,429,860		(2,520)			3.150	3.118	FA	176,190	422,856	07/20/2017	08/01/2027	13,635,428
17136M-AA-0	CHURCH & DWIGHT CO INC		2.A FE	5,409,520	5,450,000	4,846,715	5,422,334		3,988			2.300	2.383	JD	5,571	125,350	11/29/2022	12/15/2031	5,310,375
17136M-AB-8	CHURCH & DWIGHT CO INC		2.A FE	15,185,547	16,400,000	15,012,719	15,187,474		1,802			5.000	5.535	JD	36,444	422,500	12/04/2025	06/15/2052	16,810,000
17136M-AC-6	CHURCH & DWIGHT CO INC		2.A FE	629,910	600,000	638,721	622,109		(2,708)			5.600	4.942	MN	4,293	33,600	12/21/2022	11/15/2032	308,400
171484-AE-8	CHURCHILL DOWNS INCORPORATED	LS	4.A FE	16,104,575	16,370,000	16,308,973	16,303,647		30,169			4.750	4.954	JJ	358,548	777,575	03/07/2019	01/15/2028	16,093,350
171484-AG-3	CHURCHILL DOWNS INCORPORATED		4.A FE	6,685,075	6,670,000	6,669,995	6,670,000		(844)			5.500	5.448	AO	91,713	366,850	03/20/2019	04/01/2027	6,853,425
171484-AJ-7	CHURCHILL DOWNS INCORPORATED	LS	4.A FE	4,750,000	4,750,000	4,925,807	4,750,000					6.750	6.750	MN	53,438	320,625	04/11/2023	05/01/2031	4,910,313
171779-AL-5	CIENA CORPORATION		3.B FE	11,538,823	12,081,000	11,650,244	11,677,445		74,590			4.000	4.783	JJ	202,692	483,240	03/11/2024	01/31/2030	11,782,020
172062-AF-8	CINCINNATI FINANCIAL CORPORATION	0	1.G FE	3,740,800	3,500,000	3,727,973	3,691,967		(48,833)			6.920	4.457	MN	30,948	242,200	05/08/2025	05/15/2028	3,621,100

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
172070-CQ-5	CINC GAS & ELEC		2.A FE	1,901,019	1,914,000	1,952,016	1,908,347		793			5.375	5.424	JD	4,572	102,878	06/18/2003	06/15/2033	1,965,439
17252M-AN-0	CINTAS CORPORATION NO 2		1.G FE	11,598,254	11,652,000	11,630,531	11,645,090		5,305			3.700	3.749	AO	107,781	431,124	08/03/2018	04/01/2027	11,499,884
17252M-AQ-3	CINTAS CORPORATION NO 2		1.G FE	3,772,848	3,775,000	3,699,189	3,774,057		543			4.000	4.005	MN	25,167	151,000	04/26/2022	05/01/2032	3,264,000
17252M-AR-1	CINTAS NO 2 CORP	0	1.G FE	7,472,175	7,500,000	7,537,227	7,477,953		5,778			4.200	4.334	MN	52,500	156,625	05/08/2025	05/01/2028	7,657,500
17275R-AF-9	CISCO SYSTEMS INC		1.D FE	4,382,693	4,255,000	4,421,253	4,378,464		(4,229)			5.500	5.206	JJ	107,912	117,013	02/24/2025	01/15/2040	4,372,013
17275R-BC-5	CISCO SYSTEMS INC	LS	1.D FE	699,468	700,000	698,820	700,000					2.950	2.950	FA	7,055	20,650	02/22/2016	02/28/2026	710,325
17275R-BL-5	CISCO SYSTEMS INC	LS	1.D FE	1,350,980	1,354,000	1,341,521	1,353,784		293			2.500	2.522	MS	9,497	33,850	12/16/2016	09/20/2026	1,370,925
17275R-BU-5	CISCO SYSTEMS INC		1.E FE	13,576,532	13,470,000	12,966,874	13,578,126		745			5.300	5.244	FA	247,885	713,910	01/30/2025	02/26/2054	13,826,955
17275R-BV-3	CISCO SYSTEMS INC		1.E FE	12,533,621	12,875,000	12,217,161	12,534,275		468			5.350	5.516	FA	239,171	140,438	12/04/2025	02/26/2064	13,219,406
17275R-BW-1	CISCO SYSTEMS INC	0	1.E FE	7,048,790	7,000,000	7,113,714	7,036,217		(12,573)			4.550	4.287	FA	112,360	159,250	03/20/2025	02/24/2028	7,159,250
17275R-BZ-4	CISCO SYSTEMS INC		1.E FE	2,503,419	2,470,000	2,543,456	2,501,330		(2,089)			5.100	4.923	FA	44,439	62,985	03/05/2025	02/24/2035	2,532,985
172967-DR-9	CITIGROUP INC		2.B FE	8,701,650	8,500,000	9,050,151	8,624,657		(8,242)			6.125	5.935	FA	182,219	520,625	11/29/2022	08/25/2036	8,760,313
172967-KA-8	CITIGROUP INC		2.B FE	32,517,143	33,231,000	33,449,320	32,853,098		205,909			4.450	5.139	MS	377,910	1,478,780	12/17/2024	09/29/2027	33,970,390
172967-KG-5	CITIGROUP INC		1.G FE	42,943	43,000	42,995	43,000					3.700	3.693	JJ	747	1,591	01/05/2016	01/12/2026	43,796
172967-KN-0	CITIGROUP INC		1.G FE	1,576,857	1,585,000	1,582,029	1,584,752		892			3.400	3.446	MN	8,982	53,890	12/16/2016	05/01/2026	1,611,945
172967-KR-1	CITIGROUP INC		2.B FE	1,078,240	1,000,000	880,096	1,078,240					4.750	3.841	MN	5,674	47,500	09/17/2019	05/18/2046	1,023,750
172967-KU-4	CITIGROUP INC		2.B FE	13,321,465	13,651,000	13,647,192	13,412,123		87,436			4.125	4.859	JJ	244,012	563,104	12/17/2024	07/25/2028	13,932,552
172967-KY-6	CITIGROUP INC		1.G FE	3,115,955	3,180,000	3,161,644	3,146,946		30,991			3.200	4.531	AO	19,787	101,760	03/20/2025	10/21/2026	3,230,880
172967-LD-1	CITIGROUP INC		1.G FE	32,276,020	33,430,000	33,370,880	32,787,034		298,344			3.887	4.892	JJ	617,226	1,299,424	04/24/2024	01/10/2028	33,926,797
172967-LS-8	CITIGROUP INC		1.G FE	6,792,279	7,032,000	6,970,244	6,853,429		59,050			3.520	4.488	AO	44,005	247,526	12/17/2024	10/27/2028	7,155,763
172967-ML-2	CITIGROUP INC		1.G FE	8,800,000	8,800,000	8,246,258	8,800,000					2.666	2.666	JJ	99,057	234,608	01/22/2020	01/29/2031	8,917,304
172967-MS-7	CITIGROUP INC		1.G FE	1,900,000	1,900,000	1,762,173	1,900,000					2.572	2.572	JD	3,801	48,868	05/26/2020	06/03/2031	1,924,434
172967-MY-4	CITIGROUP INC		1.G FE	1,700,000	1,700,000	1,543,932	1,700,000					2.561	2.561	MN	7,256	43,537	04/27/2021	05/01/2032	1,139,406
172967-NA-5	CITIGROUP INC		1.G FE	10,000,000	10,000,000	9,885,733	10,000,000					1.462	1.462	JD	8,934	146,200	06/02/2021	06/09/2027	10,073,100
172967-NE-7	CITIGROUP INC		1.G FE	1,950,000	1,950,000	1,749,094	1,950,000					2.520	2.520	MN	7,917	49,140	10/27/2021	11/03/2032	1,620,160
172967-NF-4	CITIGROUP INC		1.G FE	2,493,413	2,500,000	1,852,907	2,494,486		251			2.904	2.921	MN	11,697	72,600	10/28/2021	11/03/2042	2,434,848
172967-NN-7	CITIGROUP INC		1.G FE	9,175,401	9,920,000	9,472,807	9,304,320		69,521			3.785	4.797	MS	108,470	375,472	02/06/2024	03/17/2033	8,986,919
172967-NU-1	CITIGROUP INC		1.G FE	15,416,621	15,395,000	15,606,146	15,412,127		(1,321)			4.910	4.889	MN	77,689	755,895	05/17/2022	05/24/2033	15,772,947
172967-PF-2	CITIGROUP INC		1.G FE	130,000	130,000	133,516	130,000					5.174	5.174	FA	2,578	6,726	02/06/2024	02/13/2030	133,363
172967-PG-0	CITIGROUP INC		2.B FE	4,060,000	4,060,000	4,226,415	4,060,000					5.827	5.827	FA	90,688	236,576	02/06/2024	02/13/2035	4,178,288
172967-PL-9	CITIGROUP INC		1.G FE	9,053,062	8,970,000	9,303,873	9,048,006		(5,057)			5.449	5.319	JD	27,154	488,775	02/24/2025	06/11/2035	9,214,388
172967-PU-9	CITIGROUP INC		2.B FE	1,786,224	1,760,000	1,846,796	1,785,043		(1,181)			6.020	5.815	JJ	46,207	52,976	02/24/2025	01/24/2036	1,812,976
17308C-C5-3	CITIGROUP INC		1.G FE	975,068	975,000	929,267	975,043		(3)			2.976	2.975	MN	4,514	29,016	10/29/2019	11/05/2030	989,508
17325F-BB-3	CITIBANK NA		1.E FE	12,420,000	12,420,000	13,030,822	12,420,000					5.803	5.803	MS	184,187	720,733	09/26/2023	09/29/2028	12,780,366
17327C-AQ-6	CITIGROUP INC		1.G FE	6,200,000	6,200,000	5,689,890	6,200,000					3.057	3.057	JJ	82,131	189,534	01/18/2022	01/25/2033	6,294,767
17327C-AT-0	CITIGROUP INC		1.G FE	8,020,000	8,020,000	8,089,657	8,020,000					4.542	4.542	MS	103,209	364,268	09/12/2024	09/19/2030	8,202,134
17327C-AY-9	CITIGROUP INC		1.G FE	22,994,361	23,015,000	22,992,971	22,995,960		1,598			5.612	5.618	MS	419,771	645,801	03/05/2025	03/04/2056	23,660,801
174610-AR-6	CITIZENS FINANCIAL GROUP INC		2.A FE	7,884,042	7,900,000	7,844,695	7,898,636		2,332			2.850	2.881	JJ	96,314	225,150	07/22/2019	07/27/2026	8,012,575
174610-AS-4	CITIZENS FINANCIAL GROUP INC	LS	2.A FE	2,743,950	2,750,000	2,557,483	2,747,342		615			2.500	2.525	FA	27,691	68,750	02/03/2020	02/06/2030	2,784,375
174610-AW-5	CITIZENS FINANCIAL GROUP INC		2.B FE	6,260,621	8,400,000	7,265,172	6,802,263		186,291			2.638	6.122	MS	56,014	221,592	11/29/2022	09/30/2032	8,510,796
174610-BE-4	CITIZENS FINANCIAL GROUP INC		2.B FE	12,600,000	12,600,000	12,811,120	12,600,000					5.641	5.641	MN	78,974	710,766	05/18/2022	05/21/2037	12,955,383
174610-BF-1	CITIZENS FINANCIAL GROUP INC		2.A FE	35,304,594	34,687,000	36,200,166	35,176,164		(124,387)			5.841	5.333	JJ	889,219	1,790,033	04/28/2025	01/23/2030	35,700,034
17858P-A*-2	CITY OF HOPE		1.G FE	13,000,000	13,000,000	13,412,648	13,000,000					5.810	5.810	MN	96,511	755,300	12/15/2022	11/15/2027	13,377,650
17888H-AA-1	CIVITAS RESOURCES INC		3.C FE	4,328,928	4,250,000	4,378,958	4,283,997		(20,833)			8.375	7.797	JJ	177,969	355,938	10/02/2023	07/01/2028	4,427,969
17888H-AC-7	CIVITAS RESOURCES INC	LS	3.C FE	6,464,000	6,400,000	6,707,680	6,439,456		(11,886)			8.625	8.376	MN	92,000	552,000	10/12/2023	11/01/2030	5,142,606
18013R-AA-5	CLAREMONT MCKENNA COLLEGE		1.D FE	16,713,634	15,915,000	11,238,756	16,611,144		(20,417)			3.378	3.110	JJ	268,804	537,609	03/09/2021	01/01/2050	16,183,804

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
18060T-AC-9	CLARIOS GLOBAL LP		4.A FE	12,334,800	12,520,000	12,837,870	12,416,978		37,947			6.750	7.126	MN	107,985	845,100	10/18/2023	05/15/2028	11,753,738
18060T-AD-7	CLARIOS GLOBAL LP	LS	4.A FE	1,928,375	1,930,000	2,014,553	1,928,729		354			6.750	6.769	FA	49,215	71,289	04/14/2025	02/15/2030	1,995,138
184494-A#-9	CLEANAWAY WASTE MANAGEMENT LTD		2.B	6,100,000	6,100,000	5,531,383	6,100,000					3.030	3.030	FA	71,878	184,830	02/11/2020	02/11/2032	6,192,415
184494-A@-1	CLEANAWAY WASTE MANAGEMENT LTD		2.B	8,600,000	8,600,000	8,074,060	8,600,000					2.930	2.930	FA	97,992	251,980	02/11/2020	02/11/2030	8,725,990
184494-B#-8	CLEANAWAY WASTE MANAGEMENT LTD.		2.B IF	26,348,475	26,340,568	26,829,581	26,340,568				(7,907)	5.723	5.723	MJSD	61,945	362,879	09/17/2025	09/17/2037	26,717,403
184496-AP-2	CLEAN HARBORS INC 144A		3.A FE	9,213,478	9,056,000	9,064,862	9,070,039		(25,143)			5.125	4.829	JJ	214,011	464,120	07/02/2019	07/15/2029	9,175,241
184496-AQ-0	CLEAN HARBORS INC		3.B FE	10,165,150	10,030,000	10,320,699	10,092,494		(27,697)			6.375	6.048	FA	266,422	639,413	06/29/2023	02/01/2031	8,079,581
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC		5.C FE	1,168,700	1,160,000	1,160,906	1,160,600		(1,963)			7.750	7.563	AO	18,979	89,900	02/02/2021	04/15/2028	1,163,400
18469L-AE-9	CLEAR STREET HOLDINGS LLC		2.C FE	53,100,000	53,100,000	52,076,215	53,100,000					8.000	8.000	MS	1,227,200		09/04/2025	09/30/2030	55,224,000
18538R-AJ-2	CLEARWATER PAPER CORP		4.B FE	2,290,738	2,270,000	2,122,450	2,270,000		(2,985)			4.750	4.532	FA	40,734	107,825	03/16/2021	08/15/2028	1,617,525
18539U-AC-9	CLEARWAY ENERGY OPERATING LLC		3.B FE	4,927,410	4,870,000	4,860,036	4,859,414		(14,796)			4.750	4.428	MS	68,112	231,325	03/25/2021	03/15/2028	4,894,549
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC		3.B FE	2,472,350	2,950,000	2,755,157	2,625,022		52,183			3.750	6.293	FA	41,792	110,625	02/03/2023	02/15/2031	3,005,313
18539U-AE-5	CLEARWAY ENERGY OPERATING LLC		3.B FE	3,967,425	3,960,000	3,604,376	3,963,929		(886)			3.750	3.723	JJ	68,475	148,500	10/01/2021	01/15/2032	2,811,750
185508-AE-8	CLECO POWER LLC		1.G FE	5,577,140	5,233,000	5,697,085	5,521,069		(20,466)			6.500	5.756	JD	28,345	340,145	01/18/2023	12/01/2035	5,403,073
18551P-AC-3	CLECO CORPORATE HOLDINGS LLC		2.C FE	9,600,000	9,600,000	9,573,573	9,600,000					3.743	3.743	MN	59,888	359,328	05/12/2016	05/01/2026	9,779,664
18551P-AD-1	CLECO CORPORATE HOLDINGS LLC		2.C FE	3,300,000	3,300,000	2,868,648	3,300,000					4.973	4.973	MN	27,352	164,109	05/12/2016	05/01/2046	3,382,055
18551P-AE-9	CLECO CORPORATE HOLDINGS LLC		2.C FE	4,297,463	4,300,000	4,046,879	4,299,090		279			3.375	3.381	MS	42,731	145,125	09/09/2019	09/15/2029	4,372,563
18586*-AG-9	CLEVELAND BROTHERS HOLDINGS INC /		2.C PL	700,000	700,000	723,559	700,000					5.630	5.630	FA	14,888	39,410	08/15/2024	08/15/2031	719,705
18586*-AH-7	CLEVELAND BROTHERS HOLDINGS INC /		2.C PL	2,800,000	2,800,000	2,884,460	2,800,000					5.810	5.810	FA	61,457	162,680	08/15/2024	08/15/2034	2,881,340
185899-AN-1	CLEVELAND-CLIFFS INC	LS	3.C FE	26,663,688	26,740,000	27,498,920	26,688,740		9,876			6.750	6.802	AO	381,045	1,804,950	04/28/2023	04/15/2030	27,270,325
185899-AR-2	CLEVELAND-CLIFFS INC		3.C FE	4,800,300	4,770,000	4,960,956	4,796,515		(3,785)			7.375	7.214	MN	58,631	360,582	02/24/2025	05/01/2033	4,894,050
185899-AS-0	CLEVELAND-CLIFFS INC		3.C FE	3,210,000	3,210,000	3,385,972	3,210,000					7.500	7.500	MS	70,888	146,456	02/03/2025	09/15/2031	3,330,375
18685@-AN-2	CLIFFWATER CORPORATE LENDING FUND		1.C PL	12,500,000	12,500,000	12,677,891	12,500,000					6.750	6.750	FA	344,531	843,750	08/04/2023	08/04/2026	12,921,875
18685@-BR-2	CLIFFWATER CORPORATE LENDING FUND		1.C PL	5,000,000	5,000,000	5,188,004	5,000,000					5.370	5.370	JD	6,713		12/22/2025	12/22/2030	5,134,250
189054-AV-1	CLOROX COMPANY		2.A FE	10,031,588	10,035,000	9,903,594	10,034,995		143			3.100	3.100	AO	77,771	311,085	09/26/2017	10/01/2027	9,885,893
189054-AW-9	CLOROX COMPANY		2.A FE	69,873	70,000	70,025	69,982		13			3.900	3.911	MN	349	2,730	05/07/2018	05/15/2028	71,365
189054-AZ-2	CLOROX COMPANY		2.A FE	2,139,737	2,150,000	2,171,982	2,143,219		1,136			4.600	4.658	MN	16,483	98,900	05/06/2022	05/01/2032	2,199,450
18912U-AC-6	CLOUD SOFTWARE GROUP INC 144A	LS	4.A FE	1,088,725	1,070,000	1,118,193	1,086,082		(2,643)			8.250	7.751	JD	245	88,275	04/03/2025	06/30/2032	1,114,138
18912U-AG-7	CLOUD SOFTWARE GROUP INC		4.A FE	681,913	680,000	673,919	681,788		(124)			6.625	6.558	FA	17,144		08/08/2025	08/15/2033	702,525
18972E-AA-3	NOVOLEX (CLYDESDALE)	LS	4.A FE	4,440,250	4,470,000	4,547,532	4,448,959		2,688			6.625	6.716	AO	62,518	296,138	01/20/2023	04/15/2029	4,390,781
18972E-AB-1	NOVOLEX (CLYDESDALE)		4.C FE	2,686,000	2,720,000	2,764,981	2,694,402		4,704			8.750	9.020	AO	50,244	238,000	03/19/2024	04/15/2030	2,839,000
18972E-AC-9	NOVOLEX (CLYDESDALE)	LS	4.A FE	3,572,875	3,570,000	3,659,250	3,571,861		(659)			6.875	6.852	JJ	113,174	234,529	07/26/2024	01/15/2030	3,692,719
18972E-AD-7	NOVOLEX (CLYDESDALE)	LS	4.A FE	7,778,125	7,750,000	7,969,127	7,774,700		(3,425)			6.750	6.663	AO	110,438	281,906	04/03/2025	04/15/2032	8,011,563
191098-A@-1	COCA-COLA BOTTLING CO. CONSOLIDATE		2.A	52,800,000	52,800,000	51,762,298	52,800,000					3.960	3.960	MJSD	58,080	2,090,880	03/21/2018	03/21/2030	50,293,020
191216-CE-8	COCA-COLA CO		1.E FE	9,959,500	10,000,000	9,905,592	9,993,595		4,419			2.900	2.947	MN	29,000	290,000	05/22/2017	05/25/2027	10,145,000
191216-CX-6	COCA-COLA CO		1.E FE	4,696,992	4,700,000	2,923,497	4,697,990		58			2.600	2.602	JD	10,183	122,200	04/29/2020	06/01/2050	4,761,100
191216-CY-4	COCA-COLA CO		1.E FE	4,047,003	4,050,000	2,385,173	4,047,400		45			2.750	2.753	JD	9,281	111,375	04/29/2020	06/01/2060	4,105,688
191216-DK-3	COCA-COLA CO		1.E FE	2,988,390	3,000,000	2,721,132	2,993,697		1,143			2.000	2.043	MS	19,333	60,000	03/01/2021	03/05/2031	2,424,000
191216-DL-1	COCA-COLA CO		1.E FE	5,798,298	5,900,000	3,953,138	5,809,011		2,361			3.000	3.089	MS	57,033	177,000	04/28/2021	03/05/2051	4,872,000
191216-DP-2	COCA-COLA CO	LS	1.E FE	1,817,194	1,875,000	1,696,730	1,834,512		5,797			2.250	2.608	JJ	20,625	42,188	11/29/2022	01/05/2032	1,744,406
191216-DQ-0	COCA-COLA CO		1.E FE	2,799,160	2,800,000	2,154,800	2,799,315		35			2.875	2.877	MN	12,522	80,500	04/28/2021	05/05/2041	1,825,875
191216-DS-6	COCA-COLA CO		1.E FE	26,100,948	26,320,000	25,927,127	26,103,084		1,847			5.300	5.357	MN	185,995	329,660	12/04/2025	05/13/2054	27,017,480
191216-DT-4	COCA-COLA CO		1.E FE	27,021,882	27,280,000	26,611,929	27,023,769		1,048			5.400	5.459	MN	196,416	385,020	12/04/2025	05/13/2064	28,016,560
191216-DZ-0	COCA-COLA CO	LS	1.E FE	11,583,388	11,205,000	10,855,897	11,575,958		(5,539)			5.200	4.981	JJ	270,289	534,105	12/17/2024	01/14/2055	11,496,330
191241-AF-5	COCA-COLA FEMSA SAB DE CV		1.G FE	886,012	900,000	878,193	886,711		360			5.250	5.379	MN	4,594	47,250	05/01/2025	11/26/2043	923,625
191241-AH-1	COCA-COLA FEMSA SAB DE CV		1.G FE	4,676,139	4,980,000	4,714,480	4,798,065		40,312			2.750	3.699	JJ	60,486	136,950	02/09/2023	01/22/2030	4,744,350

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
191241-AJ-7	COCA-COLA FEMSA SAB DE CV		1.G FE	2,706,910	2,850,000	2,407,111	2,734,876		14,241			1.850	2.445	MS	17,575	52,725	06/13/2024	09/01/2032	2,573,588
1912ER-AA-8	CCOLAT PP 4.50000 01/20/2029		3.A FE	4,289,725	4,900,000	4,847,962	4,558,750		96,643			4.500	7.062	JJ	98,613	220,500	05/02/2023	01/20/2029	4,805,750
192714-AE-3	COLBUN SA		2.B FE	1,647,129	1,650,000	1,508,394	1,648,290		253			3.150	3.169	JJ	23,389	51,975	10/14/2021	01/19/2032	863,388
19273P-AB-0	COLBY COLLEGE		1.C FE	3,400,000	3,400,000	2,663,630	3,400,000					2.984	2.984	JJ	50,728	101,456	01/28/2020	07/01/2040	550,562
19273P-AC-8	COLBY COLLEGE		1.C FE	2,350,000	2,350,000	1,626,445	2,350,000					3.054	3.054	JJ	35,885	71,769	01/28/2020	07/01/2049	393,671
19273P-AD-6	COLBY COLLEGE		1.C FE	6,050,000	6,050,000	4,035,027	6,050,000					3.204	3.204	JJ	96,921	193,842	01/28/2020	07/01/2054	1,341,572
19416Q-EJ-5	COLGATE-PALMOLIVE CO		1.E FE	11,522,979	11,300,000	9,597,371	11,478,905		(5,537)			4.000	3.883	FA	170,756	452,000	03/29/2017	08/15/2045	11,526,000
19416Q-EK-2	COLGATE-PALMOLIVE CO		1.E FE	12,096,485	12,300,000	9,732,534	12,131,006		4,923			3.700	3.793	FA	189,625	455,100	04/04/2018	08/01/2047	12,527,550
19565C-AA-8	COLONIAL ENTERPRISES INC		2.C FE	4,797,552	4,800,000	4,509,195	4,798,983		213			3.250	3.255	MN	19,933	156,000	05/06/2020	05/15/2030	4,674,750
195869-AG-7	COLONIAL PIPELINE CO		2.C FE	1,643,556	1,644,000	1,861,561	1,644,000					7.630	7.629	MN	10,802	125,437	04/01/2002	04/15/2032	1,706,719
195869-AL-6	COLONIAL PIPELINE CO		2.C FE	1,839,704	1,847,000	1,908,829	1,842,680		245			6.375	6.404	FA	49,061	117,746	08/08/2007	08/01/2037	1,905,873
195869-AQ-5	COLONIAL PIPELINE CO		2.C FE	7,807,254	7,900,000	6,112,741	7,821,360		2,066			4.250	4.320	AO	70,881	335,750	03/27/2018	04/15/2048	8,067,875
19648*-AA-6	THE COLORADO HEALTH FOUNDATION		1.G	9,400,000	9,400,000	7,831,834	9,400,000					2.880	2.880	FA	102,272	270,720	08/05/2021	08/15/2036	8,318,080
198280-AH-2	COLUMBIA PIPELINE GROUP INC		2.A FE	848,051	835,000	827,617	847,635		(366)			5.800	5.669	JD	4,036	48,430	08/15/2024	06/01/2045	859,215
19828T-AB-2	COLUMBIA PIPELINES OPERATING COMPA		2.A FE	8,317,367	8,091,000	8,676,268	8,284,214		(19,037)			6.036	5.645	MN	62,403	488,373	02/09/2024	11/15/2033	8,335,186
19828T-AC-0	COLUMBIA PIPELINES OPERATING COMPA		2.A FE	5,356,681	5,125,000	5,480,239	5,353,449		(3,252)			6.544	6.198	MN	42,854	335,380	08/15/2024	11/15/2053	5,292,690
19828T-AD-8	COLUMBIA PIPELINES OPERATING COMPA		2.A FE	9,854,626	8,725,000	9,476,459	9,853,660		(966)			6.714	5.855	FA	221,301		10/22/2025	08/15/2063	9,017,898
19828T-AG-1	COLUMBIA PIPELINES OPERATING COMPA		2.A FE	8,638,856	8,710,000	8,905,105	8,644,119		5,263			5.439	5.545	FA	178,967	209,234	03/20/2025	02/15/2035	8,946,868
19828T-AH-9	COLUMBIA PIPELINES OPERATING COMPA		2.A FE	15,328,650	15,430,000	15,245,858	15,330,067		1,417			5.962	6.009	FA	347,532	406,305	03/05/2025	02/15/2055	15,889,968
198643-AA-6	COLUMBIA UNIVERSITY TRUSTEES NY		1.A FE	4,800,000	4,800,000	3,925,541	4,800,000					3.827	3.827	AO	45,924	183,696	05/08/2012	10/01/2042	4,891,848
19865*-AE-4	TRUSTEES OF COLUMBIA UNIVERSITY		1.A Z	68,000,000	68,000,000	43,691,476	68,000,000					2.850	2.850	AO	484,500	1,938,000	07/27/2020	07/27/2050	68,969,000
199575-AT-8	OHIO POWER COMPANY		2.A FE	691,391	675,000	742,568	682,538		(732)			6.600	6.400	MS	14,850	44,550	12/17/2007	03/01/2033	697,275
199575-AV-3	OHIO POWER COMPANY		2.A FE	610,053	617,000	653,579	613,409		266			5.850	5.929	AO	9,024	36,095	10/11/2005	10/01/2035	635,047
20030N-AF-8	COMCAST CORP		1.G FE	4,257,000	4,077,000	4,285,562	4,247,107		(9,893)			5.650	5.089	JD	10,238	230,351	04/03/2025	06/15/2035	4,192,175
20030N-BB-6	COMCAST CORP		1.G FE	502,749	450,000	489,433	486,128		(1,591)			6.400	5.573	MS	9,600	28,800	07/13/2011	03/01/2040	464,400
20030N-BE-0	COMCAST CORP		1.G FE	2,497,950	2,500,000	2,197,647	2,498,699		51			4.650	4.655	JJ	53,604	116,250	06/26/2012	07/15/2042	2,558,125
20030N-BH-3	COMCAST CORPORATION		1.G FE	7,156,123	7,250,000	7,103,745	7,189,310		3,353			4.250	4.308	JJ	142,080	308,125	01/08/2013	01/15/2033	7,404,063
20030N-BM-2	COMCAST CORP		1.G FE	9,848,995	10,560,000	10,101,503	9,910,438		59,234			4.200	5.090	FA	167,552	443,520	12/17/2024	08/15/2034	10,781,760
20030N-BS-9	COMCAST CORPORATION		1.G FE	4,837,553	4,703,000	4,701,396	4,703,000		(14,735)			3.150	2.806	MS	49,382	148,145	03/22/2016	03/01/2026	4,572,399
20030N-BU-4	COMCAST CORPORATION		1.G FE	2,924,217	2,950,000	2,059,034	2,930,286		651			3.400	3.446	JJ	46,249	100,300	07/12/2016	07/15/2046	3,000,150
20030N-BW-0	COMCAST CORPORATION		1.G FE	1,923,940	1,950,000	1,920,111	1,946,984		2,849			2.350	2.491	JJ	21,130	45,825	12/16/2016	01/15/2027	1,972,913
20030N-BY-6	COMCAST CORPORATION		1.G FE	199,606	200,000	198,804	199,970		40			3.300	3.314	FA	2,750	6,600	01/05/2017	02/01/2027	101,650
20030N-BZ-3	COMCAST CORPORATION		1.G FE	4,491,360	4,500,000	3,409,179	4,492,885		204			4.000	4.011	FA	68,000	180,000	08/01/2017	08/15/2047	4,590,000
20030N-CE-9	COMCAST CORPORATION		1.G FE	612,455	730,000	540,263	615,632		2,432			3.999	5.148	MN	4,865	29,193	09/11/2024	11/01/2049	744,596
20030N-CG-4	COMCAST CORPORATION		1.G FE	3,313,878	4,120,000	3,024,900	3,330,079		13,136			4.049	5.409	MN	27,803	166,819	01/30/2025	11/01/2052	4,203,409
20030N-CK-5	COMCAST CORPORATION		1.G FE	4,280,295	4,520,000	3,410,930	4,295,933		5,432			4.000	4.339	MS	60,267	180,800	08/15/2024	03/01/2048	4,610,400
20030N-CY-5	COMCAST CORPORATION		1.G FE	3,759,372	4,855,000	3,802,618	3,802,104		42,732			3.250	5.511	MN	26,298	157,788	02/24/2025	11/01/2039	4,933,894
20030N-CZ-2	COMCAST CORPORATION		1.G FE	8,653,292	8,200,000	5,498,366	8,591,194		(11,698)			3.450	3.151	FA	117,875	282,900	04/24/2020	02/01/2050	8,341,450
20030N-DA-6	COMCAST CORPORATION		1.G FE	1,647,542	1,650,000	1,558,195	1,649,025		261			2.650	2.665	FA	18,219	43,725	10/29/2019	02/01/2030	1,671,863
20030N-DG-3	COMCAST CORPORATION		1.G FE	2,196,106	2,200,000	2,135,454	2,198,367		499			3.400	3.419	AO	18,700	74,800	03/24/2020	04/01/2030	2,237,400
20030N-DL-2	COMCAST CORPORATION		1.G FE	3,473,680	3,500,000	2,038,969	3,476,923		626			2.800	2.837	JJ	45,189	98,000	05/20/2020	01/15/2051	3,549,000
20030N-DM-0	COMCAST CORPORATION		1.G FE	3,080,264	3,550,000	3,166,668	3,166,960		67,120			1.950	4.358	JJ	31,920	69,225	09/12/2024	01/15/2031	3,584,613
20030N-DQ-1	COMCAST CORPORATION		1.G FE	1,783,764	1,800,000	910,650	1,784,963		239			2.650	2.686	FA	18,020	47,700	08/11/2020	08/15/2062	1,823,850
20030N-DU-2	COMCAST CORPORATION		1.G FE	906,162	1,465,000	826,527	915,971		6,819			2.937	5.463	MN	7,171	43,027	12/17/2024	11/01/2056	1,486,514
20030N-DW-8	COMCAST CORPORATION		1.G FE	1,989,704	3,550,000	1,932,125	2,000,627		10,923			2.987	5.873	MN	17,673	106,039	01/16/2025	11/01/2063	3,603,019

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
20030N-EC-1	COMCAST CORPORATION	LS	1.G FE	99,904	100,000	100,576	99,949		15			4.650	4.658	FA	1,757	4,650	02/07/2023	02/15/2033	102,325
20030N-EE-7	COMCAST CORPORATION		1.G FE	199,384	200,000	202,067	199,600		78			4.800	4.833	MN	1,227	9,600	05/01/2023	05/15/2033	204,800
20030N-EF-4	COMCAST CORPORATION	LS	1.G FE	35,268,465	36,920,000	33,273,488	35,338,766		26,675			5.350	5.655	MN	252,389	1,975,220	08/15/2024	05/15/2053	37,907,610
20030N-EG-2	COMCAST CORPORATION		1.G FE	19,039,324	20,035,000	17,992,402	19,046,694		7,370			5.500	5.823	MN	140,802	934,863	10/28/2025	05/15/2064	20,585,963
20030N-EK-3	COMCAST CORPORATION		1.G FE	1,684,148	1,750,000	1,645,842	1,685,113		966			5.650	5.921	JD	8,240	98,875	01/16/2025	06/01/2054	1,799,438
200339-EX-3	COMERICA BANK		2.B FE	5,100,000	5,100,000	5,140,386	5,100,000					5.332	5.332	FA	95,176	271,932	08/18/2022	08/25/2033	5,235,966
200340-AT-4	COMERICA INCORPORATED	LS	2.B FE	27,695,910	24,766,000	24,521,140	25,872,677		(376,621)			4.000	2.314	FA	412,767	990,640	01/28/2021	02/01/2029	25,159,320
201723-AP-8	COMMERCIAL METALS COMPANY		3.A FE	1,946,475	1,910,000	1,814,410	1,925,441		(4,594)			3.875	3.599	FA	27,960	74,013	01/20/2021	02/15/2031	1,875,650
201723-AQ-6	COMMERCIAL METALS COMPANY		3.A FE	2,060,000	2,060,000	2,000,584	2,060,000					4.125	4.125	JJ	39,183	84,975	01/13/2022	01/15/2030	2,102,488
201723-AR-4	COMMERCIAL METALS COMPANY	LS	3.A FE	8,076,538	8,070,000	7,753,849	8,074,240		(900)			4.375	4.361	MS	103,957	353,063	01/19/2022	03/15/2032	8,246,531
201723-AS-2	COMMERCIAL METALS COMPANY		3.A FE	2,032,050	2,030,000	2,075,740	2,032,011		(39)			5.750	5.727	MN	11,348		11/13/2025	11/15/2033	2,067,788
201723-AV-5	COMMERCIAL METALS COMPANY		3.A FE	3,253,813	3,253,000	3,338,332	3,253,810		(2)			6.000	5.996	JD	18,976		11/13/2025	12/15/2035	3,350,590
20268J-AB-9	COMMONSPIRIT HEALTH	0	1.G FE	7,754,160	8,000,000	7,730,946	7,770,427		16,267			3.347	4.182	AO	66,940	133,880	09/17/2025	10/01/2029	4,066,940
20268J-AC-7	COMMONSPIRIT HEALTH		1.G FE	1,720,535	2,125,000	1,666,631	1,733,526		7,906			4.187	5.599	AO	22,243	88,974	05/15/2024	10/01/2049	2,169,487
20268J-AD-5	COMMONSPIRIT HEALTH		1.E FE	63,279,430	63,786,000	47,756,272	63,250,267		6,142			3.817	3.858	AO	608,678	2,434,712	10/16/2024	10/01/2049	64,534,577
20268J-AH-6	COMMONSPIRIT HEALTH		1.E FE	906,689	1,150,000	767,004	909,404		2,715			3.910	5.462	AO	11,241	22,483	05/29/2025	10/01/2050	1,146,994
20268J-AN-3	COMMONSPIRIT HEALTH		1.C FE	11,139,243	10,875,000	8,644,028	11,124,779		(6,397)			4.187	4.034	AO	113,834	455,336	08/03/2023	10/01/2049	11,102,668
20268J-AT-0	COMMONSPIRIT HEALTH		1.G FE	5,095,967	5,105,000	4,866,717	5,096,121		116			5.548	5.560	JD	23,602	283,225	05/15/2024	12/01/2054	5,246,613
20268J-AV-5	COMMONSPIRIT HEALTH		1.E FE	4,810,395	5,805,000	4,615,183	4,822,391		11,996			4.187	5.468	AO	60,764	121,528	05/29/2025	10/01/2049	5,926,528
20268J-AW-3	COMMONSPIRIT HEALTH		1.E FE	26,712,527	26,340,000	23,007,200	26,709,497		(3,031)			5.548	5.450	JD	121,779	730,672	05/29/2025	12/01/2054	27,019,285
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA		1.G FE	6,539,133	7,485,000	6,265,697	6,576,147		37,014			3.743	4.940	MS	84,827	280,164	02/24/2025	09/12/2039	7,625,082
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA		1.G FE	1,800,000	1,800,000	1,640,792	1,800,000					2.688	2.688	MS	14,784	48,384	03/02/2021	03/11/2031	810,752
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA	LS	1.G FE	2,025,000	2,025,000	1,559,366	2,025,000					3.305	3.305	MS	20,450	66,926	03/02/2021	03/11/2041	2,058,463
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA	LS	1.G FE	6,454,053	6,450,000	6,148,286	6,452,841		(327)			3.784	3.776	MS	72,542	244,068	03/04/2022	03/14/2032	6,062,574
202795-HK-9	COMMONWEALTH EDISON		1.F FE	2,033,709	2,012,000	2,164,802	2,024,423		(650)			5.900	5.819	MS	34,953	118,708	11/30/2006	03/15/2036	2,071,354
202795-JB-7	COMMONWEALTH EDISON CO		1.F FE	3,242,655	3,250,000	2,906,917	3,245,583		160			4.600	4.611	FA	56,478	149,500	08/12/2013	08/15/2043	3,324,750
202795-JD-3	COMMONWEALTH EDISON CO		1.F FE	3,548,829	3,550,000	3,191,295	3,549,576		15			4.700	4.701	JJ	76,936	166,850	01/06/2014	01/15/2044	3,633,425
202795-JK-7	COMMONWEALTH EDISON COMPANY		1.F FE	2,642,739	2,650,000	2,613,507	2,648,855		771			2.950	2.976	FA	29,533	78,175	08/16/2017	08/15/2027	2,689,088
202795-JL-5	COMMONWEALTH EDISON COMPANY		1.F FE	555,834	600,000	460,090	562,367		1,053			3.750	4.194	FA	8,500	22,500	01/04/2019	08/15/2047	611,250
202795-JM-3	COMMONWEALTH EDISON COMPANY		1.F FE	1,749,668	1,750,000	1,395,043	1,749,813		5			4.000	4.001	MS	23,333	70,000	02/12/2018	03/01/2048	1,785,000
202795-JR-2	COMMONWEALTH EDISON COMPANY		1.F FE	448,632	450,000	417,091	449,402		143			2.200	2.234	MS	3,300	9,900	02/18/2020	03/01/2030	454,950
202795-JS-0	COMMONWEALTH EDISON COMPANY		1.F FE	6,644,168	7,540,000	4,945,544	6,669,273		17,674			3.000	3.662	MS	75,400	226,200	08/14/2024	03/01/2050	5,623,100
202795-JW-1	COMMONWEALTH EDISON COMPANY		1.F FE	699,104	700,000	649,245	699,411		85			3.150	3.165	MS	6,493	22,050	03/08/2022	03/15/2032	660,238
202795-JY-7	COMMONWEALTH EDISON COMPANY		1.F FE	6,431,539	6,450,000	6,134,334	6,433,232		273			5.300	5.318	FA	142,437	341,850	01/25/2024	02/01/2053	6,620,925
202795-KA-7	COMMONWEALTH EDISON COMPANY		1.F FE	14,917,320	14,905,000	14,828,768	14,918,048		404			5.650	5.643	JD	70,178	842,133	02/24/2025	06/01/2054	15,120,416
202795-KB-5	COMMONWEALTH EDISON COMPANY		1.F FE	8,053,556	7,525,000	7,843,634	8,052,807		(749)			5.950	5.465	JD	37,311	238,793	11/04/2025	06/01/2055	7,748,869
2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA		1.D FE	2,293,169	2,300,000	2,281,683	2,299,509		716			2.625	2.657	MS	19,286	60,375	08/29/2016	09/06/2026	2,330,188
2027A0-JN-0	COMMONWEALTH BANK OF AUSTRALIA		1.D FE	7,721,403	7,750,000	6,349,667	7,726,451		686			3.900	3.921	JJ	141,890	302,250	07/06/2017	07/12/2047	7,901,125
2027A0-JT-7	COMMONWEALTH BANK OF AUSTRALIA		1.D FE	8,810,160	8,000,000	7,925,752	8,234,962		(134,312)			3.150	1.412	MS	71,400	252,000	08/10/2021	09/19/2027	2,031,500
2027A0-JZ-3	COMMONWEALTH BANK OF AUSTRALIA		1.D FE	199,852	200,000	200,385	200,000		13			3.900	3.900	MS	2,275	7,800	03/12/2018	03/16/2028	101,950
2027A0-KF-5	COMMONWEALTH BANK OF AUSTRALIA	LS	1.D FE	2,178,946	2,200,000	1,958,371	2,187,483		2,053			1.875	1.981	MS	12,146	41,250	09/08/2021	09/15/2031	1,816,875
20369E-AC-6	COMMUNITY HEALTH NETWORK		1.F FE	2,525,000	2,525,000	2,111,813	2,525,000					4.790	4.790	MN	20,158	120,948	02/13/2018	05/01/2053	2,585,474
20369E-AE-2	COMMUNITY HEALTH NETWORK INC		1.F FE	9,458,500	14,131,000	8,999,319	9,612,742		86,968			3.099	5.498	MN	72,987	437,920	11/15/2024	05/01/2050	14,248,410
203778-AA-9	COMMUNITY EDUCATION BUILDING CORP		1.C Z	5,519,219	5,519,219	5,267,189	5,519,219					4.820	4.820	JD	22,169	266,026	12/01/2022	12/01/2052	343,614
20402C-A*-6	COMMUNITY PRESERVATION CORPORATION		1.D Z	25,000,000	25,000,000	26,520,033	25,000,000					5.730	5.730	AO	358,125	1,321,083	10/29/2024	10/01/2034	25,716,250
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA		2.B FE	12,961,995	13,460,000	12,210,277	13,072,126		38,256			3.350	3.873	JJ	202,910	393,290	10/10/2025	01/19/2032	13,685,455

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
204448-AB-0	COMPANIA DE MINAS BUENAVENTURA SAA		3.C FE	5,011,088	5,055,000	5,257,857	5,016,281		5,193			6.800	6.940	FA	140,360	171,870	07/28/2025	02/04/2032	4,606,470
205887-AR-3	CONAGRA BRANDS INC	0	2.C FE	1,604,805	1,500,000	1,599,081	1,594,344		(10,461)			7.000	4.540	AO	26,250	52,500	09/02/2025	10/01/2028	1,552,500
205887-CC-4	CONAGRA BRANDS INC		2.C FE	2,951,460	2,950,000	2,985,741	2,951,113		(87)			4.850	4.835	MN	23,846	143,075	10/16/2018	11/01/2028	2,919,113
205887-CE-0	CONAGRA BRANDS INC		2.C FE	938,532	1,000,000	899,042	938,532					5.400	5.434	MN	9,000	54,000	10/15/2018	11/01/2048	1,027,000
205887-CF-7	CONAGRA BRANDS INC		2.C FE	18,563,591	19,759,000	18,775,140	18,940,331		331,056			1.375	3.707	MN	45,281	271,686	03/19/2025	11/01/2027	19,894,843
205887-CJ-9	CONAGRA BRANDS INC		2.C FE	18,720,707	18,799,000	18,957,355	18,779,882		24,364			5.300	5.440	AO	249,087	996,347	08/15/2023	10/01/2026	19,297,174
20600D-AA-1	CONCENTRA ESCROW ISSUER CORPORATIO	LS	4.B FE	4,122,550	4,100,000	4,287,591	4,116,847		(4,086)			6.875	6.742	JJ	129,976	285,007	06/27/2024	07/15/2032	4,240,938
207597-DU-6	CONNECTICUT LIGHT & PWR		1.F FE	1,637,966	1,645,000	1,700,875	1,641,911		474			5.625	5.651	AO	23,133	92,531	02/17/2006	04/01/2035	1,691,266
207597-DV-4	CONNECTICUT LIGHT & PWR		1.F FE	616,679	617,000	676,777	616,841		11			6.350	6.353	JD	3,265	39,180	06/01/2006	06/01/2036	636,590
207597-DX-0	CONNECTICUT LIGHT & PWR		1.F FE	99,032	100,000	103,427	99,454		34			5.750	5.817	MS	1,917	5,750	03/20/2007	03/01/2037	102,875
207597-EH-4	CONNECTICUT LIGHT AND POWER COMPAN		1.F FE	10,797,900	11,000,000	9,132,297	10,842,591		5,127			4.150	4.259	JD	38,042	456,500	11/13/2015	06/01/2045	11,228,250
207597-EJ-0	CONNECTICUT LIGHT AND POWER COMPAN		1.F FE	3,039,630	3,050,000	3,023,629	3,048,801		1,155			3.200	3.234	MS	28,738	97,600	03/02/2017	03/15/2027	3,098,800
207597-EL-5	CONNECTICUT LIGHT AND POWER COMPAN		1.F FE	16,246,571	18,865,000	15,089,190	16,281,774		49,837			4.000	4.997	AO	188,650	754,600	02/24/2025	04/01/2048	19,242,300
207597-EN-1	CONNECTICUT LIGHT AND POWER COMPAN		1.F FE	2,742,575	2,750,000	2,445,578	2,745,741		724			2.050	2.080	JJ	28,188	56,375	06/21/2021	07/01/2031	2,778,188
207597-EP-6	CONNECTICUT LIGHT AND POWER COMPAN		1.F FE	8,892,840	8,925,000	8,471,663	8,895,260		560			5.250	5.273	JJ	216,059	468,563	12/17/2024	01/15/2053	9,159,281
207796-A#-0	CONNECTICUT WATER CO		1.G	5,000,000	5,000,000	3,174,866	5,000,000					3.070	3.070	JD	12,792	153,500	08/04/2021	06/01/2051	5,076,750
207796-A*-4	THE CONNECTICUT WATER COMPANY		1.G	17,100,000	17,100,000	14,450,172	17,100,000					3.530	3.530	MS	155,938	603,630	09/28/2017	09/25/2037	17,401,815
207796-A@-2	CONNECTICUT WATER CO		1.G	15,100,000	15,100,000	10,625,945	15,100,000					3.510	3.510	MS	160,475	530,010	03/12/2020	03/12/2050	15,365,005
207796-B*-3	CONNECTICUT WATER CO		1.G	6,200,000	6,200,000	3,932,024	6,200,000					3.100	3.100	JD	16,017	192,200	12/01/2021	12/01/2051	6,296,100
207796-B@-1	CONNECTICUT WATER COMPANY		1.G	5,000,000	5,000,000	4,203,375	5,000,000					4.710	4.710	JD	10,467	235,500	12/14/2022	12/15/2052	5,117,750
207796-C*-2	CONNECTICUT WATER CO		1.G	2,200,000	2,200,000	2,148,084	2,200,000					5.780	5.780	JJ	53,337	121,862	08/16/2024	07/31/2054	2,263,580
208251-AE-8	CONOCO INC	0	1.F FE	5,011,142	4,570,000	4,967,412	4,987,957		(23,185)			6.950	3.956	AO	67,052		10/20/2025	04/15/2029	4,728,808
20825C-AQ-7	CONOCOPHILLIPS		1.F FE	8,648,529	7,820,000	8,810,432	8,614,440		(34,089)			6.500	5.407	FA	211,792	254,150	02/24/2025	02/01/2039	8,074,150
20825C-AY-0	CONOCOPHILLIPS		1.F FE	5,675,697	5,000,000	5,021,656	5,275,786		(112,509)			4.300	1.911	FA	81,222	215,000	05/09/2022	08/15/2028	2,553,750
20826F-AV-8	CONOCOPHILLIPS CO		1.F FE	3,594,204	3,600,000	2,654,016	3,596,651		480			3.800	3.805	MS	40,280	136,800	02/22/2022	03/15/2052	3,541,025
20826F-BE-5	CONOCOPHILLIPS CO		1.F FE	14,283,872	14,520,000	13,569,798	14,295,197		4,699			5.300	5.407	MN	98,333	769,560	12/17/2024	05/15/2053	14,904,780
20826F-BG-0	CONOCOPHILLIPS CO		1.F FE	6,861,914	6,600,000	6,377,819	6,856,708		(4,028)			5.550	5.281	MS	107,855	366,300	09/11/2024	03/15/2054	6,783,150
20826F-BM-7	CONOCOPHILLIPS CO	LS	1.F FE	13,898,482	14,375,000	13,793,405	13,909,665		11,164			5.500	5.730	JJ	364,566	483,160	02/24/2025	01/15/2055	14,770,313
20826F-BV-7	CONOCOPHILLIPS CO		1.F FE	9,468,002	9,550,000	9,624,828	9,488,672		20,670			4.400	4.838	JJ	193,759	210,100	06/18/2025	07/15/2027	9,760,100
20826F-BX-3	CONOCOPHILLIPS CO		1.F FE	638,854	588,000	647,978	635,531		(3,323)			6.800	5.256	MS	11,773	19,992	06/18/2025	03/15/2032	303,996
20826F-BY-1	CONOCOPHILLIPS CO		1.F FE	2,483,428	2,390,000	2,499,009	2,479,075		(4,353)			5.700	5.127	AO	34,058	68,115	06/18/2025	04/01/2034	2,458,115
20826F-CA-2	CONOCOPHILLIPS CO		1.F FE	383,217	410,000	382,069	383,624		407			5.200	5.754	JD	1,777	10,660	06/18/2025	06/01/2045	420,660
209111-EF-6	CONS EDISON CO OF NY		1.G FE	1,394,355	1,410,000	1,472,118	1,397,323		1,462			5.700	5.838	FA	33,488	80,370	10/11/2023	02/01/2034	1,450,185
209111-ES-8	CONS EDISON CO OF NY		1.G FE	415,887	400,000	445,486	409,608		(558)			6.300	6.010	FA	9,520	25,200	11/20/2007	08/15/2037	412,600
209111-EY-5	CONS EDISON CO OF NY		1.G FE	860,616	800,000	818,819	840,157		(1,959)			5.500	4.995	JD	3,667	44,000	07/13/2011	12/01/2039	462,375
209111-FB-4	CONS EDISON CO OF NY		1.G FE	9,011,072	8,800,000	7,545,852	8,946,677		(6,376)			4.200	4.057	MS	108,827	369,600	02/06/2013	03/15/2042	8,984,800
209111-FC-2	CONSOLIDATED EDISON CO OF NEW YORK		1.G FE	3,972,160	4,000,000	3,297,483	3,980,387		783			3.950	3.990	MS	52,667	158,000	02/25/2013	03/01/2043	4,079,000
209111-FD-0	CONSOLIDATED EDISON CO OF NEW YORK		1.G FE	2,747,690	2,750,000	2,404,427	2,748,544		51			4.450	4.454	MS	36,033	122,375	03/03/2014	03/15/2044	2,811,188
209111-FF-5	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	3,909,732	4,340,000	3,669,598	3,918,503		6,088			4.625	5.284	JD	16,727	200,725	08/14/2024	12/01/2054	4,440,363
209111-FG-3	CONSOLIDATED EDISON CO OF NEW YORK		1.G FE	1,748,250	1,750,000	1,511,566	1,748,633		42			4.500	4.506	JD	6,563	78,750	11/12/2015	12/01/2045	1,789,375
209111-FH-1	CONSOLIDATED EDISON CO OF NEW YORK		1.G FE	6,690,553	6,700,000	5,274,442	6,692,479		238			3.850	3.858	JD	11,464	257,950	06/14/2016	06/15/2046	6,828,975
209111-FJ-7	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	18,884,494	19,426,000	19,201,593	19,313,879		120,334			2.900	3.533	JD	46,946	563,354	06/23/2022	12/01/2026	19,707,677
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	12,943,094	16,305,000	12,916,893	12,978,793		35,099			4.300	5.712	JD	58,426	701,115	02/24/2025	12/01/2056	16,655,558
209111-FL-2	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	4,981,500	5,000,000	3,890,987	4,984,847		445			3.875	3.896	JD	8,611	193,750	06/05/2017	06/15/2047	5,096,875
209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	6,563,293	6,565,000	6,487,803	6,565,000		126			3.125	3.125	MN	26,214	205,156	11/13/2017	11/15/2027	6,667,578

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	69,988	70,000	69,834	70,000					3.800	3.799	MN	340	2,660	05/07/2018	05/15/2028	71,330
209111-FQ-1	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	8,800,662	10,200,000	8,381,440	8,803,697		3,035			4.500	5.399	MN	58,650	229,500	10/28/2025	05/15/2058	10,429,500
209111-FV-0	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	3,098,915	3,100,000	2,469,628	3,100,000					4.125	4.125	MN	16,340	127,875	05/06/2019	05/15/2049	3,163,938
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	6,522,297	6,700,000	4,693,321	6,526,347		611			3.700	3.743	MN	31,676	247,900	11/05/2019	11/15/2059	6,823,950
209111-FX-6	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	1,097,492	1,100,000	1,066,312	1,099,124		284			3.350	3.369	AO	9,213	36,850	03/26/2020	04/01/2030	1,118,425
209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	4,917,231	4,950,000	3,867,895	4,921,505		687			3.950	3.987	AO	48,881	195,525	03/26/2020	04/01/2050	5,047,763
209111-FZ-1	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	894,582	900,000	532,492	894,980		80			3.000	3.026	JD	2,250	27,000	11/09/2020	12/01/2060	913,500
209111-GA-5	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	3,890,328	3,900,000	3,566,940	3,894,929		937			2.400	2.426	JD	4,160	93,600	06/03/2021	06/15/2031	3,946,800
209111-GB-3	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	647,394	650,000	445,871	647,542		34			3.600	3.619	JD	1,040	23,400	06/03/2021	06/15/2061	356,300
209111-GD-9	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	1,035,762	980,000	1,034,366	1,033,928		(862)			6.150	5.742	MN	7,701	60,270	08/23/2023	11/15/2052	1,010,135
209111-GE-7	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	5,317,446	5,320,000	5,547,975	5,319,632		291			5.200	5.201	MS	92,213	276,640	02/21/2023	03/01/2033	5,458,320
209111-GG-2	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	5,738,425	5,550,000	5,675,085	5,736,087		(1,561)			5.900	5.657	MN	41,841	327,450	02/24/2025	11/15/2053	5,713,725
209111-GK-3	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	1,961,215	1,975,000	1,976,912	1,962,101		525			5.700	5.747	MN	14,385	112,575	05/06/2024	05/15/2054	1,825,588
209111-GN-7	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	707,430	710,000	690,714	707,443		13			5.500	5.525	MS	11,498	32,216	12/17/2024	03/15/2055	729,525
210314-AD-2	TRANSM PP 5.20000 04/11/2038		2.C FE	1,920,000	1,920,000	1,909,805	1,920,000					5.200	5.200	AO	22,187	99,840	04/04/2022	04/11/2038	246,240
21036P-AQ-1	CONSTELLATION BRANDS INC REG		2.B FE	15,954,518	16,350,000	16,310,538	16,262,017		91,776			3.700	4.296	JD	42,010	604,950	07/13/2022	12/06/2026	16,652,475
21036P-AY-4	CONSTELLATION BRANDS INC	0	2.B FE	8,257,750	8,500,000	8,421,000	8,319,874		62,124			3.600	4.661	FA	115,600	153,000	03/20/2025	02/15/2028	8,653,000
21036P-AZ-1	CONSTELLATION BRANDS INC		2.B FE	10,291,186	13,550,000	10,673,877	10,396,697		63,474			4.100	6.015	FA	209,874	555,550	02/13/2025	02/15/2048	13,827,775
21036P-BC-1	CONSTELLATION BRANDS INC		2.B FE	1,894,680	1,900,000	1,927,652	1,898,578		727			4.650	4.678	MN	11,289	88,350	10/22/2018	11/15/2028	1,893,013
21036P-BD-9	CONSTELLATION BRANDS INC		2.B FE	15,965,844	16,880,000	15,670,145	15,985,604		17,706			5.250	5.664	MN	113,237	886,200	02/24/2025	11/15/2048	17,323,100
21036P-BG-2	CONSTELLATION BRANDS INC		2.B FE	19,145,422	24,985,000	18,255,794	19,193,911		39,634			3.750	5.487	MN	156,156	576,469	10/28/2025	05/01/2050	25,453,469
21036P-BH-0	CONSTELLATION BRANDS INC		2.B FE	5,027,528	5,050,000	4,485,086	5,036,988		2,327			2.250	2.299	FA	47,344	113,625	07/21/2021	08/01/2031	3,286,563
21036P-BK-3	CONSTELLATION BRANDS INC		2.B FE	9,494,490	9,500,000	9,537,524	9,498,629		962			4.350	4.361	MN	59,692	413,250	05/02/2022	05/09/2027	9,706,625
21036P-BL-1	CONSTELLATION BRANDS INC	LS	2.B FE	4,950,927	4,975,000	5,003,558	4,957,996		3,321			4.750	4.813	MN	34,134	236,313	02/24/2025	05/09/2032	4,734,844
21036P-BP-2	CONSTELLATION BRANDS INC		2.B FE	6,488,121	6,520,000	6,559,282	6,498,927		4,023			4.900	4.952	MN	53,247	319,480	04/27/2023	05/01/2033	6,679,740
210371-AF-7	CONSTELLAT ENER		2.B FE	1,967,669	1,639,000	1,890,370	1,764,646		(15,895)			7.600	6.106	AO	31,141	124,564	04/25/2003	04/01/2032	1,701,282
21039C-AD-6	CONSTELLIUM SE	LS	3.C FE	8,970,788	9,000,000	9,289,395	8,972,872		2,120			6.375	6.423	FA	216,750	564,044	04/15/2025	08/15/2032	8,750,300
210518-CP-9	CONSUMERS ENERGY		1.F FE	2,256,636	2,261,000	2,398,298	2,258,952		153			5.800	5.812	MS	38,613	131,138	08/08/2005	09/15/2035	2,326,569
210518-CY-0	CONSUMERS ENERGY COMPANY	LS	1.F FE	2,048,217	2,050,000	1,668,720	2,048,615		44			4.100	4.105	MN	10,740	84,050	11/02/2015	11/15/2045	2,092,025
210518-CZ-7	CONSUMERS ENERGY COMPANY		1.E FE	5,903,709	5,950,000	4,312,541	5,913,709		1,214			3.250	3.291	FA	73,053	193,375	08/01/2016	08/15/2046	6,046,688
210518-D#-0	CONSUMERS ENERGY COMPANY		1.E	1,400,000	1,400,000	1,277,804	1,400,000					3.180	3.180	MS	11,501	44,520	09/28/2017	09/28/2032	1,422,260
210518-D@-2	CONSUMERS ENERGY COMPANY		1.E	6,900,000	6,900,000	6,044,331	6,900,000					4.310	4.310	JD	13,217	297,390	12/17/2012	12/15/2042	7,048,695
210518-DA-1	CONSUMERS ENERGY COMPANY		1.F FE	7,219,695	7,250,000	5,806,610	7,224,987		724			3.950	3.974	JJ	132,051	286,375	02/15/2017	07/15/2047	6,628,375
210518-DB-9	CONSUMERS ENERGY COMPANY		1.E FE	3,068,101	3,100,000	2,504,722	3,072,965		726			4.050	4.110	MN	16,043	125,550	05/01/2018	05/15/2048	3,162,775
210518-DH-6	CONSUMERS ENERGY COMPANY		1.F FE	7,235,701	8,025,000	5,792,370	7,261,746		14,404			3.500	4.070	FA	117,031	280,875	08/15/2024	08/01/2051	8,165,438
210518-DN-3	CONSUMERS ENERGY COMPANY		1.F FE	699,412	700,000	434,914	699,470		14			2.650	2.654	FA	7,008	18,550	08/02/2021	08/15/2052	253,313
210518-DP-8	CONSUMERS ENERGY COMPANY		1.E FE	599,550	600,000	569,454	599,709		64			3.600	3.608	FA	8,160	21,600	08/01/2022	08/15/2032	610,800
210518-DQ-6	CONSUMERS ENERGY COMPANY		1.E FE	841,879	980,000	790,346	845,063		2,320			4.200	5.156	MS	13,720	41,160	08/15/2024	09/01/2052	1,000,580
210518-DS-2	CONSUMERS ENERGY COMPANY		1.E FE	1,497,210	1,500,000	1,524,284	1,498,914		566			4.650	4.686	MS	23,250	69,750	01/03/2023	03/01/2028	1,534,875
210518-DU-7	CONSUMERS ENERGY COMPANY		1.E FE	99,451	100,000	100,495	99,619		51			4.625	4.687	MN	591	4,625	02/13/2023	05/15/2033	102,313
210518-E#-9	CONSUMERS ENERGY COMPANY		1.E	2,100,000	2,100,000	1,912,110	2,100,000					3.180	3.180	MN	8,533	66,780	11/15/2017	11/15/2032	2,133,390
210518-E*-3	CONSUMERS ENERGY COMPANY		1.E	11,900,000	11,900,000	10,175,594	11,900,000					3.520	3.520	MS	108,211	418,880	09/28/2017	09/28/2037	12,109,440
210518-F*-2	CONSUMERS ENERGY COMPANY		1.E	18,900,000	18,900,000	16,132,688	18,900,000					3.520	3.520	MN	85,008	665,280	11/15/2017	11/15/2037	19,232,640
21246#-AS-5	CONVENIENCE STORE INVESTMENTS INC		2.C PL	8,987,951	8,987,951	8,962,353	8,987,951					4.500	4.500	FMAN	41,569	404,458	04/01/2014	05/24/2034	130,270
21246#-AU-0	CONVENIENCE STORE INVESTMENTS INC		2.C PL	2,252,193	2,252,193	2,184,738	2,252,193					3.850	3.850	FMAN	8,912	86,709	09/25/2014	08/24/2034	46,172
21688*-AA-3	COOPERATIVE ENERGY		1.F	16,560,000	16,560,000	13,771,985	16,560,000					3.150	3.150	MN	79,695	521,640	11/06/2019	11/06/2049	274,930

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
21871D-AD-5	CORELOGIC INC	LS	4.C FE	4,263,000	4,800,000	4,706,839	4,481,545		122,009			4.500	7.662	MN	36,000	216,000	02/27/2024	05/01/2028	4,887,550
21871X-AH-2	COREBRIDGE FINANCIAL INC		2.A FE	5,243,125	5,250,000	4,994,648	5,245,257		887			3.900	3.916	AO	48,913	204,750	05/31/2023	04/05/2032	5,199,450
21871X-AM-1	COREBRIDGE FINANCIAL INC	LS	2.A FE	31,803,313	39,692,000	32,311,511	32,012,111		117,226			4.400	5.838	AO	417,207	1,746,448	04/01/2025	04/05/2052	40,565,224
21871X-AP-4	COREBRIDGE FINANCIAL INC		2.C FE	15,000,000	15,000,000	15,362,540	15,000,000					6.875	6.875	JD	45,833	1,031,250	05/31/2023	12/15/2052	15,515,625
21873#-AA-4	CORE ELECTRIC COOPERATIVE		1.D Z	300,000	300,000	309,747	300,000					5.320	5.320	MJSD	621		12/17/2025	12/17/2040	7,289
219207-A#-4	CORNELL UNIVERSITY		1.C	19,000,000	19,000,000	11,814,398	19,000,000					2.850	2.850	FA	185,013	541,500	02/01/2022	08/28/2052	14,199,500
219207-A*-8	CORNELL UNIVERSITY		1.C	12,000,000	12,000,000	10,059,107	12,000,000					3.850	3.850	FA	157,850	462,000	08/28/2018	08/28/2048	1,239,000
219350-AW-5	CORNING INC		2.A FE	2,446,399	2,450,000	2,256,655	2,447,630		95			4.750	4.759	MS	34,266	116,375	02/15/2012	03/15/2042	2,508,188
219350-AX-3	CORNING INC		2.A FE	1,497,960	1,500,000	1,462,724	1,499,047		140			4.700	4.707	MS	20,758	70,500	02/15/2012	03/15/2037	1,535,250
219350-BF-1	CORNING INC		2.A FE	17,590,374	21,883,000	17,732,578	17,636,101		43,215			4.375	5.701	MN	122,332	957,381	02/24/2025	11/15/2057	22,361,691
219350-BK-0	CORNING INC		2.A FE	5,864,859	5,850,000	5,685,537	5,864,859					5.350	5.330	MN	39,991	156,488	10/28/2025	11/15/2048	6,006,488
219350-BP-9	CORNING INC		2.A FE	8,332,369	11,568,000	8,942,941	8,458,930		57,214			3.900	6.041	MN	57,647	451,152	09/26/2023	11/15/2049	11,793,576
21987B-AK-4	CODELCO INC		2.A FE	1,964,868	2,000,000	2,045,506	1,981,327		1,605			5.625	5.752	MS	31,250	112,500	09/16/2005	09/21/2035	2,056,250
21987B-AW-8	CORPORACION NACIONAL DEL COBRE DE		2.A FE	1,670,029	1,700,000	1,682,824	1,694,552		3,353			3.625	3.836	FA	25,677	61,625	07/25/2017	08/01/2027	1,527,188
21987B-AZ-1	CORPORACION NACIONAL DEL COBRE DE		2.A FE	1,497,690	1,500,000	1,423,436	1,499,138		299			3.000	3.016	MS	11,375	45,000	09/23/2019	09/30/2029	1,319,500
21987B-BA-5	CORPORACION NACIONAL DEL COBRE DE		2.A FE	4,691,808	4,800,000	3,428,640	4,701,696		2,451			3.700	3.831	JJ	74,493	177,600	10/19/2021	01/30/2050	4,888,800
21987B-BC-1	CORPORACION NACIONAL DEL COBRE DE	LS	2.A FE	848,436	850,000	816,130	849,272		184			3.750	3.769	JJ	14,698	31,875	04/29/2020	01/15/2031	611,250
21987B-BF-4	CORP NACIONAL DEL COBRE DE CHILE 144A		2.A FE	204,620	200,000	201,000	203,465		(417)			5.125	4.825	FA	4,242	10,250	02/03/2023	02/02/2033	205,125
21989D-AB-8	CORPORACION INMOBILIARIA VESTA SAB		2.C FE	3,096,695	3,076,000	3,105,576	3,096,214		(480)			5.500	5.385	JJ	42,765		11/13/2025	01/30/2033	3,160,590
22160N-AA-7	COSTAR GROUP INC		2.C FE	9,924,890	9,900,000	9,091,147	9,912,647		(2,643)			2.800	2.766	JJ	127,820	277,200	07/01/2021	07/15/2030	8,973,900
221625-AT-3	IVORY COAST 7.625% 01/30/2033 PVT 144A P		3.B FE	1,221,065	1,240,000	1,341,134	1,224,959		1,865			7.625	7.880	JJ	39,658	94,550	01/23/2024	01/30/2033	539,825
22170Q-AA-8	COTTAGE HEALTH OBLIGATED GROUP		1.D FE	9,878,777	13,612,000	9,604,213	10,040,063		73,150			3.304	5.232	MN	74,957	449,740	11/13/2024	11/01/2049	13,755,549
22208W-AA-1	COUGAR JV SUBSIDIARY LLC		4.A FE	1,995,925	1,980,000	2,116,755	1,991,567		(2,671)			8.000	7.799	MN	20,240	158,400	05/08/2024	05/15/2032	2,059,200
22303X-AA-3	COVANTA HOLDING CORP	LS	4.C FE	10,705,563	10,550,000	10,140,721	10,582,201		(33,688)			4.875	4.531	JD	42,859	514,313	01/05/2022	12/01/2029	9,424,250
223611-B@-2	COWBOYS STADIUM LP		1.G PL	7,243,700	7,243,700	7,680,321	7,243,700					5.940	5.940	MS	108,764	261,751	02/21/2025	03/31/2040	368,137
224044-BY-2	COX COMMUNICATIONS INC		2.B FE	3,249,383	3,250,000	2,588,143	3,249,737		10			4.700	4.701	JD	6,789	152,750	11/26/2012	12/15/2042	3,326,375
224044-CC-9	COX COMMUNICATIONS INC		2.B FE	8,988,750	9,000,000	6,951,131	8,992,840		264			4.500	4.507	JD	1,125	405,000	04/24/2013	06/30/2043	9,202,500
224044-CG-0	COX COMMUNICATIONS INC		2.B FE	9,009,748	9,025,000	8,977,722	9,024,462		1,600			3.350	3.359	MS	89,022	302,338	09/12/2016	09/15/2026	9,176,169
224044-CM-7	COX COMMUNICATIONS INC		2.B FE	1,884,610	1,900,000	1,061,520	1,886,443		366			2.950	2.991	AO	14,013	56,050	09/10/2020	10/01/2050	1,928,025
224044-CN-5	COX COMMUNICATIONS INC		2.B FE	4,681,858	4,700,000	4,189,054	4,689,591		1,752			2.600	2.644	JD	5,431	122,200	05/18/2021	06/15/2031	4,153,300
22404Q-AG-3	COX COMMUN INC		2.B FE	1,809,137	1,767,000	1,841,079	1,774,989		(3,347)			6.950	6.709	JJ	56,627	122,807	09/15/1998	01/15/2028	1,828,403
225313-AM-7	CREDIT AGRICOLE SA		2.A FE	7,156,224	7,200,000	6,852,335	7,180,665		4,406			3.250	3.321	JJ	108,550	234,000	01/08/2020	01/14/2030	7,317,000
225313-AN-5	CREDIT AGRICOLE SA	LS	2.A FE	5,272,960	5,400,000	3,811,355	5,296,873		5,250			2.811	2.966	JJ	71,681	151,794	02/26/2021	01/11/2041	5,475,897
225313-AQ-8	CREDIT AGRICOLE SA		2.A FE	5,145,911	5,090,000	5,413,110	5,141,898		(4,012)			6.251	6.087	JJ	151,134	253,478	02/24/2025	01/10/2035	5,249,088
22534P-AB-9	CREDIT AGRICOLE SA		1.E FE	16,000,000	16,000,000	15,689,998	16,000,000					2.015	2.015	JJ	152,244	322,400	01/04/2022	01/11/2027	16,161,200
22534P-AC-7	CREDIT AGRICOLE SA	0	1.E FE	5,133,400	5,000,000	5,151,529	5,115,641		(17,759)			5.301	4.326	JJ	124,426		07/31/2025	07/12/2028	5,132,525
22534P-AF-0	CREDIT AGRICOLE SA		1.E FE	7,500,000	7,500,000	7,537,836	7,500,000					3.680	3.680	JAJO	72,358	433,942	06/27/2023	07/05/2026	7,569,563
22535W-AH-0	CREDIT AGRICOLE SA		1.G FE	15,796,200	16,000,000	15,966,517	15,960,957		36,326			1.247	1.478	JJ	85,904	199,520	08/10/2021	01/26/2027	11,571,703
22535W-AJ-6	CREDIT AGRICOLE SA		1.G FE	21,070,523	21,210,000	22,362,110	21,119,647		22,320			6.316	6.443	AO	327,464	1,339,624	10/27/2023	10/03/2029	18,785,072
22535W-AL-1	CREDIT AGRICOLE SA		1.G FE	3,170,651	3,180,000	3,204,684	3,172,693		2,042			4.631	4.723	MS	44,998	73,633	03/20/2025	09/11/2028	3,253,633
22535W-AN-7	CREDIT AGRICOLE SA		1.G FE	10,796,198	10,570,000	11,169,364	10,784,012		(12,186)			5.862	5.573	JJ	296,038	309,807	02/24/2025	01/09/2036	10,879,807
225401-AV-0	UBS GROUP AG		1.F FE	10,016,918	9,653,000	9,998,933	9,914,883		(102,036)			6.442	4.673	FA	241,829	310,923	04/28/2025	08/11/2028	9,963,923
225401-BC-1	UBS GROUP AG		1.F FE	17,460,616	17,455,000	17,819,834	17,458,054		(1,225)			6.327	6.308	JD	27,609	1,104,378	09/18/2023	12/22/2027	18,007,189
225401-BE-7	UBS GROUP AG		1.F FE	200,000	200,000	210,659	200,000					6.246	6.246	MS	3,435	12,492	09/18/2023	09/22/2029	206,246
225401-BG-2	UBS GROUP AG	LS	1.F FE	10,031,002	9,525,000	10,407,288	9,990,728		(40,274)			6.301	5.514	MS	165,047	600,170	02/24/2025	09/22/2034	9,825,085
22550L-2G-5	UBS AG (STAMFORD BRANCH)		1.E FE	16,612,205	16,650,000	16,398,432	16,645,349		7,676			1.250	1.297	FA	83,250	208,125	08/02/2021	08/07/2026	16,754,063

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
22550L-2M-2	UBS AG (STAMFORD BRANCH)	0	1.E FE	1,962,204	1,825,000	1,959,971	1,925,018		(37,185)			7.500	4.753	FA	51,708	68,438	02/21/2025	02/15/2028	1,893,438
226373-AT-5	ENERGY TRANSFER LP		2.B FE	271,350	270,000	280,525	270,693		(254)			7.375	7.240	FA	8,297	19,913	01/18/2023	02/01/2031	279,956
227047-A@-6	CRODA INTERNATIONAL PLC		1.G PL	9,496,625	9,982,830	9,920,137	9,982,830				1,181,079	1.430	1.430	JD	1,586	142,733	06/27/2016	06/27/2026	10,054,207
227047-B#-3	CRODA INTERNATIONAL PLC		1.G PL	14,667,256	15,267,857	14,918,452	15,267,857				1,806,356	1.180	1.180	JD	12,511	177,219	06/06/2019	06/06/2027	15,357,937
227047-B*-7	CRODA INTERNATIONAL PLC		1.G PL	6,125,100	5,716,461	5,668,643	5,716,461				393,761	2.800	2.800	JD	1,778	162,084	06/27/2016	06/27/2026	5,796,491
227047-B@-5	CRODA INTERNATIONAL PLC		1.G PL	12,713,006	13,450,496	13,092,955	13,450,496				926,497	2.460	2.460	JD	22,978	331,300	06/06/2019	06/06/2027	10,211,953
228180-AB-1	CROWN AMERICAS LLC	LS	3.B FE	8,015,448	8,660,000	8,846,987	8,220,632		85,887			5.250	6.621	AO	113,663	454,650	10/06/2023	04/01/2030	8,702,600
22822V-AM-3	CROWN CASTLE INC		2.B FE	6,617,358	7,255,000	6,564,256	6,628,193		10,835			5.200	5.889	FA	142,520	188,630	02/24/2025	02/15/2049	7,443,630
22822V-AQ-4	CROWN CASTLE INTERNATIONAL CORP		2.B FE	5,141,462	6,595,000	5,147,830	5,163,990		22,528			4.150	5.824	JJ	136,846	136,846	02/24/2025	07/01/2050	6,731,846
231021-AV-8	CUMMINS INC	0	1.F FE	1,204,718	1,195,000	1,227,292	1,202,890		(1,828)			4.900	4.667	FA	21,308	34,055	02/21/2025	02/20/2029	1,224,278
231021-AW-6	CUMMINS INC		1.F FE	3,101,101	3,100,000	3,214,411	3,101,407		138			5.150	5.142	FA	58,095	159,650	02/15/2024	02/20/2034	3,179,825
231021-AY-2	CUMMINS INC	0	1.F FE	4,996,500	5,000,000	5,038,971	4,997,216		716			4.250	4.275	MN	30,694	106,250	05/06/2025	05/09/2028	5,106,250
23157#-AE-9	CURTISS WRIGHT CORP		2.A PL	35,000,000	35,000,000	34,999,374	35,000,000					4.240	4.240	JD	123,667	1,484,000	12/08/2011	12/01/2026	25,530,000
23157#-AH-2	CURTISS-WRIGHT CORPORATION		2.A PL	2,475,000	2,475,000	2,466,434	2,475,000					4.050	4.050	FA	34,805	100,238	02/26/2013	02/26/2028	2,525,119
23157#-AJ-8	CURTISS-WRIGHT CORPORATION		2.A PL	46,125,000	46,125,000	45,956,095	46,125,000					4.110	4.110	MS	500,264	1,895,738	09/26/2013	09/26/2028	46,154,374
23157#-AM-1	CURTISS-WRIGHT CORPORATION		2.A PL	17,500,000	17,500,000	17,212,769	17,500,000					4.490	4.490	AO	139,689	785,750	10/27/2022	10/27/2032	17,892,875
23157#-AN-9	CURTISS-WRIGHT CORPORATION		2.A PL	17,500,000	17,500,000	16,893,157	17,500,000					4.640	4.640	AO	144,356	812,000	10/27/2022	10/27/2034	17,906,000
23166M-AC-7	CUSHMAN & WAKEFIELD US BORROWER LL	LS	3.C FE	4,339,609	4,250,000	4,539,604	4,272,948		(39,860)			8.875	8.603	MS	125,729	377,188	04/03/2024	09/01/2031	4,438,594
232806-A#-6	CYPRESS SEMICONDUCTOR CORPORATION		2.A FE	2,245,045	2,500,000	2,304,980	2,308,472		28,998			3.100	4.635	JD	3,229	77,500	09/11/2023	06/16/2031	1,523,250
232806-A*-0	CYPRESS SEMICONDUCTOR CORPORATION		2.A FE	33,000,000	33,000,000	32,130,646	33,000,000					2.420	2.420	JD	33,275	798,600	06/16/2021	06/16/2027	33,399,300
232806-A@-8	CYPRESS SEMICONDUCTOR CORPORATION		2.A FE	7,206,220	7,500,000	7,098,693	7,311,035		47,943			2.830	3.555	JD	8,844	212,250	09/11/2023	06/16/2029	5,577,825
232806-B*-9	CYPRESS SEMICONDUCTOR CORPORATION		2.A FE	1,500,000	1,500,000	1,332,485	1,500,000					3.270	3.270	JD	2,044	49,050	06/16/2021	06/16/2033	1,524,525
23291K-AH-8	DH EUROPE FINANCE II SARL		1.G FE	90,631	100,000	94,856	94,718		1,241			2.600	4.089	MN	332	2,600	07/14/2022	11/15/2029	101,300
23291K-AK-1	DH EUROPE FINANCE II SARL	LS	1.G FE	10,334,498	10,560,000	7,644,108	10,342,655		4,566			3.400	3.517	MN	45,877	359,040	10/28/2024	11/15/2049	10,739,520
23311V-AH-0	DCP MIDSTREAM OPERATING LP	0	2.B FE	4,954,390	4,900,000	5,015,393	4,947,408		(6,982)			5.125	4.790	MN	32,088	125,563	06/20/2025	05/15/2029	5,025,563
23311V-AJ-6	DCP MIDSTREAM OPERATING LP		2.B FE	650,000	650,000	662,369	650,000					5.625	5.625	JJ	16,859	36,563	06/17/2020	07/15/2027	668,281
233293-AQ-2	DPL INC		3.A FE	11,033,204	11,050,000	10,899,312	11,043,802		1,915			4.350	4.369	AO	101,476	480,675	04/08/2019	04/15/2029	11,290,338
23329P-AG-5	DNB BANK ASA		1.F FE	12,000,000	12,000,000	11,877,675	12,000,000					1.535	1.535	MN	18,420	184,200	05/18/2021	05/25/2027	12,092,100
23331A-BQ-1	DR HORTON INC		1.G FE	20,959,830	21,000,000	20,572,492	20,993,834		7,907			1.300	1.338	AO	57,633	273,000	08/10/2021	10/15/2026	16,607,250
233331-BF-3	DTE ENERGY COMPANY		2.B FE	12,936,158	14,693,000	13,926,389	13,663,594		219,309			2.950	4.827	MS	144,481	433,444	06/22/2022	03/01/2030	14,909,722
233331-BJ-5	DTE ENERGY COMPANY		2.B FE	2,708,591	2,710,000	2,757,788	2,709,718		288			4.875	4.880	JD	11,009	132,113	05/08/2023	06/01/2028	2,776,056
233331-BL-0	DTE ENERGY COMPANY	LS	2.B FE	12,244,757	12,250,000	13,085,571	12,246,215		339			5.850	5.855	JD	59,719	716,625	04/29/2024	06/01/2034	12,608,313
233331-BP-1	DTE ENERGY COMPANY		2.B FE	2,983,073	2,955,000	2,955,740	2,982,746		(327)			5.050	4.925	AO	45,183		10/21/2025	10/01/2035	3,029,614
23338V-AK-2	DTE ELECTRIC COMPANY		1.E FE	449,478	450,000	418,664	449,793		61			2.250	2.262	MS	3,375	10,125	02/11/2020	03/01/2030	455,063
23338V-AR-7	DTE ELECTRIC COMPANY		1.E FE	3,080,935	3,100,000	2,290,071	3,082,471		466			3.650	3.684	MS	37,717	113,150	02/16/2022	03/01/2052	3,054,750
23338V-AS-5	DTE ELECTRIC COMPANY		1.E FE	2,624,530	2,630,000	2,737,776	2,626,445		593			5.200	5.223	AO	34,190	136,760	02/27/2023	04/01/2033	2,698,380
23338V-AT-3	DTE ELECTRIC COMPANY		1.E FE	32,745,905	32,617,000	31,752,018	32,748,835		1,254			5.400	5.370	AO	440,330	1,761,318	03/05/2025	04/01/2053	33,497,659
23338V-AV-8	DTE ELECTRIC COMPANY		1.E FE	2,732,607	2,730,000	2,821,976	2,732,542		(118)			5.200	5.186	MS	47,320	141,960	02/20/2024	03/01/2034	2,800,980
23338V-AZ-9	DTE ELECTRIC COMPANY		1.E FE	9,827,031	9,300,000	9,575,555	9,826,041		(990)			5.850	5.458	MN	69,518	273,536	11/04/2025	05/15/2055	9,572,025
23341C-AE-3	DNB BANK ASA		1.D FE	17,117,024	17,103,000	17,454,061	17,115,331		(1,694)			4.853	4.832	MN	129,112	830,009	02/27/2025	11/05/2030	17,518,004
23344X-A*-5	DP WORLD CANADA INVESTMENT INC		1.F FE	34,593,596	31,406,165	28,749,297	31,406,165				1,472,915	3.536	3.536	MN	163,494	1,093,222	11/08/2021	11/08/2041	1,917,686
23345M-AA-5	DT MIDSTREAM INC		2.C FE	2,640,000	2,640,000	2,606,655	2,640,000					4.125	4.125	JD	4,840	108,900	05/25/2021	06/15/2029	2,439,294
23345M-AB-3	DT MIDSTREAM INC		2.C FE	6,581,938	6,910,000	6,771,657	6,683,668		34,623			4.375	5.043	JD	13,436	302,313	01/23/2023	06/15/2031	6,315,188
23357*-AC-5	DTE GAS COMPANY		1.F	7,800,000	7,800,000	7,766,828	7,800,000					3.940	3.940	JD	13,659	307,320	12/12/2013	12/15/2028	7,953,660
23357*-AD-3	DTE GAS COMPANY		1.F	18,800,000	18,800,000	16,261,283	18,800,000					4.350	4.350	JD	36,347	817,800	12/16/2014	12/15/2044	19,208,900
23357*-AF-8	DTE GAS COMPANY		1.F	25,000,000	25,000,000	21,070,738	25,000,000					4.210	4.210	MS	350,833	1,052,500	08/27/2015	09/01/2045	25,526,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
23357*-AG-6	DTE GAS COMPANY		1.F	8,500,000	8,500,000	6,930,868	8,500,000					4.070	4.070	JD	15,376	345,950	12/15/2016	12/15/2046	8,672,975
23357*-AJ-0	DTE GAS CO		1.F	18,200,000	18,200,000	13,992,997	18,200,000					3.750	3.750	AO	170,625	682,500	09/20/2017	10/01/2047	18,541,250
23357*-AN-1	DTE GAS CO		1.F	4,000,000	4,000,000	2,989,214	4,000,000					3.720	3.720	AO	37,200	148,800	10/03/2019	10/01/2049	3,972,540
23357*-AP-6	DTE GAS CO		1.F	1,300,000	1,300,000	1,189,199	1,300,000					2.350	2.350	MS	10,183	30,550	08/26/2020	09/01/2030	1,214,100
23357*-AQ-4	DTE GAS CO		1.F	2,600,000	2,600,000	1,744,655	2,600,000					3.200	3.200	MS	27,733	83,200	08/26/2020	09/01/2050	2,641,600
23357*-AR-2	DTE GAS COMPANY		1.F	800,000	800,000	695,529	800,000					2.070	2.070	JD	1,380	16,560	11/16/2021	12/01/2031	606,210
23357*-AS-0	DTE GAS COMPANY		1.F	2,300,000	2,300,000	1,408,609	2,300,000					2.850	2.850	JD	5,463	65,550	11/16/2021	12/01/2051	2,332,775
23357*-AW-1	DTE GAS COMPANY		1.F	2,700,000	2,700,000	2,828,303	2,700,000					5.730	5.730	AO	38,678	154,710	10/05/2023	10/01/2035	2,777,355
233851-CU-6	DAIMLER FINANCE NORTH AMERICA LLC		1.F FE	4,033,719	4,050,000	4,030,096	4,048,465		1,771			3.450	3.488	JJ	67,922	139,725	01/03/2017	01/06/2027	4,119,863
233851-DF-8	DAIMLER FINANCE NORTH AMERICA LLC		1.F FE	1,650,000	1,650,000	1,640,243	1,650,000					3.750	3.750	FA	22,172	61,875	02/15/2018	02/22/2028	1,528,125
233851-DW-1	DAIMLER FINANCE NORTH AMERICA LLC		1.F FE	1,344,816	1,350,000	1,298,285	1,348,050		605			3.100	3.143	FA	15,810	41,850	08/12/2019	08/15/2029	1,218,600
233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC		1.F FE	2,838,059	2,850,000	2,670,011	2,845,021		1,219			2.625	2.669	MS	23,067	74,813	03/05/2020	03/10/2030	2,735,438
233851-EC-4	DAIMLER FINANCE NORTH AMERICA LLC		1.F FE	8,164,781	8,175,000	8,141,958	8,174,645		2,080			1.450	1.476	MS	39,183	118,538	02/25/2021	03/02/2026	8,234,269
233851-ED-2	DAIMLER FINANCE NORTH AMERICA LLC		1.F FE	1,724,396	1,725,000	1,569,513	1,724,688		56			2.450	2.454	MS	13,970	42,263	02/25/2021	03/02/2031	1,290,619
233853-AF-7	DAIMLER TRUCKS FINANCE NORTH AMERI		1.G FE	10,354,760	10,400,000	10,215,503	10,391,071		9,185			2.000	2.092	JD	9,822	208,000	12/02/2021	12/14/2026	10,504,000
233853-AH-3	DAIMLER TRUCKS FINANCE NORTH AMERI	LS	1.G FE	10,273,824	10,350,000	9,240,445	10,302,474		7,470			2.500	2.584	JD	12,219	258,750	12/02/2021	12/14/2031	8,150,625
233853-AM-2	DAIMLER TRUCKS FINANCE NORTH AMERI		1.G FE	2,302,536	2,400,000	2,388,360	2,371,853		21,125			3.650	4.615	AO	20,440	87,600	07/15/2022	04/07/2027	2,443,800
233853-AU-4	DAIMLER TRUCK FINANCE NORTH AMERIC		1.G FE	3,795,134	3,790,000	3,901,082	3,796,177					5.500	5.473	MS	58,482	208,450	02/09/2024	09/20/2033	3,894,225
233853-AV-2	DAIMLER TRUCK FINANCE NORTH AMERIC		1.G FE	6,988,310	7,000,000	7,067,942	6,995,730		3,908			5.000	5.061	JJ	161,389	350,000	01/10/2024	01/15/2027	7,175,000
233853-AZ-3	DAIMLER TRUCK FINANCE NORTH AMERIC	LS	1.G FE	7,076,996	7,100,000	7,288,898	7,083,062		4,015			5.125	5.196	MS	97,033	363,875	06/17/2024	09/25/2029	7,281,938
233853-BA-7	DAIMLER TRUCK FINANCE NORTH AMERIC		1.G FE	5,459,695	5,490,000	5,610,990	5,462,283		2,588			5.375	5.450	JD	4,918	295,088	03/05/2025	06/25/2034	5,637,544
233853-BC-3	DAIMLER TRUCK FINANCE NORTH AMERIC		1.G FE	24,975,050	25,000,000	25,376,501	24,982,693		7,643			4.950	4.986	JJ	577,500	618,750	01/07/2025	01/13/2028	25,618,750
233853-BF-6	DAIMLER TRUCK FINANCE NORTH AMERIC		1.G FE	12,295,966	12,270,000	12,727,050	12,296,997		1,031			5.625	5.592	JJ	345,094	322,088	02/24/2025	01/13/2035	12,615,094
23386#-AJ-1	DAIRY FARMERS OF AMERICA		2.B	10,000,000	10,000,000	9,942,279	10,000,000					3.960	3.960	JD	15,400	396,000	12/17/2012	12/17/2027	10,198,000
23386#-AL-6	DAIRY FARMERS OF AMERICA		2.B	2,800,000	2,800,000	2,786,644	2,800,000					3.790	3.790	JJ	51,586	106,120	01/06/2015	01/06/2027	2,853,060
23386#-AM-4	DAIRY FARMERS OF AMERICA INC		2.B	4,000,000	4,000,000	3,896,200	4,000,000					3.400	3.400	JJ	66,111	136,000	01/04/2017	01/06/2029	4,068,000
23386#-AN-2	DAIRY FARMERS OF AMERICA INC		2.B	2,300,000	2,300,000	2,148,186	2,300,000					3.550	3.550	JJ	39,691	81,650	01/04/2017	01/06/2032	2,340,825
23386#-AU-6	DAIRY FARMERS OF AMERICA INC		2.B FE	9,700,000	9,700,000	9,824,252	9,700,000					4.930	4.930	JJ	232,463	478,210	01/03/2019	01/03/2031	9,939,105
23386#-AV-4	DAIRY FARMERS OF AMERICA INC		2.B FE	14,900,000	14,900,000	14,774,268	14,900,000					5.030	5.030	JJ	364,326	749,470	01/03/2019	01/03/2034	15,274,735
233898-AA-9	DAIRYLAND POWER COOPERATIVE		1.G	6,727,502	6,727,502	5,950,862	6,727,502					3.420	3.420	MJSD	639	230,081	03/12/2013	03/30/2043	55,578
235825-AG-1	DANA INC	LS	3.C FE	1,267,350	1,260,000	1,257,979	1,260,000		(772)			5.625	5.487	JD	3,150	70,875	06/18/2020	06/15/2028	1,295,438
235825-AH-9	DANA INC	LS	3.C FE	4,133,600	4,230,000	4,095,582	4,146,622		13,996			4.250	4.679	MS	59,925	179,775	07/30/2024	09/01/2030	2,798,225
235825-AJ-5	DANA INC	LS	3.C FE	3,030,000	3,030,000	2,908,801	3,030,000					4.500	4.500	FA	51,510	136,350	11/15/2021	02/15/2032	3,098,175
235851-AR-3	DANAHER CORP		1.F FE	21,847,569	20,806,000	18,217,855	21,633,222		(29,234)			4.375	4.070	MS	268,022	910,263	06/08/2017	09/15/2045	21,005,663
235851-AV-4	DANAHER CORPORATION	LS	1.F FE	2,078,370	2,100,000	1,286,418	2,081,048		536			2.600	2.650	AO	13,650	54,600	09/29/2020	10/01/2050	1,671,450
235851-AW-2	DANAHER CORPORATION		1.F FE	144,394	240,000	151,832	147,701		1,545			2.800	5.640	JD	392	6,720	10/13/2023	12/10/2051	243,360
23636A-BC-4	DANSKE BANK A/S		1.G FE	23,715,459	24,071,000	24,126,588	23,826,833		102,276			4.298	4.778	AO	258,643	1,034,572	12/31/2024	04/01/2028	24,588,286
23636A-BH-3	DANSKE BANK A/S		1.G FE	4,194,120	4,100,000	4,262,845	4,177,413		(16,660)			5.705	5.050	MS	77,968	143,196	03/20/2025	03/01/2030	4,216,953
23636A-BK-6	DANSKE BANK A/S	LS	1.G FE	30,003,050	30,000,000	30,662,535	30,002,620		(430)			5.019	5.017	MS	489,353	752,850	02/26/2025	03/04/2031	30,752,850
237266-AJ-0	DARLING INGREDIENTS INC		3.A FE	4,762,825	4,720,000	4,797,559	4,732,764		(9,149)			6.000	5.775	JD	12,587	283,200	08/06/2024	06/15/2030	4,655,600
23918K-AS-7	DAVITA INC 144A		3.C FE	3,656,775	3,630,000	3,529,234	3,640,054		(3,717)			4.625	4.502	JD	13,991	167,888	02/24/2021	06/01/2030	3,591,169
23918K-AT-5	DAVITA INC 144A	LS	3.C FE	2,580,000	2,580,000	2,384,099	2,580,000					3.750	3.750	FA	36,550	96,750	08/06/2020	02/15/2031	2,628,375
23918K-AY-4	DAVITA INC		3.C FE	1,140,000	1,140,000	1,182,058	1,140,000					6.750	6.750	JJ	46,598		05/21/2025	07/15/2033	589,238
240019-BV-0	DAYTON POWER AND LIGHT CO		2.A FE	4,148,071	4,175,000	3,122,535	4,153,588		743			3.950	3.984	JD	7,329	164,913	06/03/2019	06/15/2049	4,257,456
244199-AW-5	DEERE & CO		1.F FE	111,186	100,000	105,579	102,299		(744)			6.550	5.635	AO	1,638	6,550	03/06/2007	10/01/2028	103,275
244199-BA-2	DEERE & CO		1.F FE	282,330	250,000	283,929	261,538		(1,803)			7.125	6.072	MS	5,839	17,813	12/17/2007	03/03/2031	258,906

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
244199-BF-1	DEERE & CO		1.F FE	12,317,632	12,100,000	10,442,737	12,254,617		(7,176)			3.900	3.789	JD	28,838	471,900	04/05/2017	06/09/2042	12,335,950
244199-BG-9	DEERE & CO		1.E FE	6,109,543	6,050,000	4,071,660	6,103,167		(1,662)			2.875	2.822	MS	55,080	173,938	12/17/2021	09/07/2049	5,426,906
244199-BK-0	DEERE & CO		1.E FE	555,108	600,000	471,638	558,483		968			3.750	4.208	AO	4,750	22,500	05/23/2022	04/15/2050	611,250
244199-BM-6	DEERE & CO		1.E FE	2,697,792	2,700,000	2,805,251	2,697,835		43			5.700	5.706	JJ	69,255	78,233	01/13/2025	01/19/2055	2,776,950
24422E-TH-2	JOHN DEERE CAPITAL CORP	LS	1.F FE	4,173,290	4,174,000	4,153,261	4,174,000					2.650	2.647	JD	6,452	110,611	06/07/2016	06/10/2026	4,229,306
24422E-VP-1	JOHN DEERE CAPITAL CORP	0	1.E FE	3,288,316	3,540,000	3,372,704	3,350,698		62,382			1.500	4.089	MS	16,963	30,600	04/03/2025	03/06/2028	3,566,550
24422E-VS-5	JOHN DEERE CAPITAL CORP		1.E FE	1,897,264	1,900,000	1,698,783	1,898,449		266			2.000	2.016	JD	1,478	38,000	06/14/2021	06/17/2031	1,919,000
24422E-WH-8	JOHN DEERE CAPITAL CORP		1.E FE	698,278	700,000	686,773	698,847		188			3.900	3.929	JD	1,820	27,300	06/01/2022	06/07/2032	713,650
24422E-WR-6	JOHN DEERE CAPITAL CORP		1.E FE	2,498,750	2,500,000	2,548,634	2,499,919		387			4.750	4.752	JJ	53,108	118,750	01/03/2023	01/20/2028	2,559,375
24605#-AA-3	DELAWARE ELECTRIC COOPERATIVE		1.E	3,916,667	3,916,667	2,992,980	3,916,667					2.400	2.400	MJSD	4,178	94,000	12/30/2020	12/15/2050	32,835
24605#-AB-1	DELAWARE ELECTRIC COOPERATIVE INC.		1.E	2,645,333	2,645,333	2,138,291	2,645,333					2.550	2.550	MJSD	2,998	67,456	08/25/2021	08/15/2046	31,891
24605#-AC-9	DELAWARE ELECTRIC COOPERATIVE INC.		1.E	5,712,000	5,712,000	4,732,761	5,712,000					2.850	2.850	MJSD	7,235	162,792	01/19/2022	12/14/2046	77,831
24605#-AD-7	DELAWARE ELECTRIC COOPERATIVE INC.		1.E Z	6,479,000	6,479,000	6,730,455	6,479,000					5.670	5.670	FMAN	59,186		11/03/2025	11/03/2055	54,757
24618#-BC-3	DELAWARE NORTH COMPANIES INC.		2.C IF	4,000,000	4,000,000	4,025,890	4,000,000					5.980	5.980	MS	72,424		09/12/2025	09/12/2035	4,119,600
246688-AF-2	DELHAIZE AMERICA INC	LS	2.A FE	4,570,382	3,933,000	4,650,185	4,167,402		(34,843)			9.000	7.610	AO	74,727	353,970	10/12/2001	04/15/2031	4,109,985
24702R-AF-8	DELL INC		2.C FE	261,072	245,000	263,569	260,404		(668)			6.500	5.778	AO	3,362	15,925	03/05/2025	04/15/2038	252,963
24703D-BH-3	DELL INTERNATIONAL LLC		2.B FE	14,855,595	21,255,000	14,533,074	14,904,812		48,055			3.450	5.660	JD	32,591	512,066	11/04/2025	12/15/2051	21,621,649
24703D-BL-4	DELL INTERNATIONAL LLC/EMC CORP		2.B FE	8,312,002	8,325,000	8,785,036	8,317,728		810			5.750	5.765	FA	199,453	478,688	01/09/2023	02/01/2033	8,389,456
24703D-BN-0	DELL INTERNATIONAL LLC/EMC CORP		2.B FE	13,363,488	13,390,000	13,774,478	13,370,228		1,846			5.400	5.422	AO	152,646	723,060	03/04/2024	04/15/2034	13,751,530
24703D-BQ-3	DELL INTERNATIONAL LLC		2.B FE	11,433,724	11,985,000	11,852,232	11,472,423		38,699			4.850	5.453	FA	242,197	361,807	03/05/2025	02/01/2035	12,275,636
24703T-AE-6	DELL INTERNATIONAL LLC		2.B FE	9,781,641	9,850,000	9,896,201	9,835,158		18,977			4.900	5.108	AO	120,663	482,650	02/08/2023	10/01/2026	10,091,325
24703T-AG-1	DELL INTERNATIONAL LLC		2.B FE	3,242,837	3,180,000	3,284,500	3,232,686		(10,151)			5.300	4.782	AO	42,135	168,540	03/20/2025	10/01/2029	3,264,270
24703T-AM-8	DELL INTERNATIONAL LLC/EMC CORP		2.B FE	25,972,900	26,000,000	26,662,913	25,976,556		3,656			5.000	5.024	AO	325,000	650,000	03/26/2025	04/01/2030	26,650,000
247109-BR-1	DELMARVA PWR & LIGHT CO		1.F FE	7,177,318	6,875,000	5,783,752	7,080,697		(9,309)			4.000	3.749	JD	22,917	275,000	01/24/2013	06/01/2042	7,012,500
247109-E#-4	DELMARVA POWER & LIGHT COMPANY		1.F	3,200,000	3,200,000	2,560,837	3,200,000					4.140	4.140	JD	6,992	132,480	12/12/2019	12/12/2049	3,266,240
247109-F@-5	DELMARVA POWER & LIGHT COMPANY		1.F	2,000,000	2,000,000	1,341,606	2,000,000					3.240	3.240	MS	16,380	64,800	03/30/2021	03/30/2051	2,032,400
247109-H#-1	DELMARVA POWER & LIGHT COMPANY		1.F	4,000,000	4,000,000	4,067,413	4,000,000					5.240	5.240	MS	58,804	209,600	03/20/2024	03/20/2034	4,104,800
247109-H@-3	DELMARVA POWER & LIGHT COMPANY		1.F	8,600,000	8,600,000	8,495,864	8,600,000					5.720	5.720	MN	72,422	491,920	11/08/2023	11/08/2053	8,845,960
248798-AA-4	DENTON COUNTY ELECTRIC COOPERATIVE		1.D FE	24,833,375	24,604,011	23,483,418	24,748,114		(19,848)			3.750	3.648	AO	230,663	922,650	02/21/2017	10/01/2040	149,420
248798-AD-8	DENTON COUNTY ELECTRIC COOPERATIVE		1.D FE	13,866,667	13,866,667	10,624,495	13,866,667					2.300	2.300	FA	132,889	318,933	02/01/2021	02/01/2051	467,538
248798-AE-6	DENTON COUNTY ELECTRIC COOPERATIVE		1.D FE	26,317,500	26,317,500	28,107,734	26,317,500					5.860	5.860	MN	197,060	1,542,206	05/15/2024	05/15/2054	902,953
248798-AF-3	DENTON COUNTY ELECTRIC COOPERATIVE		1.D FE	22,050,000	22,050,000	22,879,631	22,050,000					5.690	5.690	AO	212,593		10/31/2025	10/31/2055	755,911
24906P-AA-7	DENTSPLY SIRONA INC	LS	2.C FE	3,342,898	3,350,000	3,097,371	3,346,838		655			3.250	3.273	JD	9,073	108,875	05/20/2020	06/01/2030	2,947,125
24906P-C#-4	DENTSPLY SIRONA INC		2.C	3,124,240	3,288,461	3,052,291	3,288,461				389,061	1.500	1.500	AO	8,769	48,288	10/27/2016	10/27/2029	3,313,125
251526-CD-9	DEUTSCHE BANK AG (NEW YORK BRANCH)		2.A FE	5,988,870	6,535,000	6,229,169	6,050,765		61,895			3.547	5.057	MS	66,320	231,796	02/24/2025	09/18/2031	6,650,898
251526-CY-3	DEUTSCHE BANK AG (NEW YORK BRANCH)	LS	2.A FE	2,780,758	2,840,000	2,901,888	2,784,828		4,070			5.403	5.665	MS	46,886	153,445	03/05/2025	09/11/2035	2,916,723
251566-AA-3	DEUTSCHE TELEKOM AG		2.A FE	10,318,003	10,325,000	7,473,993	10,293,282		(3,321)			3.625	3.575	JJ	166,347	374,281	09/11/2024	01/21/2050	10,512,141
25156P-AC-7	DEUTSCHE TEL FIN		2.A FE	651,473	500,000	583,862	651,473					8.750	5.204	JD	1,944	43,750	01/06/2012	06/15/2030	521,875
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FIN		2.A FE	5,324,616	5,400,000	4,987,735	5,348,050		2,054			4.875	4.962	MS	84,094	263,250	02/28/2012	03/06/2042	5,531,625
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FIN		2.A FE	6,891,375	6,900,000	6,871,131	6,899,775		832			3.600	3.603	JJ	111,780	248,400	01/09/2017	01/19/2027	7,024,200
25160P-AN-7	DEUTSCHE BANK AG (NEW YORK BRANCH)		2.A FE	12,424,423	12,142,000	12,328,045	12,268,240		(156,183)			7.146	5.139	JJ	404,911	433,834	04/23/2025	07/13/2027	12,575,834
251799-AA-0	DEVON ENERGY		2.B	2,453,201	2,466,000	2,878,543	2,461,243		1,060			7.950	7.990	AO	41,388	196,047	03/20/2002	04/15/2032	2,564,024
25179M-AL-7	DEVON ENERGY CORPORATION		2.B FE	308,060	500,000	485,095	308,060					5.600	4.887	JJ	12,911	28,000	12/20/2011	07/15/2041	514,000
25179M-BD-4	DEVON ENERGY CORPORATION		2.B FE	7,494,195	7,463,000	7,462,652	7,463,000		(31,195)			5.250	4.317	AO	82,715	195,904	04/28/2025	10/15/2027	7,658,904
25179M-BF-9	DEVON ENERGY CORPORATION	LS	2.B FE	174,253	162,000	162,535	164,481		(1,278)			4.500	3.621	JJ	3,362	7,290	12/30/2021	01/15/2030	165,645
25179M-BG-7	DEVON ENERGY CORPORATION	LS	2.B FE	14,730,527	15,240,000	15,214,260	14,778,060		45,826			5.200	5.646	MS	233,341	829,903	12/17/2024	09/15/2034	15,636,240

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
25179S-AD-2	DEVON ENERGY		2.B FE	1,845,930	1,850,000	2,140,257	1,848,766		498			7.875	7.890	MS	36,827	145,688	09/28/2001	09/30/2031	1,922,844
25243Y-AZ-2	DIAGEO CAPITAL PLC		1.G FE	398,524	400,000	399,481	399,658		160			3.875	3.913	MN	1,851	15,500	05/15/2018	05/18/2028	203,875
25243Y-BB-4	DIAGEO CAPITAL PLC		1.G FE	1,662,680	1,700,000	1,598,923	1,681,591		4,510			2.375	2.664	AO	7,514	40,375	06/30/2022	10/24/2029	1,720,188
25243Y-BD-0	DIAGEO CAPITAL PLC		1.G FE	3,384,706	3,350,000	3,065,877	3,367,336		(4,023)			2.000	1.868	AO	11,539	67,000	07/13/2021	04/29/2030	2,575,500
25243Y-BE-8	DIAGEO CAPITAL PLC		1.G FE	7,169,247	7,200,000	6,274,171	7,183,504		2,473			2.125	2.163	AO	26,350	153,000	06/18/2021	04/29/2032	6,872,250
25243Y-BH-1	DIAGEO CAPITAL PLC		1.G FE	1,115,310	1,050,000	1,107,887	1,098,580		(5,901)			5.500	4.700	JJ	25,185	57,750	12/21/2022	01/24/2033	822,000
25245B-AA-5	DIAGEO INVESTMENT CORP		1.G FE	1,620,757	1,810,000	1,573,121	1,633,456		6,751			4.250	5.139	MN	10,684	76,925	02/08/2024	05/11/2042	1,848,463
252747-AF-7	ULTRAMAR DIAMOND SHAMROCK CORP		2.B FE	8,303,939	7,839,665	7,947,073	7,913,853		(142,285)			7.650	5.701	JJ	299,867	599,734	11/02/2023	07/01/2026	8,139,532
253393-AF-9	DICKS SPORTING GOODS INC.	LS	2.B FE	12,834,044	12,950,000	11,917,106	12,878,075		11,895			3.150	3.252	JJ	188,099	407,925	01/18/2022	01/15/2032	13,052,388
25455X-A#-1	DIPLOMA PLC		2.B	4,341,602	4,697,802	4,782,635	4,697,802				555,802	4.380	4.380	AO	43,439	201,147	03/20/2024	03/20/2036	4,800,684
25455X-A*-5	DIPLOMA PLC		2.B	7,597,803	8,221,154	8,468,070	8,221,154				972,653	4.180	4.180	AO	72,547	335,934	03/20/2024	03/20/2031	8,392,976
25455X-A@-3	DIPLOMA PLC		2.B	2,713,501	2,936,126	2,991,590	2,936,126				347,376	4.270	4.270	AO	26,468	122,560	03/20/2024	03/20/2034	2,998,813
25455X-B*-4	DIPLOMA PLC		2.B	14,500,000	14,500,000	14,844,415	14,500,000					5.390	5.390	AO	164,994	781,550	08/28/2024	08/27/2032	14,890,775
25466A-AE-1	CAPITAL ONE NA		2.A FE	6,183,605	5,866,000	5,867,686	5,873,045		(34,415)			4.250	3.639	MS	74,791	249,305	03/16/2015	03/13/2026	4,969,403
25466A-AJ-0	CAPITAL ONE NA		2.A FE	12,281,469	12,602,000	12,564,140	12,576,120		43,844			3.450	3.801	JJ	185,985	434,769	01/28/2019	07/27/2026	12,565,072
25466A-AP-6	CAPITAL ONE NA	0	2.A FE	26,357,426	26,496,000	26,895,928	26,392,261		32,179			4.650	4.797	MS	369,619	682,876	09/05/2025	09/13/2028	27,112,032
25466A-AR-2	CAPITAL ONE NA		2.A FE	2,847,245	3,180,000	2,999,410	2,895,329		48,084			2.700	5.152	FA	34,583	42,930	03/20/2025	02/06/2030	3,222,930
254687-ED-4	WALT DISNEY COMPANY		1.F FE	3,329,915	3,083,000	3,934,003	3,269,213		(10,831)			8.150	7.330	AO	51,649	251,265	03/20/2019	10/17/2036	3,208,632
254687-EH-5	WALT DISNEY COMPANY		1.F FE	7,965,534	6,950,000	7,953,189	7,922,769		(42,765)			6.650	5.066	MN	59,056	462,175	04/03/2025	11/15/2037	7,181,088
254687-EK-8	WALT DISNEY CO		1.F FE	1,127,066	990,000	1,145,733	1,113,979		(7,110)			6.750	5.326	JJ	31,928	66,825	02/08/2024	01/09/2038	1,023,413
254687-FL-5	WALT DISNEY CO	LS	1.F FE	6,502,122	6,600,000	6,175,974	6,561,752		9,919			2.000	2.165	MS	44,000	132,000	09/03/2019	09/01/2029	6,666,000
254687-FM-3	WALT DISNEY CO		1.F FE	18,152,670	23,120,000	14,740,210	18,305,984		99,252			2.750	4.045	MS	211,933	635,800	01/23/2025	09/01/2049	22,018,650
254687-FZ-4	WALT DISNEY CO		1.F FE	11,448,262	14,295,000	10,663,811	11,541,525		56,128			3.600	4.924	JJ	240,156	514,620	10/28/2024	01/13/2051	14,552,310
25468P-BW-5	WALT DISNEY COMPANY		1.F FE	1,202,710	1,000,000	1,140,097	1,073,822		(9,635)			7.000	5.569	MS	23,333	70,000	06/18/2003	03/01/2032	1,035,000
25468P-CX-2	WALT DISNEY COMPANY (THE)		1.F FE	3,971,280	4,000,000	3,248,722	3,980,258		824			3.700	3.740	JD	12,333	148,000	11/27/2012	12/01/2042	4,074,000
25468P-DK-9	WALT DISNEY CO		1.F FE	1,792,800	1,800,000	1,797,779	1,799,918		721			3.000	3.040	FA	20,700	54,000	01/05/2016	02/13/2026	1,827,000
25468P-DM-5	WALT DISNEY CO		1.F FE	3,908,930	4,020,000	3,975,724	4,012,868		12,151			1.850	2.153	JJ	31,194	74,370	12/16/2016	07/30/2026	4,057,185
25468P-DN-3	WALT DISNEY CO		1.F FE	11,017,013	12,150,000	8,427,455	11,241,088		28,948			3.000	3.503	JJ	152,888	364,500	09/08/2017	07/30/2046	12,332,250
25468P-DV-5	WALT DISNEY CO		1.F FE	4,750,311	4,768,000	4,719,559	4,765,417		2,029			2.950	2.988	JD	6,251	140,656	06/01/2017	06/15/2027	4,736,853
254709-AS-7	DISCOVER FINANCIAL SERVICES		2.B FE	597,718	600,000	664,949	598,416		175			6.700	6.748	MN	3,573	40,200	11/21/2022	11/29/2032	620,100
254709-AT-5	CAPITAL ONE FINANCIAL CORPORATION		2.B FE	13,064,218	13,060,000	15,402,946	13,063,758		(266)			7.964	7.959	MN	170,461	1,040,098	10/30/2023	11/02/2034	13,580,049
25470D-CA-5	WARNER MEDIA (DISCOVERY)		3.B FE	5,196,228	5,200,000	5,025,228	5,196,866		639			4.125	4.144	MN	27,408	107,250	06/30/2025	05/15/2029	5,307,250
25470D-CC-1	WARNER MEDIA (DISCOVERY)		3.B FE	225,000	225,000	207,142	225,000					3.625	3.625	MN	1,042	4,078	06/30/2025	05/15/2030	229,078
256677-AG-0	DOLLAR GENERAL CORPORATION		2.B FE	3,358,203	3,050,000	2,952,508	3,202,585		(36,022)			3.500	2.189	AO	26,094	106,750	07/01/2021	04/03/2030	2,391,125
256677-AP-0	DOLLAR GENERAL CORPORATION		2.B FE	6,140,160	6,150,000	6,386,220	6,142,765		1,056			5.450	5.469	JJ	163,863	335,175	06/05/2023	07/05/2033	6,317,588
256746-AH-1	DOLLAR TREE INC	0	2.B FE	9,850,175	9,856,000	9,864,687	9,850,808		633			4.200	4.224	MN	52,894	206,976	10/22/2025	05/15/2028	10,062,976
256746-AJ-7	DOLLAR TREE INC	LS	2.B FE	5,258,722	5,300,000	4,787,394	5,272,025		4,055			2.650	2.740	JD	11,704	140,450	11/29/2022	12/01/2031	5,218,238
257048-AA-2	GREENBOUGH ISSUER 1 2031 FUNDED	0	2.C PL	11,932,631	11,932,631	11,932,631	11,932,631					6.420	6.420	MON	12,768	41,823	12/23/2025	11/18/2031	5,652,760
25731V-AB-0	DOMINION ENERGY SOUTH CAROLINA INC		1.F FE	8,267,505	8,220,000	8,873,289	8,268,392		(2)			6.250	6.204	AO	108,458	513,750	04/19/2024	10/15/2053	8,476,875
257469-AJ-5	DOMINION RESOURC	LS	2.B FE	1,122,819	1,138,000	1,168,407	1,131,501		735			5.250	5.343	FA	24,894	59,745	12/14/2006	08/01/2033	1,167,873
25746U-AN-9	DOMINION RESOURCES INC		2.B FE	518,846	450,000	489,448	518,846					6.300	4.355	MS	8,348	28,350	01/04/2013	03/15/2033	464,175
25746U-BD-0	DOMINION RESOURCES INC		2.B FE	205,846	206,000	233,396	205,914		4			7.000	7.005	JD	641	14,420	06/13/2008	06/15/2038	213,210
25746U-BM-0	DOMINION RESOURCES INC		2.B FE	393,884	400,000	369,754	395,772		176			4.900	4.998	FA	8,167	19,600	08/02/2011	08/01/2041	409,800
25746U-BQ-1	DOMINION RESOURCES INC		2.B FE	4,882,550	5,000,000	4,076,131	4,917,213		3,366			4.050	4.189	MS	59,625	202,500	02/11/2013	09/15/2042	5,101,250
25746U-DJ-5	DOMINION ENERGY INC		2.B FE	6,097,316	6,100,000	6,054,517	6,099,841		545			1.450	1.459	AO	18,673	88,450	03/24/2021	04/15/2026	6,144,225
25746U-DK-2	DOMINION ENERGY INC		2.B FE	649,428	650,000	494,793	649,536		23			3.300	3.306	AO	4,528	21,450	03/24/2021	04/15/2041	660,725

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
25746U-DL-0	DOMINION ENERGY INC		2.B FE	1,248,213	1,250,000	1,113,959	1,248,961		171			2.250	2.266	FA	10,625	28,125	08/10/2021	08/15/2031	809,000
25746U-DP-1	DOMINION ENERGY INC		2.B FE	3,078,951	3,100,000	3,044,043	3,085,216		2,030			4.350	4.434	FA	50,943	134,850	08/09/2022	08/15/2032	3,167,425
25746U-DW-6	DOMINION ENERGY INC	0	2.B FE	3,197,920	3,200,000	3,287,792	3,198,984		1,064			5.000	5.008	JD	7,111	121,778	04/15/2025	06/15/2030	3,280,000
25746U-EA-3	DOMINION ENERGY INC		2.C FE	1,125,000	1,125,000	1,128,070	1,125,000					6.200	6.200	FA	28,094		08/04/2025	02/15/2056	1,159,875
25755*-AA-2	DOMINION UTILITY PRIVATIZATION		1.D	16,800,000	16,800,000	17,418,509	16,800,000					5.350	5.350	MJSD	2,497	898,800	02/15/2024	02/15/2034	17,024,700
25755*-AB-0	DOMINION UTILITY PRIVATIZATION		1.D	10,800,000	10,800,000	11,155,629	10,800,000					5.780	5.780	MJSD	1,734	624,240	02/15/2024	02/15/2054	573,710
260003-AC-2	DOVER CORP		2.A FE	6,264,960	6,000,000	6,324,929	6,045,501		(16,255)			6.650	6.307	JD	33,250	399,000	11/23/1998	06/01/2028	6,199,500
260003-AP-3	DOVER CORP		2.A FE	746,843	750,000	717,144	748,722		367			2.950	2.997	MN	3,503	22,125	10/28/2019	11/04/2029	761,063
260543-CG-6	DOW CHEMICAL COMPANY (THE)		2.B FE	3,809,454	3,300,000	2,617,359	3,714,788		(18,720)			4.375	3.370	MN	18,448	144,375	07/15/2020	11/15/2042	3,372,188
260543-CR-2	DOW CHEMICAL COMPANY (THE)		2.B FE	574,580	575,000	506,735	574,980		49			5.550	5.550	MN	2,748	31,913	11/28/2018	11/30/2048	590,956
260543-CV-3	DOW CHEMICAL COMPANY (THE)		2.B FE	3,004,029	3,215,000	2,531,911	3,010,333		4,541			4.800	5.268	MN	19,719	154,320	12/27/2024	05/15/2049	3,292,160
260543-DC-4	DOW CHEMICAL COMPANY (THE)	LS	2.B FE	7,021,892	7,292,000	6,460,589	7,114,090		33,337			2.100	2.596	MN	19,567	153,132	04/20/2023	11/15/2030	6,661,216
260543-DD-2	DOW CHEMICAL COMPANY (THE)		2.B FE	4,824,903	5,750,000	3,722,971	4,831,727		14,028			3.600	4.598	MN	26,450	207,000	01/23/2025	11/15/2050	5,242,700
260543-DG-5	DOW CHEMICAL COMPANY (THE)	LS	2.B FE	18,103,935	16,680,000	17,592,030	17,755,600		(124,122)			6.300	5.182	MS	309,414	1,050,840	02/03/2023	03/15/2033	16,638,095
260543-DH-3	DOW CHEMICAL COMPANY (THE)	LS	2.B FE	11,711,715	10,440,000	10,741,245	11,697,099		(14,573)			6.900	5.993	MN	92,046	720,360	02/24/2025	05/15/2053	10,800,180
260543-DJ-9	DOW CHEMICAL COMPANY (THE)	LS	2.B FE	2,429,587	2,430,000	2,416,103	2,429,922		8			5.150	5.150	FA	47,277	125,145	02/07/2024	02/15/2034	2,492,573
260543-DK-6	DOW CHEMICAL COMPANY (THE)		2.B FE	1,205,801	1,210,000	1,055,379	1,206,043		57			5.600	5.623	FA	25,598	67,760	02/07/2024	02/15/2054	1,243,880
260543-DM-2	DOW CHEMICAL CO	LS	2.B FE	3,779,289	3,845,000	3,509,309	3,779,974		685			5.950	6.074	MS	67,362	116,931	03/05/2025	03/15/2055	3,959,389
26078J-AF-7	DOWDUPONT INC	LS	2.A FE	2,875,763	3,104,000	2,963,294	2,886,032		4,468			5.419	5.987	MN	21,493	168,206	09/26/2023	11/15/2048	3,188,103
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC		2.B FE	7,065,513	7,106,000	7,031,044	7,103,173		4,238			2.550	2.607	MS	53,354	181,203	09/09/2016	09/15/2026	7,196,602
26138E-AX-7	DR PEPPER SNAPPLE GROUP INC		2.B FE	5,254,133	5,330,000	5,283,720	5,280,473		25,430			3.430	4.090	JD	8,125	182,819	03/20/2025	06/15/2027	5,421,410
26186R-AA-9	DREXEL UNIVERSITY		1.E FE	7,472,253	7,480,000	5,246,138	7,473,405		225			3.215	3.221	MN	40,080	240,482	10/20/2020	05/01/2050	955,323
263534-CP-2	E I DU PONT DE NEMOURS AND CO		1.G FE	12,218,466	12,086,000	11,189,081	12,154,649		(14,919)			2.300	2.161	JJ	128,179	277,978	07/13/2021	07/15/2030	11,011,189
263534-CR-8	EIDP INC		1.G FE	418,484	420,000	420,243	418,986		184			4.800	4.839	MN	2,576	20,160	05/11/2023	05/15/2033	430,080
26441C-AX-3	DUKE ENERGY CORP		2.B FE	1,894,661	1,900,000	1,876,609	1,899,129		565			3.150	3.179	FA	22,610	59,850	08/07/2017	08/15/2027	1,675,988
26441C-BF-1	DUKE ENERGY CORP		2.B FE	954,812	1,230,000	971,992	959,709		4,896			4.200	5.950	JD	2,296	51,660	01/30/2025	06/15/2049	1,255,830
26441C-BT-1	DUKE ENERGY CORP		2.B FE	549,208	550,000	549,000	549,536		133			4.500	4.514	FA	9,350	24,750	08/08/2022	08/15/2032	562,375
26441C-BU-8	DUKE ENERGY CORP		2.B FE	1,095,413	1,100,000	974,899	1,096,142		180			5.000	5.024	FA	20,778	55,000	08/08/2022	08/15/2052	1,127,500
26441C-CA-1	DUKE ENERGY CORP		2.B FE	29,135,474	29,000,000	30,135,808	29,136,594		540			6.100	6.064	MS	520,872	1,769,000	02/24/2025	09/15/2053	29,884,500
26442C-AA-2	DUKE ENERGY CAROLINAS		2.A FE	1,225,841	1,226,000	1,322,540	1,226,000		52			6.100	6.099	JD	6,232	74,786	05/31/2007	06/01/2037	1,263,393
26442C-AB-0	DUKE ENERGY CAROLINAS		1.F FE	957,133	892,000	962,545	931,837		(2,303)			6.000	5.483	JJ	24,679	53,520	11/20/2009	01/15/2038	918,760
26442C-AE-4	DUKE ENERGY CAROLINAS		1.F FE	275,432	251,000	271,760	266,072		(847)			6.050	5.376	AO	3,206	15,186	11/20/2009	04/15/2038	258,593
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC		1.F FE	4,737,318	4,700,000	3,222,575	4,732,274		(936)			3.200	3.158	FA	56,818	150,400	01/06/2020	08/15/2049	4,775,200
26442C-BH-6	DUKE ENERGY CAROLINAS LLC		1.F FE	2,143,271	2,150,000	1,549,078	2,143,806		141			3.550	3.567	MS	22,473	76,325	03/01/2022	03/15/2052	2,137,275
26442C-BL-7	DUKE ENERGY CAROLINAS LLC	LS	1.F FE	10,056,013	10,295,000	10,007,206	10,059,941		3,516			5.400	5.561	JJ	256,346	354,105	02/24/2025	01/15/2054	10,572,965
26442E-AE-0	DUKE ENERGY OHIO INC		1.F FE	2,102,895	2,250,000	1,718,539	2,130,665		3,675			3.700	4.085	JD	3,700	83,250	03/22/2017	06/15/2046	1,527,750
26442E-AJ-9	DUKE ENERGY OHIO INC		1.F FE	609,658	610,000	632,798	609,891		59			5.250	5.252	AO	8,006	32,025	03/20/2023	04/01/2033	626,013
26442E-AK-6	DUKE ENERGY OHIO INC		1.F FE	12,785,672	12,750,000	12,641,053	12,787,099		439			5.650	5.628	AO	180,094	161,025	12/04/2025	04/01/2053	13,110,188
26442E-AL-4	DUKE ENERGY OHIO INC		1.F FE	11,141,082	11,210,000	10,990,731	11,141,881		1,035			5.550	5.592	MS	183,190	622,155	02/24/2025	03/15/2054	11,521,078
26442L-A#-1	DUKE ENERGY KENTUCKY INC		2.A	11,000,000	11,000,000	10,553,685	11,000,000					3.350	3.350	MS	108,503	368,500	09/07/2017	09/15/2029	11,184,250
26442T-AF-4	DUKE UNIVERSITY		1.B FE	9,750,000	9,750,000	7,113,491	9,750,000					2.682	2.682	AO	65,374	261,495	05/12/2020	10/01/2044	923,357
26442U-AK-0	DUKE ENERGY PROGRESS LLC		1.F FE	4,673,445	4,700,000	2,750,811	4,676,845		671			2.500	2.527	FA	44,389	117,500	08/17/2020	08/15/2050	4,758,750
26442U-AP-9	DUKE ENERGY PROGRESS LLC		1.F FE	2,131,381	2,150,000	1,672,845	2,132,754		363			4.000	4.050	AO	21,500	86,000	03/14/2022	04/01/2052	2,142,000
26442U-AR-5	DUKE ENERGY PROGRESS LLC		1.F FE	14,243,219	14,575,000	13,957,748	14,253,379		4,987			5.350	5.507	MS	229,597	779,763	10/28/2024	03/15/2053	14,964,881
26442U-AU-8	DUKE ENERGY PROGRESS LLC		1.F FE	4,944,293	4,980,000	5,072,848	4,947,318		3,024			5.050	5.140	MS	74,050	132,032	03/05/2025	03/15/2035	5,105,745
26442U-AV-6	DUKE ENERGY PROGRESS LLC		1.F FE	5,066,779	5,075,000	5,022,888	5,066,967		188			5.550	5.561	MS	82,934	147,873	03/03/2025	03/15/2055	5,215,831

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
26444H-AC-5	DUKE ENERGY FLORIDA LLC		1.F FE	199,880	200,000	198,900	200,000		14			3.200	3.200	JJ	2,951	6,400	01/03/2017	01/15/2027	203,200
26444H-AH-4	DUKE ENERGY FLORIDA LLC		1.F FE	1,898,993	1,900,000	1,794,643	1,899,667		138			2.500	2.505	JD	3,958	47,500	11/21/2019	12/01/2029	1,923,750
26444H-AN-1	DUKE ENERGY FLORIDA LLC		1.F FE	12,866,773	12,180,000	12,620,891	12,865,213		(1,560)			5.950	5.541	MN	92,602	391,510	11/04/2025	11/15/2052	12,542,355
26444H-AR-2	DUKE ENERGY FLORIDA LLC		1.F FE	7,514,970	7,065,000	7,583,793	7,510,088		(4,882)			6.200	5.741	MN	55,971	438,030	02/24/2025	11/15/2053	7,284,015
26614N-AC-6	DUPONT DE NEMOURS INC		2.A FE	140,000	140,000	141,821	140,000					4.725	4.725	MN	845	3,308	10/02/2025	11/15/2028	143,308
266228-C#-0	DUQUESNE LIGHT COMPANY		1.F YE	11,000,000	11,000,000	10,377,517	11,000,000					4.970	4.970	MN	71,375	546,700	11/14/2013	11/14/2043	11,273,350
266228-D*-3	DUQUESNE LIGHT COMPANY		1.F Z	29,200,000	29,200,000	27,678,081	29,200,000					5.020	5.020	FA	598,551	1,465,840	02/04/2014	02/04/2044	29,932,920
266228-E*-2	DUQUESNE LIGHT COMPANY		1.F	13,100,000	13,100,000	9,596,274	13,100,000					3.930	3.930	MS	170,180	514,830	03/02/2015	03/02/2055	13,357,415
266228-E@-0	DUQUESNE LIGHT COMPANY		1.F	21,200,000	21,200,000	17,186,848	21,200,000					3.930	3.930	JJ	384,179	833,160	07/15/2015	07/15/2045	21,616,580
266228-F#-7	DUQUESNE LIGHT COMPANY		1.F	1,600,000	1,600,000	1,059,738	1,600,000					3.110	3.110	MN	7,740	49,760	05/05/2020	05/05/2050	1,624,880
266228-F*-1	DUQUESNE LIGHT COMPANY		1.F	4,600,000	4,600,000	3,603,969	4,600,000					3.890	3.890	FA	74,558	178,940	02/01/2018	02/01/2048	4,689,470
266228-F@-9	DUQUESNE LIGHT COMPANY		1.F	10,500,000	10,500,000	7,641,760	10,500,000					4.040	4.040	FA	176,750	424,200	02/01/2018	02/01/2058	10,712,100
266228-G#-6	DUQUESNE LIGHT COMPANY		1.F FE	2,500,000	2,500,000	2,357,829	2,500,000					5.770	5.770	MS	43,676	144,250	03/12/2024	03/12/2064	2,572,125
266228-G@-8	DUQUESNE LIGHT COMPANY		1.F FE	3,800,000	3,800,000	3,721,493	3,800,000					5.670	5.670	MS	65,237	215,460	03/12/2024	03/12/2054	3,907,730
266233-AB-1	DUQUESNE LIGHT HOLDINGS		2.C FE	409,401	411,000	419,875	410,180		61			6.250	6.278	FA	9,704	25,688	08/11/2005	08/15/2035	423,844
267475-AD-3	DYCOM INDUSTRIES INC	LS	3.C FE	5,807,800	5,940,000	5,867,528	5,861,392		16,687			4.500	4.843	AO	56,430	267,300	06/28/2022	04/15/2029	5,777,125
268317-AC-8	ELECTRICITE DE FRANCE		2.A FE	405,045	411,000	458,987	406,994		182			6.950	7.065	JJ	12,299	28,565	01/21/2009	01/26/2039	425,282
268317-AE-4	ELECTRICITE DE FRANCE		2.A FE	1,982,515	2,000,000	2,007,436	1,988,710		689			5.600	5.659	JJ	47,911	112,000	01/21/2010	01/27/2040	2,056,000
268317-AK-0	ELECTRICITE DE FRANCE SA		2.A FE	8,415,162	8,700,000	7,777,045	8,482,311		7,219			4.875	5.088	JJ	187,322	424,125	01/13/2014	01/22/2044	8,912,063
268317-AT-1	ELECTRICITE DE FRANCE SA		2.A FE	854,449	950,000	846,775	854,449					5.000	5.195	MS	13,194	47,500	09/18/2018	09/21/2048	973,750
268317-AU-8	ELECTRICITE DE FRANCE SA		2.A FE	1,630,002	1,650,000	1,662,994	1,643,979		2,261			4.500	4.644	MS	20,625	74,250	09/18/2018	09/21/2028	1,687,125
268733-AA-0	ENN CLEAN ENERGY INTERN 3.375% 12 MAY 20		2.C FE	1,836,952	1,790,000	1,781,748	1,793,787		(10,232)			3.375	2.786	MN	8,223	60,413	07/22/2021	05/12/2026	1,616,831
26873C-AB-8	EMRLD BORROWER LP		3.C FE	1,650,000	1,650,000	1,738,948	1,650,000					6.750	6.750	JJ	51,356	113,541	06/18/2024	07/15/2031	1,705,688
26874R-AC-2	ENI SPA 144A		1.G FE	1,182,367	1,175,000	1,171,121	1,182,029		(270)			5.700	5.639	AO	16,744	66,975	10/02/2024	10/01/2040	1,208,488
26874R-AE-8	ENI SPA		1.G FE	1,190,388	1,200,000	1,219,599	1,197,125		1,038			4.750	4.846	MS	17,258	57,000	09/05/2018	09/12/2028	1,228,500
26874R-AJ-7	ENI SPA		1.G FE	5,236,455	5,250,000	5,252,714	5,245,671		1,801			4.250	4.277	MN	32,229	223,125	05/02/2019	05/09/2029	5,361,563
26874R-AP-3	ENI SPA		1.G FE	31,554,062	31,875,000	31,702,282	31,564,741		9,356			5.950	6.021	MN	242,339	1,310,487	12/04/2025	05/15/2054	32,823,281
26875P-AX-9	EOG RESOURCES INC	0	1.G FE	4,995,100	5,000,000	5,055,899	4,996,184		1,084			4.400	4.432	JJ	110,000		06/16/2025	07/15/2028	5,110,000
268789-AB-0	E.ON INTL FINANCE BV		2.A FE	651,592	665,000	748,853	656,227		438			6.650	6.807	AO	7,493	44,223	04/07/2009	04/30/2038	687,111
26884L-AX-7	EQT CORP		2.C FE	6,216,361	6,400,000	6,418,018	6,233,578		17,217			4.500	5.439	JJ	132,800		09/08/2025	01/15/2029	6,186,125
26884L-AZ-2	EQT CORP		2.C FE	2,445,949	2,400,000	2,484,064	2,440,739		(5,210)			6.375	5.561	AO	38,250	76,500	09/08/2025	04/01/2029	2,466,181
26884L-BB-4	EQT CORP	LS	2.C FE	150,084	140,000	154,114	149,428		(656)			7.500	5.562	JD	875	5,250	09/08/2025	06/01/2030	134,875
26884L-BD-0	EQT CORP	LS	2.C FE	2,323,074	2,410,000	2,428,083	2,328,361		5,287			4.750	5.528	JJ	52,786		09/08/2025	01/15/2031	2,446,763
26884T-AN-2	ERAC USA FINANCE LLC		1.G FE	2,619,472	2,650,000	2,316,912	2,626,316		762			4.500	4.571	FA	45,050	119,250	02/10/2015	02/15/2045	2,709,625
26884T-AS-1	ERAC USA FINANCE LLC		1.G FE	3,572,568	3,600,000	2,995,869	3,577,732		655			4.200	4.245	MN	25,200	151,200	10/11/2016	11/01/2046	3,675,600
26884T-AV-4	ERAC USA FINANCE LLC		1.G FE	79,700	80,000	81,081	79,857		57			4.600	4.682	MN	613	3,680	04/26/2023	05/01/2028	81,840
26884T-AW-2	ERAC USA FINANCE LLC		1.G FE	2,403,035	2,410,000	2,450,028	2,404,674		700			4.900	4.936	MN	19,682	118,090	04/26/2023	05/01/2033	2,469,045
26884T-AZ-5	ERAC USA FINANCE LLC		1.G FE	2,817,490	2,820,000	2,899,729	2,817,641		151			5.200	5.212	AO	24,847	146,640	02/05/2024	10/30/2034	2,893,320
26969P-AB-4	EAGLE MATERIALS INC	LS	2.B FE	4,862,721	4,900,000	4,454,091	4,878,410		3,608			2.500	2.586	JJ	61,250	122,500	06/18/2021	07/01/2031	4,961,250
27409L-AE-3	THE EAST OHIO GAS COMPANY		1.G FE	18,758,362	27,840,000	17,753,793	18,844,539		82,503			3.000	5.352	JD	37,120	629,700	11/04/2025	06/15/2050	28,257,600
27556*-AB-7	EAST TENNESSEE NATURAL GAS LLC		2.A	9,000,000	9,000,000	9,233,043	9,000,000					5.720	5.720	JD	38,610	514,800	12/04/2024	12/04/2034	9,257,400
27636A-AA-0	EASTERN ENERGY GAS HOLDINGS LLC		2.A FE	6,009,213	6,000,000	5,824,561	6,009,909		694			5.650	5.637	AO	71,567	344,650	12/18/2024	10/15/2054	6,169,500
27636A-AC-6	EASTERN ENERGY GAS HOLDINGS LLC		2.A FE	15,940,612	15,225,000	15,796,468	15,938,508		(2,104)			6.200	5.860	JJ	435,266	189,875	11/04/2025	01/15/2055	15,696,975
276480-A*-1	EASTERN GAS TRANSMISSION AND STORA		1.G FE	11,300,000	11,300,000	11,265,087	11,300,000					5.020	5.020	JD	25,212	575,139	12/10/2024	12/15/2034	11,583,630
277432-AP-5	EASTMAN CHEMICAL CO		2.B FE	7,995,044	8,575,000	7,296,698	8,022,621		13,592			4.650	5.180	AO	84,178	398,738	04/02/2025	10/15/2044	8,774,369
277432-AW-0	EASTMAN CHEMICAL COMPANY		2.B FE	6,903,135	6,964,000	7,018,672	6,944,716		6,887			4.500	4.603	JD	26,115	313,380	10/30/2018	12/01/2028	7,120,690

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
277432-AX-8	EASTMAN CHEMICAL COMPANY	LS	2.B FE	22,941,025	22,970,000	24,113,583	22,951,149		3,049			5.750	5.763	MS	414,577	1,320,775	08/02/2023	03/08/2033	23,630,388
278062-AE-4	EATON CORP		1.G FE	17,507,566	17,458,000	15,163,989	17,494,741		(2,416)			4.150	4.123	MN	118,739	724,507	10/04/2018	11/02/2042	17,769,216
278062-AF-1	EATON CORPORATION		1.G FE	7,194,312	6,900,000	5,538,661	7,162,170		(8,575)			3.915	3.647	MS	79,540	270,135	01/21/2022	09/15/2047	7,035,068
278062-AG-9	EATON CORPORATION		1.G FE	8,224,000	8,224,000	8,137,174	8,224,000					3.103	3.103	MS	75,140	255,191	09/06/2017	09/15/2027	8,351,595
278062-AJ-3	EATON CORPORATION		1.G FE	901,884	980,000	875,462	904,791		1,278			4.700	5.238	FA	16,377	46,060	08/23/2023	08/23/2052	1,003,030
278062-AK-0	EATON CORPORATION	0	1.G FE	7,887,561	7,860,000	7,949,202	7,881,990		(5,693)			4.350	4.222	MN	40,839	341,910	05/08/2025	05/18/2028	8,030,955
27806K-AC-8	EATON CORP		1.G FE	995,300	1,000,000	1,012,487	997,627		189			5.250	5.282	JD	2,333	52,500	06/15/2005	06/15/2035	1,026,250
278865-AM-2	ECOLAB INC.		1.G FE	424,828	400,000	409,952	424,828					5.500	4.934	JD	1,406	22,000	12/21/2011	12/08/2041	411,000
278865-AV-2	ECOLAB INC		1.G FE	2,742,006	2,921,000	2,894,685	2,900,027		24,448			2.700	3.566	MN	13,145	78,867	10/31/2018	11/01/2026	2,960,434
278865-AW-0	ECOLAB INC		1.G FE	11,313,024	11,800,000	8,971,995	11,401,783		11,783			3.700	3.934	MN	72,767	436,600	03/29/2017	11/01/2046	12,018,300
278865-BA-7	ECOLAB INC		1.G FE	1,939,802	1,950,000	1,576,554	1,941,585		322			3.950	3.980	JD	6,419	77,025	11/16/2017	12/01/2047	1,988,513
278865-BD-1	ECOLAB INC		1.G FE	4,513,305	4,404,000	4,369,689	4,429,964		(14,895)			3.250	2.873	JD	11,928	143,130	12/19/2019	12/01/2027	4,475,565
278865-BE-9	ECOLAB INC	0	1.G FE	2,423,312	2,400,000	2,462,939	2,418,334		(2,890)			4.800	4.588	MS	31,040	61,200	04/15/2025	03/24/2030	2,457,600
278865-BF-6	ECOLAB INC	0	1.G FE	7,619,806	8,280,000	7,203,360	7,849,156		72,868			1.300	2.374	JJ	45,149	99,645	02/14/2025	01/30/2031	7,126,020
278865-BG-4	ECOLAB INC		1.G FE	2,985,876	3,600,000	2,008,220	3,042,632		15,073			2.125	3.021	FA	28,900	76,500	01/25/2022	08/15/2050	3,537,188
278865-BJ-8	ECOLAB INC		1.G FE	6,075,263	6,150,000	3,714,887	6,081,139		1,475			2.750	2.806	FA	62,482	169,125	12/10/2021	08/18/2055	6,234,563
278865-BM-1	ECOLAB INC		1.G FE	2,341,413	2,400,000	2,118,803	2,358,581		5,756			2.125	2.398	FA	21,250	51,000	11/29/2022	02/01/2032	2,021,250
278865-BN-9	ECOLAB INC		1.G FE	2,493,875	2,500,000	1,550,086	2,494,442		146			2.700	2.712	JD	3,000	67,500	12/06/2021	12/15/2051	2,432,400
279158-AE-9	ECOPETROL SA	LS	3.B FE	2,039,217	2,050,000	1,877,799	2,041,402		229			7.375	7.418	MS	43,256	151,188	09/11/2013	09/18/2043	2,125,594
279158-AJ-8	ECOPETROL SA		3.B FE	3,873,020	4,255,000	3,159,848	3,886,189		6,453			5.875	6.599	MN	22,915	249,981	08/28/2024	05/28/2045	3,443,259
279158-AN-9	ECOPETROL SA		3.B FE	2,318,765	2,415,000	2,446,999	2,358,468		13,125			6.875	7.491	AO	28,594	149,703	09/24/2025	04/29/2030	2,498,016
279158-AP-4	ECOPETROL SA 4.625% 02 NOV 2031-31		3.B FE	5,667,493	6,840,000	6,092,730	5,909,211		121,603			4.625	7.537	MN	51,846	311,725	07/28/2025	11/02/2031	6,875,400
279158-AS-8	ECOPET 8.87500 01/13/2033		3.B FE	17,329,117	16,496,000	17,551,744	17,227,726		(70,218)			8.875	8.014	JJ	683,209	1,253,860	10/01/2025	01/13/2033	17,228,010
279158-AT-6	ECOPETROL SA		3.B FE	4,793,663	4,545,000	4,875,194	4,721,772		(45,057)			8.625	7.150	JJ	176,403	365,269	10/31/2025	01/19/2029	4,741,003
28035Q-AA-0	EDGEWELL PERSONAL CARE CO	LS	3.C FE	2,600,838	2,580,000	2,582,709	2,580,000		(2,491)			5.500	5.261	JD	11,825	141,900	02/16/2022	06/01/2028	1,849,500
28035Q-AB-8	EDGEWELL PERSONAL CARE CO		3.C FE	7,434,050	7,470,000	7,137,159	7,449,600		4,249			4.125	4.190	AO	77,034	308,138	02/14/2022	04/01/2029	6,879,013
28176E-AD-0	EDWARDS LIFESCIENCES CORP	0	2.B FE	7,900,500	8,000,000	8,050,525	7,922,116		21,616			4.300	4.725	JD	15,289	344,000	04/15/2025	06/15/2028	8,172,000
283677-AW-2	EL PASO ELCTRIC COMPANY		2.B FE	1,022,058	1,028,000	1,070,813	1,024,966		235			6.000	6.042	MN	7,881	61,680	05/11/2005	05/15/2035	1,058,840
283677-AZ-5	EL PASO ELECTRIC CO		2.B FE	4,897,458	4,750,000	4,224,540	4,866,628		(3,925)			5.000	4.796	JD	19,792	237,500	03/21/2016	12/01/2044	4,868,750
283677-F@-6	EL PASO ELECTRIC COMPANY		2.B YE	20,200,000	20,200,000	17,876,208	20,200,000					2.910	2.910	FA	222,065	587,820	09/01/2022	09/01/2032	19,986,635
283677-G#-3	EL PASO ELECTRIC COMPANY		2.B IF	4,400,000	4,400,000	4,593,540	4,400,000					6.410	6.410	MS	118,300		07/30/2025	07/30/2055	4,541,020
283677-H*-6	EL PASO ELECTRIC COMPANY		2.B IF	8,000,000	8,000,000	8,345,469	8,000,000					6.410	6.410	AO	108,258		10/15/2025	10/15/2055	8,256,400
283695-BQ-6	EL PASO NATURAL GAS CO LLC		2.B FE	6,661,278	6,650,000	6,188,500	6,657,525		(1,087)			3.500	3.479	FA	87,928	232,750	02/09/2022	02/15/2032	6,613,750
283837-AC-6	EL PUERTO DE LIVERPOOL SAB DE CV		2.B FE	3,524,000	3,524,000	3,755,280	3,524,000					6.255	6.255	JJ	97,355	110,213	01/16/2025	01/22/2032	3,634,213
28473#-AA-3	ELDRIDGE INDUSTRIES LLC		2.C PL	25,800,000	25,800,000	25,467,334	25,800,000					3.920	3.920	FA	393,307	1,011,360	02/11/2022	02/11/2027	25,693,920
28473#-AE-5	ELDRIDGE INDUSTRIES LLC		2.C PL	600,000	600,000	628,987	600,000					7.060	7.060	FA	16,473	41,889	08/15/2024	08/11/2029	621,180
28473#-AF-2	ELDRIDGE INDUSTRIES LLC		2.C PL	500,000	500,000	536,440	500,000					7.180	7.180	FA	13,961	35,501	08/15/2024	08/11/2031	517,950
28501*-AU-9	ELECTRIC TRANSMISSION TEXAS LLC		2.B	6,300,000	6,300,000	5,631,699	6,300,000					4.710	4.710	JD	14,837	296,730	06/13/2013	06/13/2043	6,448,365
28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC		2.B	7,500,000	7,500,000	7,479,140	7,500,000					3.270	3.270	MS	70,850	245,250	03/17/2016	03/17/2026	7,419,355
28501*-AZ-8	ELECTRIC TRANSMISSION TEXAS LLC		2.B	12,300,000	12,300,000	10,243,000	12,300,000					4.370	4.370	MN	52,258	537,510	05/26/2016	05/26/2046	12,568,755
28501*-BB-0	ELECTRIC TRANSMISSION TEXAS LLC		2.B	36,600,000	36,600,000	35,277,229	36,600,000					3.550	3.550	JD	68,574	1,299,300	06/12/2019	06/12/2029	35,315,925
28501*-BD-6	ELECTRIC TRANSMISSION TEXAS LLC		2.B	5,600,000	5,600,000	5,008,928	5,600,000					2.280	2.280	MS	37,595	127,680	09/15/2020	09/15/2030	5,663,840
285295-B@-9	RS GROUP PLC		2.B	9,250,000	9,250,000	9,166,098	9,250,000					3.370	3.370	JD	18,184	311,726	12/10/2019	12/10/2026	9,151,650
285295-C*-0	RS GROUP PLC		2.B	4,750,000	4,750,000	4,560,753	4,750,000					3.580	3.580	MS	52,432	170,050	03/10/2020	03/10/2030	4,835,025
285295-C@-8	RS GROUP PLC		2.B	6,000,000	6,000,000	5,628,424	6,000,000					3.630	3.630	AO	49,005	217,800	10/10/2019	10/10/2031	6,108,900
285512-AD-1	ELECTRONIC ARTS INC		2.A FE	2,014,420	2,000,000	2,000,095	2,000,000		(4,813)			4.800	4.536	MS	32,000	96,000	12/15/2022	03/01/2026	2,048,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
285512-AE-9	ELECTRONIC ARTS INC		2.A FE	8,881,668	9,050,000	8,709,553	8,957,053		17,125			1.850	2.060	FA	63,249	167,425	06/25/2021	02/15/2031	7,872,150
286181-AH-5	ELEMENT FLEET MANAGEMENT CORP		2.A FE	25,004,559	25,000,000	25,221,810	25,000,870		(1,493)			6.271	6.264	JD	21,774	1,567,750	06/21/2023	06/26/2026	25,783,875
286181-AK-8	ELEMENT FLEET MANAGEMENT CORP		2.A FE	22,814,808	22,081,000	23,296,531	22,648,080		(166,728)			6.319	5.326	JD	104,647	1,395,298	01/27/2025	12/04/2028	22,778,649
286181-AM-4	ELEMENT FLEET MANAGEMENT CORP		2.B FE	3,330,000	3,330,000	3,387,004	3,330,000					5.643	5.643	MS	56,374	187,912	03/04/2024	03/13/2027	3,423,956
286181-AP-7	ELEMENT FLEET MANAGEMENT CORP		2.A FE	20,000,000	20,000,000	20,460,055	20,000,000					5.037	5.037	MS	268,640	503,700	03/20/2025	03/25/2030	20,503,700
286181-AR-3	ELEMENT FLEET MANAGEMENT CORP		2.A FE	1,690,946	1,690,000	1,696,218	1,690,940		(6)			4.641	4.628	MN	8,061		12/08/2025	11/24/2030	1,729,216
28622H-AB-7	ELEVANCE HEALTH INC		2.A FE	11,802,886	11,800,000	11,852,946	11,805,711		1,725			4.750	4.741	FA	211,744	560,500	02/03/2023	02/15/2033	12,080,250
28622H-AC-5	ELEVANCE HEALTH INC		2.A FE	13,142,242	13,850,000	12,546,669	13,167,485		10,314			5.125	5.472	FA	268,151	709,813	08/14/2024	02/15/2053	14,204,906
286857-G*-2	ELIZABETHTOWN GAS CO		1.F FE	4,100,000	4,100,000	4,171,780	4,100,000					5.210	5.210	JD	17,801	213,610	05/18/2023	06/01/2033	4,206,805
286857-J#-5	ELIZABETHTOWN GAS COMPANY		1.F IF	5,000,000	5,000,000	5,111,066	5,000,000					5.390	5.390	FA	102,560		08/14/2025	08/15/2035	5,134,750
286857-K@-5	ELIZABETHTOWN GAS COMPANY		1.F IF	1,900,000	1,900,000	1,960,098	1,900,000					6.100	6.100	AO	24,468		10/15/2025	10/15/2055	1,957,950
29081P-AF-2	EMBOTELLADORA ANDINA SA		2.A FE	1,288,924	1,300,000	1,020,383	1,290,213		239			3.950	3.999	JJ	22,822	51,350	01/15/2020	01/21/2050	1,325,675
291011-AQ-7	EMERSON ELECTRIC CO		1.F FE	353,962	350,000	381,876	351,757		(162)			6.000	5.907	FA	7,933	21,000	04/04/2008	08/15/2032	360,500
291011-BL-7	EMERSON ELECTRIC CO		1.F FE	710,816	800,000	774,177	764,858		18,559			1.800	4.382	AO	3,040	14,400	12/16/2022	10/15/2027	807,200
291011-BM-5	EMERSON ELECTRIC CO		1.F FE	9,440,963	10,215,000	6,528,567	9,494,531		15,739			2.750	3.125	AO	59,304	280,913	05/03/2023	10/15/2050	10,355,456
291011-BN-3	EMERSON ELECTRIC CO		1.F FE	1,263,600	1,250,000	1,136,029	1,256,417		(1,341)			1.950	1.832	AO	5,146	24,375	05/21/2020	10/15/2030	1,262,188
291011-BR-4	EMERSON ELECTRIC CO		1.F FE	5,233,620	5,250,000	4,689,150	5,239,833		1,631			2.200	2.235	JD	3,208	115,500	12/07/2021	12/21/2031	4,296,750
291011-BS-2	EMERSON ELECTRIC CO		1.F FE	10,306,149	11,090,000	7,079,516	10,362,141		16,039			2.800	3.153	JD	8,626	310,520	08/23/2023	12/21/2051	11,042,460
29103C-AA-6	EMRLD BORROWER LP		3.C FE	12,470,025	12,480,000	13,008,201	12,473,256		1,169			6.625	6.638	JD	36,747	826,800	05/31/2023	12/15/2030	12,893,400
29103D-AJ-5	EMERA US FINANCE LP		2.C FE	5,983,500	6,000,000	5,980,703	5,999,520		1,726			3.550	3.568	JD	9,467	213,000	06/09/2016	06/15/2026	6,106,500
29103D-AM-8	EMERA US FINANCE LP		2.C FE	21,788,553	24,300,000	20,816,959	21,799,721		5,432			4.750	5.564	JD	51,300	749,313	12/04/2025	06/15/2046	24,877,125
29103D-AT-3	EMERA US FINANCE LP		2.C FE	4,150,000	4,150,000	3,753,295	4,150,000					2.639	2.639	JD	4,867	109,519	12/02/2021	06/15/2031	3,698,162
29157T-AE-6	EMORY UNIVERSITY		1.C FE	10,595,000	10,595,000	6,927,919	10,595,000					2.969	2.969	MS	104,855	314,566	05/13/2020	09/01/2050	10,752,283
291641-AZ-1	EMPIRE DISTRICT ELEC CO		2.B FE	497,372	500,000	517,312	498,631		105			5.800	5.838	JJ	14,500	29,000	06/22/2005	07/01/2035	514,500
291641-BE-7	EMPIRE DISTRICT ELEC CO		1.G FE	3,190,304	3,200,000	2,934,912	3,193,665		282			5.200	5.219	MS	55,467	166,400	08/18/2010	09/01/2040	3,026,700
29206#-AK-3	EMPIRE SOUTHWEST LLC		2.C	3,000,000	3,000,000	3,092,112	3,000,000					5.550	5.550	MS	44,400	82,325	03/27/2025	03/27/2030	2,312,438
29245V-AE-5	EMPRESA NACIONAL DE TELECOMUNICACI		2.C FE	6,602,259	6,850,000	6,092,596	6,671,404		22,097			3.050	3.497	MS	62,097	202,825	10/01/2025	09/14/2032	3,091,436
29246B-AF-5	EMPRESAS PUBLICAS DE MEDELLIN ESP		3.B FE	5,838,168	5,900,000	5,381,856	5,866,815		5,643			4.375	4.499	FA	97,514	258,125	07/08/2020	02/15/2031	6,029,063
29248O-AL-4	ENERGY TRANSFER LP	0	2.B FE	4,399,574	4,320,000	4,391,120	4,393,764		(5,810)			4.950	4.104	MN	27,324	106,920	10/24/2025	05/15/2028	4,426,920
29248H-AA-1	EMPOWER FINANCE 2020 LP		1.F FE	1,600,000	1,600,000	1,532,339	1,600,000					1.357	1.357	MS	6,272	21,712	09/14/2020	09/17/2027	1,610,856
29248H-AC-7	EMPOWER FINANCE 2020 LP		1.F FE	8,782,978	11,600,000	7,506,776	8,791,295		8,873			3.075	4.644	MS	103,047	86,100	10/28/2025	09/17/2051	11,575,275
29250N-AZ-8	ENBRIDGE INC		2.A FE	2,564,024	2,566,000	2,458,970	2,565,361		350			3.125	3.132	MN	10,246	80,188	11/13/2019	11/15/2029	2,344,063
29250N-BA-2	ENBRIDGE INC		2.A FE	3,376,570	3,860,000	2,965,987	3,395,631		9,224			4.000	4.827	MN	19,729	154,400	01/25/2024	11/15/2049	3,937,200
29250N-BE-4	ENBRIDGE INC		2.A FE	2,630,316	2,600,000	1,782,710	2,627,730		(698)			3.400	3.337	FA	36,833	88,400	09/29/2021	08/01/2051	2,644,200
29250N-BF-1	ENBRIDGE INC		2.A FE	4,580,864	4,600,000	3,955,994	4,587,378		1,491			2.500	2.540	FA	47,917	115,000	06/24/2021	08/01/2033	3,543,750
29250N-BZ-7	ENBRIDGE INC		2.A FE	22,774,350	20,570,000	22,658,488	22,765,580		(8,770)			6.700	5.908	MN	176,102	477,040	12/04/2025	11/15/2053	21,259,095
29250N-CC-7	ENBRIDGE INC		2.A FE	15,524,662	15,315,000	16,012,118	15,511,763		(12,900)			5.625	5.425	AO	205,795	861,469	02/24/2025	04/05/2034	15,745,734
29250N-CD-5	ENBRIDGE INC		2.A FE	5,040,789	5,100,000	5,179,643	5,041,928		1,139			5.950	6.034	AO	72,491	303,450	02/13/2025	04/05/2054	5,251,725
29250R-AD-8	ENBRIDGE ENERGY PARTNERS		2.A FE	1,966,806	2,056,000	2,159,837	2,015,321		4,148			5.950	6.281	JD	10,194	122,332	10/16/2007	06/01/2033	2,117,166
29261A-AA-8	ENCOMPASS HEALTH CORP	LS	3.C FE	360,000	360,000	359,366	360,000					4.500	4.500	FA	6,750	16,200	09/09/2019	02/01/2028	368,100
29261A-AB-6	ENCOMPASS HEALTH CORP		3.C FE	6,980,100	6,860,000	6,836,489	6,895,558		(15,574)			4.750	4.484	FA	135,771	325,850	01/28/2020	02/01/2030	7,022,925
29261A-AE-0	ENCOMPASS HEALTH CORP	LS	3.C FE	3,534,256	3,580,000	3,506,071	3,538,652		4,101			4.625	4.776	AO	41,394	165,575	11/29/2022	04/01/2031	3,499,088
29266M-AE-9	ENERGY EAST CORP		2.A FE	4,451,497	4,382,000	4,829,408	4,414,623		(3,183)			6.750	6.623	MS	87,092	295,785	10/22/2003	09/15/2033	4,529,893
29272W-AD-1	ENERGIZER HOLDINGS INC	LS	4.B FE	1,981,100	2,000,000	1,911,011	1,990,902		2,525			4.375	4.524	MS	22,118	87,500	10/22/2021	03/31/2029	1,665,656
29273R-AF-6	ENERGY TRANSFER LP		2.B FE	245,604	247,000	268,556	246,204		49			6.625	6.667	AO	3,455	16,364	10/18/2006	10/15/2036	255,182

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29273R-BG-3	ENERGY TRANSFER PARTNERS LP		2.B FE	4,723,849	4,920,000	4,920,870	4,917,437		64,768			4.750	6.130	JJ	107,762	233,700	11/04/2022	01/15/2026	5,036,850
29273R-BL-2	ENERGY TRANSFER PARTNERS LP		2.B FE	112,700	140,000	124,551	113,811		523			5.300	7.004	AO	1,566	7,420	10/12/2023	04/15/2047	143,710
29273V-AQ-3	ENERGY TRANSFER LP		2.B FE	9,022,529	9,000,000	9,457,957	9,023,111		(2,012)			5.750	5.704	FA	195,500	517,500	12/05/2022	02/15/2033	9,207,313
29273V-AS-9	ENERGY TRANSFER LP	0	2.B FE	2,088,480	2,000,000	2,100,749	2,074,402		(14,078)			6.100	4.684	JD	10,167	61,000	05/30/2025	12/01/2028	2,061,000
29273V-AW-0	ENERGY TRANSFER LP		2.B FE	6,568,720	6,610,000	6,292,454	6,570,157		1,554			5.950	5.994	MN	50,254	393,295	01/30/2025	05/15/2054	6,806,648
29273V-BB-5	ENERGY TRANSFER LP		2.B FE	14,373,788	14,350,000	13,841,647	14,373,450		(104)			6.050	6.037	MS	289,392	868,175	02/24/2025	09/01/2054	14,784,088
29273V-BE-9	ENERGY TRANSFER LP		2.B FE	4,500,931	4,455,000	4,619,754	4,499,056		(1,875)			5.700	5.560	AO	63,484	146,013	02/24/2025	04/01/2035	4,581,968
29274F-AF-1	ENERSIS AMERICAS SA		2.B FE	6,439,773	6,670,000	6,651,397	6,597,293		84,840			4.000	5.382	AO	48,913	266,800	04/09/2024	10/25/2026	6,803,400
29275Y-AC-6	ENERSYS		3.C FE	5,258,000	5,250,000	5,214,560	5,252,378		(1,149)			4.375	4.349	JD	10,208	229,688	01/14/2020	12/15/2027	5,364,844
29275Y-AF-9	ENERSYS		3.C FE	9,128,975	9,100,000	9,468,723	9,119,263		(5,252)			6.625	6.547	JJ	277,992	602,875	01/11/2024	01/15/2032	9,401,438
29277R-AB-1	ENERGUATE TRUST		3.B FE	2,631,930	2,630,000	2,621,084	2,631,893		(37)			6.350	6.340	MS	44,535		09/18/2025	09/15/2035	2,713,503
29278D-AA-3	ENEL CHILE SA		2.B FE	3,806,476	3,850,000	3,903,904	3,838,131		5,269			4.875	5.010	JD	9,906	187,688	05/01/2025	06/12/2028	3,943,844
29278G-AN-8	ENEL FINANCE INTERNATIONAL NV		2.A FE	398,384	400,000	380,344	399,416		227			2.125	2.184	JJ	3,990	8,500	07/07/2021	07/12/2028	202,125
29278G-AP-3	ENEL FINANCE INTERNATIONAL NV		2.A FE	3,031,029	3,050,000	2,746,180	3,039,172		1,830			2.500	2.569	JJ	35,795	76,250	07/07/2021	07/12/2031	2,176,875
29278G-AW-8	ENEL FINANCE INTERNATIONAL NV		2.A FE	7,484,100	7,500,000	7,552,110	7,494,988		3,254			4.625	4.673	JD	15,417	346,875	06/08/2022	06/15/2027	7,673,438
29278G-AX-6	ENEL FINANCE INTERNATIONAL NV		2.A FE	9,524,647	9,650,000	9,836,700	9,563,623		12,109			5.000	5.165	JD	21,444	482,500	06/08/2022	06/15/2032	9,891,250
29278G-BD-9	ENEL FINANCE INTERNATIONAL NV		2.A FE	3,203,977	3,180,000	3,263,684	3,200,105		(3,873)			5.125	4.922	JD	2,264	162,975	03/20/2025	06/26/2029	3,261,488
29278N-AE-3	ENERGY TRANSFER PARTNERS LP		2.B FE	846,202	830,000	807,544	845,825		(348)			6.000	5.845	JD	2,213	49,800	08/15/2024	06/15/2048	854,900
29278N-AF-0	ENERGY TRANSFER LP		2.B FE	2,395,656	2,400,000	2,440,401	2,399,492		681			4.950	4.959	JD	5,280	118,800	06/05/2018	06/15/2028	2,459,400
29278N-AQ-6	ENERGY TRANSFER LP		2.B FE	1,747,253	1,750,000	1,704,800	1,748,732		262			3.750	3.768	MN	8,385	65,625	01/07/2020	05/15/2030	1,782,813
29278N-AR-4	ENERGY TRANSFER LP		2.B FE	5,361,642	6,205,000	5,210,396	5,391,104		12,816			5.000	6.000	MN	39,643	310,250	08/15/2024	05/15/2050	6,360,125
29279F-AA-7	ENERGY TRANSFER LP		2.B FE	11,841,620	11,980,000	11,893,441	11,842,781		560			6.250	6.228	AO	158,069	748,750	02/13/2025	04/15/2049	12,354,375
29281R-AA-7	ENDO FINANCE HOLDINGS INC		3.C FE	5,423,250	5,380,000	5,686,445	5,411,513		(7,395)			8.500	8.292	AO	96,541	457,300	04/17/2024	04/15/2031	5,598,225
29364D-AT-7	ENTERGY ARKANSAS LLC		1.F FE	2,978,640	3,000,000	2,791,862	2,983,369		517			4.950	4.996	JD	6,600	148,500	12/03/2014	12/15/2044	3,074,250
29364D-AU-4	ENTERGY ARKANSAS LLC		1.F FE	5,010,787	4,980,000	4,974,214	4,976,803		2,547			3.500	3.541	AO	43,575	174,300	11/29/2022	04/01/2026	5,067,150
29364D-AV-2	ENTERGY ARKANSAS LLC		1.F FE	54,737	50,000	50,077	51,396		(615)			4.000	2.667	JD	167	2,000	03/13/2020	06/01/2028	51,000
29364G-AJ-2	ENTERGY CORPORATION		2.B FE	13,906,413	14,961,000	14,849,971	14,762,019		287,368			2.950	5.004	MS	147,117	441,350	02/22/2023	09/01/2026	15,181,675
29364G-AK-9	ENTERGY CORPORATION		2.B FE	4,411,170	5,190,000	3,781,393	4,450,280		14,505			3.750	4.708	JD	8,650	194,625	04/28/2023	06/15/2050	5,287,313
29364G-AL-7	ENTERGY CORPORATION		2.B FE	1,686,689	1,700,000	1,593,158	1,693,721		1,377			2.800	2.889	JD	2,116	47,600	05/13/2020	06/15/2030	1,723,800
29364G-AP-8	ENTERGY CORPORATION		2.B FE	3,622,114	3,650,000	3,281,745	3,634,604		2,784			2.400	2.483	JD	3,893	87,600	03/02/2021	06/15/2031	3,289,000
29364N-AU-2	ENTERGY MISSISSIPPI INC		1.F FE	4,344,136	4,359,000	4,285,516	4,356,289		1,849			3.250	3.284	JD	11,806	141,668	11/09/2017	12/01/2027	4,429,834
29364P-AP-8	ENTERGY NEW ORLEANS INC		2.B FE	1,151,000	1,151,000	1,148,485	1,151,000					4.000	3.996	JD	3,837	46,040	05/18/2016	06/01/2026	1,174,020
29364W-AM-0	ENTERGY LOUISIANA LLC		1.F FE	1,127,706	1,150,000	1,150,101	1,149,692		7,956			4.440	5.090	JJ	23,544	51,060	11/03/2022	01/15/2026	1,175,530
29364W-AT-5	ENTERGY LOUISIANA LLC		1.F FE	2,200,000	2,200,000	1,995,748	2,200,000					5.000	5.000	JJ	50,722	110,000	06/17/2014	07/15/2044	2,255,000
29364W-AV-0	ENTERGY LOUISIANA LLC		1.F FE	1,843,114	1,900,000	1,741,576	1,854,245		1,389			4.950	5.150	JJ	43,368	94,050	03/07/2016	01/15/2045	1,947,025
29364W-AZ-1	ENTERGY LOUISIANA LLC		1.F FE	9,488,900	10,000,000	9,878,003	9,823,413		100,261			3.120	4.229	MS	104,000	312,000	06/24/2022	09/01/2027	10,156,000
29364W-BA-5	ENTERGY LOUISIANA LLC		1.F FE	2,970,359	2,975,000	2,873,483	2,972,932		504			4.000	4.011	MS	35,039	119,000	03/20/2018	03/15/2033	3,034,500
29364W-BC-1	ENTERGY LOUISIANA LLC		1.F FE	8,406,835	9,500,000	7,609,314	8,458,479		20,320			4.200	4.965	AO	99,750	399,000	07/11/2023	04/01/2050	9,699,500
29364W-BD-9	ENTERGY LOUISIANA LLC		1.F FE	2,394,120	2,400,000	1,509,962	2,394,873		136			2.900	2.912	MS	20,493	69,600	03/03/2020	03/15/2051	2,434,800
29364W-BL-1	ENTERGY LOUISIANA LLC		1.F FE	499,505	500,000	436,379	499,601		6			4.750	4.755	MS	6,993	23,750	08/18/2022	09/15/2052	255,938
29364W-BN-7	ENTERGY LOUISIANA LLC		1.F FE	24,101,563	24,125,000	24,049,170	24,105,273		402			5.700	5.706	MS	404,898	1,375,125	04/12/2024	03/15/2054	24,812,563
29365B-AB-9	ENTEGRIS INC	LS	3.B FE	6,708,945	7,070,000	7,211,474	6,843,420		41,951			5.950	6.787	JD	18,696	420,665	01/19/2023	06/15/2030	7,053,788
29365T-AD-6	ENTERGY TEXAS INC	LS	1.G FE	10,684,837	10,920,000	10,372,709	10,699,290		6,042			5.150	5.315	JD	46,865	562,380	01/18/2024	06/01/2045	11,201,190
29365T-AH-7	ENTERGY TEXAS INC		1.G FE	1,196,760	1,200,000	1,116,230	1,197,698		194			4.500	4.519	MS	13,650	54,000	01/03/2019	03/30/2039	1,227,000
29365T-AJ-3	ENTERGY TEXAS INC		1.G FE	8,459,781	11,765,000	8,422,572	8,516,995		56,082			3.550	5.682	MS	105,575	417,658	02/24/2025	09/30/2049	11,973,829

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29365T-AM-6	ENTERGY TEXAS INC		1.G FE	149,139	150,000	133,633	149,216		32			5.000	5.036	MS	2,208	7,500	08/22/2022	09/15/2052	153,750
29365T-AN-4	ENTERGY TEXAS INC		1.G FE	4,182,000	4,107,000	4,110,472	4,181,248		(509)			5.800	5.668	MS	79,402	238,206	02/05/2025	09/01/2053	4,226,103
29365T-AP-9	ENTERGY TEXAS INC		1.G FE	8,304,419	8,330,000	8,112,130	8,306,672		1,360			5.550	5.569	MS	136,126	500,841	12/27/2024	09/15/2054	8,561,158
29366M-AA-6	ENTERGY ARKANSAS LLC		1.F FE	6,060,559	7,325,000	5,933,249	6,064,881		4,323			4.200	5.523	AO	76,913		11/04/2025	04/01/2049	7,478,825
29366M-AB-4	ENTERGY ARKANSAS LLC		1.F FE	896,445	900,000	537,348	896,854		85			2.650	2.669	JD	1,060	23,850	09/08/2020	06/15/2051	911,925
29366M-AD-0	ENTERGY ARKANSAS LLC		1.F FE	1,548,907	1,550,000	1,604,908	1,549,766		170			5.150	5.152	JJ	36,808	79,825	01/03/2023	01/15/2033	1,589,913
29366M-AG-3	ENTERGY ARKANSAS LLC		1.F FE	10,768,091	10,695,000	10,813,858	10,768,967		344			5.750	5.700	JD	51,247	614,963	02/24/2025	06/01/2054	10,796,731
29366W-AA-4	ENTERGY MISSISSIPPI LLC		1.F FE	3,386,518	3,200,000	2,449,345	3,361,497		(4,609)			3.850	3.523	JD	10,267	123,200	11/13/2019	06/01/2049	3,261,600
29366W-AB-2	ENTERGY MISSISSIPPI LLC		1.F FE	1,182,984	1,200,000	837,655	1,184,861		361			3.500	3.576	JD	3,500	42,000	05/19/2020	06/01/2051	1,221,000
29366W-AD-8	ENTERGY MISSISSIPPI LLC		1.F FE	5,127,076	5,130,000	5,224,715	5,128,803		1,145			5.000	5.004	MS	85,500	256,500	05/09/2023	09/01/2033	5,258,250
29366W-AE-6	ENTERGY MISSISSIPPI LLC		1.F FE	975,731	975,000	985,144	975,750		(8)			5.850	5.844	JD	4,753	57,038	05/13/2024	06/01/2054	1,003,519
29366W-AG-1	ENTERGY MISSISSIPPI LLC		1.F FE	8,851,013	8,675,000	8,747,884	8,851,175		162			5.800	5.656	AO	106,221	93,928	11/04/2025	04/15/2055	8,926,575
29375E-A#-2	ENTERPRISE COMMUNITY LOAN FUND INC		1.D	8,000,000	8,000,000	6,096,086	8,000,000					2.410	2.410	AO	48,200	192,800	04/01/2022	04/01/2037	8,096,400
29375E-A*-6	ENTERPRISE COMMUNITY LOAN FUND INC		1.D	5,000,000	5,000,000	3,855,471	5,000,000					2.410	2.410	AO	30,125	120,500	10/01/2021	10/01/2036	5,060,250
29375E-A@-4	ENTERPRISE COMMUNITY LOAN FUND INC		1.D	8,000,000	8,000,000	6,131,649	8,000,000					2.410	2.410	AO	48,200	192,800	01/03/2022	01/03/2037	8,096,400
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	3,977,972	3,755,000	4,050,911	3,969,598		(8,374)			6.125	5.527	AO	48,554	229,994	02/24/2025	10/15/2039	3,869,997
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	649,266	650,000	664,420	649,582		15			5.700	5.706	FA	13,997	37,050	08/10/2011	02/15/2042	668,525
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	547,085	550,000	484,741	547,946		90			4.450	4.481	FA	9,246	24,475	08/06/2012	02/15/2043	562,238
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	4,482,855	4,500,000	4,120,773	4,487,266		427			4.850	4.874	MS	64,263	218,250	03/11/2013	03/15/2044	4,609,125
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	251,204	300,000	281,997	251,204					5.100	5.109	FA	5,780	15,300	02/05/2014	02/15/2045	307,650
29379V-BF-9	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	5,994,204	6,425,000	5,719,818	5,995,346		1,142			4.950	5.411	AO	67,141		10/28/2025	10/15/2054	6,584,019
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	3,343,673	3,362,000	3,359,744	3,361,609		3,146			3.700	3.795	FA	46,993	124,394	11/29/2022	02/15/2026	3,424,197
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	3,478,300	3,500,000	2,884,862	3,481,807		484			4.250	4.287	FA	56,194	148,750	02/02/2018	02/15/2048	3,574,375
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	1,097,404	1,100,000	1,106,939	1,099,467		361			4.150	4.169	AO	9,510	45,650	10/03/2018	10/16/2028	969,713
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	4,802,106	5,260,000	4,649,609	4,813,536		5,881			4.800	5.175	FA	105,200	252,480	01/25/2024	02/01/2049	5,386,240
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	149,933	150,000	145,553	149,988		18			3.125	3.127	JJ	1,966	4,688	06/24/2019	07/31/2029	50,781
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	14,152,570	16,875,000	13,589,680	14,197,596		44,355			4.200	5.368	JJ	297,281	414,225	02/24/2025	01/31/2050	17,178,325
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	1,608,165	1,500,000	1,426,009	1,547,279		(11,752)			2.800	1.943	JJ	17,617	42,000	07/30/2020	01/31/2030	1,166,100
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	3,656,454	3,930,000	2,893,616	3,662,660		4,512			3.700	4.104	JJ	60,991	128,205	01/30/2025	01/31/2051	4,002,705
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	4,014,393	4,725,000	3,143,551	4,027,557		11,177			3.200	4.042	FA	57,120	151,200	01/09/2025	02/15/2052	4,800,600
29379V-CB-7	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	8,837,901	11,085,000	7,434,470	8,880,825		34,566			3.300	4.519	FA	138,193	365,805	01/09/2025	02/15/2053	11,267,903
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	661,057	660,000	690,443	661,215		(60)			5.350	5.316	JJ	14,811	35,310	02/03/2023	01/31/2033	677,655
29379V-CH-4	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	6,646,034	6,435,000	6,257,547	6,642,690		(2,677)			5.550	5.328	FA	133,928	365,079	12/17/2024	02/16/2055	6,613,571
29379V-CL-5	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	6,880,580	6,800,000	6,934,102	6,880,295		(285)			5.200	5.046	JJ	187,604		11/10/2025	01/15/2036	6,976,800
294429-AG-0	EQUIFAX INC		2.B FE	3,053,171	2,650,000	2,988,129	2,925,333		(16,015)			7.000	5.752	JJ	92,750	185,500	01/21/2016	07/01/2037	2,742,750
294429-AL-9	EQUIFAX INC.		2.B FE	11,469,543	11,490,000	11,436,868	11,489,181		1,977			3.250	3.262	JD	31,119	373,425	12/16/2016	06/01/2026	11,676,712
294429-AS-4	EQUIFAX INC		2.B FE	1,497,150	1,500,000	1,420,767	1,498,752		307			3.100	3.121	MN	5,942	46,500	04/22/2020	05/15/2030	1,523,250
294429-AT-2	EQUIFAX INC		2.B FE	13,613,282	13,650,000	12,154,128	13,628,784		3,612			2.350	2.379	MS	94,450	320,775	08/11/2021	09/15/2031	13,810,388
294429-AV-7	EQUIFAX INC		2.B FE	18,279,827	18,300,000	18,649,578	18,297,494		1,790			5.100	5.107	JD	41,480	933,300	02/17/2023	12/15/2027	15,177,400
294429-AW-5	EQUIFAX INC	0	2.B FE	11,618,160	11,540,000	11,794,152	11,605,997		(15,228)			5.100	4.838	JD	49,045	522,240	05/30/2025	06/01/2028	11,834,270
29446M-AB-8	EQUINOR ASA		1.D FE	249,585	250,000	249,387	249,896		43			3.625	3.641	MS	2,794	9,063	09/05/2018	09/10/2028	254,531
29446M-AC-6	EQUINOR ASA		1.D FE	8,634,289	10,399,000	7,280,208	8,684,866		34,229			3.250	4.298	MN	40,368	337,968	01/09/2025	11/18/2049	10,567,984
29446M-AF-9	EQUINOR ASA		1.D FE	46,612	50,000	48,208	48,005		423			3.125	4.156	AO	369	1,563	07/13/2022	04/06/2030	50,781
29446M-AG-7	EQUINOR ASA		1.D FE	170,935	200,000	169,582	174,710		1,216			3.625	4.865	AO	1,712	7,250	09/19/2022	04/06/2040	203,625
29446M-AH-5	EQUINOR ASA		1.D FE	13,297,774	17,245,000	13,118,915	13,379,160		66,496			3.700	5.362	AO	150,654	638,065	03/05/2025	04/06/2050	17,564,033

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29446M-AK-8	EQUINOR ASA		1.D FE	1,176,885	1,200,000	1,118,003	1,187,035		2,725			2.375	2.624	MN	3,088	28,500	07/13/2022	05/22/2030	1,214,250
29449W-AD-9	EQUITABLE FINANCIAL LIFE GLOBAL FU		1.E FE	3,014,032	3,605,000	3,175,895	3,091,665		77,633			1.750	5.087	MN	8,061	63,088	02/24/2025	11/15/2030	3,636,544
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FU		1.E FE	25,531,128	25,408,000	26,073,034	25,500,001		(37,281)			5.450	5.270	MS	453,886	1,384,736	12/17/2024	03/03/2028	26,100,368
29449W-AR-8	EQUITABLE FINANCIAL LIFE GLOBAL FU	LS	1.E FE	44,589,985	44,387,000	45,103,539	44,538,240		(51,744)			4.875	4.684	MN	252,451	2,163,866	04/23/2025	11/19/2027	45,468,933
29449W-AT-4	EQUITABLE FINANCIAL LIFE GLOBAL FU		1.E FE	24,964,381	25,000,000	25,575,737	24,969,404		5,023			5.000	5.032	MS	326,389	625,000	03/25/2025	03/27/2030	25,625,000
29452E-AC-5	EQUITABLE HOLDINGS INC		2.A FE	17,554,727	17,396,000	18,184,896	17,516,055		(14,370)			5.594	5.470	JJ	459,535	973,132	02/03/2023	01/11/2033	17,008,792
29481#-AG-8	ERGON INC		2.C PL	25,000,000	25,000,000	25,258,570	25,000,000					5.110	5.110	FMAN	180,979	1,277,500	08/10/2022	02/10/2028	12,659,688
29481#-AJ-2	ERGON INC		2.C PL	7,300,000	7,300,000	7,593,198	7,300,000					6.190	6.190	MJSD	12,552	451,870	12/21/2023	12/21/2028	3,706,484
29481#-AM-5	ERGON INC		2.C PL	10,800,000	10,800,000	11,201,500	10,800,000					6.100	6.100	MJSD	9,150	658,800	03/26/2024	09/26/2030	5,482,350
29670G-AG-7	ESSENTIAL UTILITIES INC		2.B FE	495,640	500,000	469,049	495,862		70			5.300	5.359	MN	4,417	26,500	05/18/2022	05/01/2052	513,250
29736R-AA-8	ESTEE LAUDER COS INC		1.G FE	3,592,398	3,477,000	3,607,025	3,527,593		(4,818)			5.750	5.516	AO	42,207	199,928	10/28/2004	10/15/2033	3,576,964
29736R-AC-4	ESTEE LAUDER ACE TRST I	LS	1.G FE	1,316,111	1,272,000	1,372,642	1,298,250		(1,685)			6.000	5.733	MN	9,752	76,320	08/04/2010	05/15/2037	1,310,160
29736R-AF-7	ESTEE LAUDER CO INC		1.G FE	6,694,104	6,700,000	5,161,961	6,695,857		178			3.700	3.705	FA	93,651	247,900	05/09/2016	08/15/2042	6,823,950
29736R-AJ-9	ESTEE LAUDER COMPANIES INC. (THE)		1.G FE	10,146,496	10,185,000	10,099,839	10,180,328		3,823			3.150	3.188	MS	94,466	320,828	03/14/2017	03/15/2027	10,345,414
29736R-AM-2	ESTEE LAUDER COMPANIES INC. (THE)		1.G FE	6,241,626	6,100,000	4,058,158	6,222,478		(3,761)			3.125	3.001	JD	15,885	190,625	04/24/2020	12/01/2049	6,195,313
29736R-AP-5	ESTEE LAUDER COMPANIES INC. (THE)	0	1.G FE	13,928,906	14,680,000	13,752,935	13,987,732		40,239			2.375	3.671	JD	29,054	222,419	10/09/2025	12/01/2029	8,464,334
29736R-AR-1	ESTEE LAUDER COMPANIES INC. (THE)	LS	1.G FE	4,023,270	4,050,000	3,616,199	4,035,464		2,622			1.950	2.023	MS	23,254	78,975	03/01/2021	03/15/2031	3,635,100
29736R-AS-9	ESTEE LAUDER COMPANIES INC. (THE)	LS	1.G FE	5,295,953	5,240,000	5,292,025	5,292,439		(3,635)			4.375	3.915	MN	29,293	119,875	10/28/2025	05/15/2028	5,354,625
29736R-AU-4	ESTEE LAUDER COMPANIES INC. (THE)	LS	1.G FE	13,115,401	13,180,000	12,246,947	13,119,814		982			5.150	5.181	MN	86,732	678,770	08/14/2024	05/15/2053	13,519,385
29736R-AV-2	ESTEE LAUDER COMPANIES INC. (THE)		1.G FE	3,214,435	3,230,000	3,283,202	3,217,518		1,736			5.000	5.059	FA	61,460	161,500	02/13/2024	02/14/2034	3,310,750
29977L-AA-9	SK INVICTUS INTERMEDIATE SARL		4.B FE	1,690,000	1,690,000	1,673,772	1,690,000					5.000	5.000	AO	14,318	84,500	10/07/2021	10/30/2029	1,199,250
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC		2.A FE	3,459,540	3,500,000	2,443,427	3,463,915		894			3.500	3.563	AO	25,861	122,500	10/05/2020	10/15/2050	2,798,125
299808-AJ-4	EVEREST REINSURANCE HOLDINGS INC		2.A FE	2,544,724	2,600,000	1,653,576	2,549,467		1,172			3.125	3.234	AO	17,153	81,250	09/29/2021	10/15/2052	2,640,625
30034W-AB-2	EVERGY INC		2.B FE	2,395,848	2,400,000	2,288,734	2,398,527		545			2.900	2.917	MS	20,493	69,600	09/05/2019	09/15/2029	2,434,800
30036F-AA-9	EVERGY KANSAS CENTRAL INC		1.F FE	27,790,583	36,815,000	26,008,360	27,833,921		33,309			3.450	5.206	AO	268,136	307,568	12/04/2025	04/15/2050	37,450,059
30036F-AB-7	EVERGY KANSAS CENTRAL INC		1.F FE	8,712,547	8,725,000	8,665,008	8,715,183		135			5.700	5.707	MS	146,435	497,325	10/28/2024	03/15/2053	8,973,663
30037D-AB-1	EVERGY METRO INC		1.F FE	7,541,357	7,530,000	7,666,612	7,540,088		(167)			4.950	4.927	AO	78,689	372,735	04/03/2023	04/15/2033	7,695,873
30037D-AE-5	EVERGY METRO INC		1.F FE	9,998,636	10,000,000	10,128,955	9,998,676		40			5.125	5.127	FA	193,611		08/11/2025	08/15/2035	10,256,250
30037E-AA-1	EVERGY MISSOURI WEST INC		2.A FE	2,947,316	2,950,000	2,729,507	2,948,214		251			3.750	3.761	MS	32,573	110,625	03/10/2022	03/15/2032	2,903,438
30037E-AC-7	EVERGY MISSOURI WEST INC		2.A FE	9,986,019	9,950,000	10,007,976	9,985,801		(218)			5.250	5.202	JD	58,042		11/18/2025	12/15/2035	10,211,188
30040W-AB-4	EVERSOURCE ENERGY		2.B FE	3,090,576	3,100,000	3,094,126	3,099,834		970			3.350	3.376	MS	30,578	103,850	03/07/2016	03/15/2026	3,151,925
30040W-AH-1	EVERSOURCE ENERGY		2.B FE	8,230,410	9,735,000	6,927,598	8,255,811		24,479			3.450	4.422	JJ	154,868	249,004	02/24/2025	01/15/2050	9,902,929
30040W-AL-2	EVERSOURCE ENERGY		2.B FE	4,034,367	4,050,000	3,666,234	4,041,480		1,634			2.550	2.593	MS	30,409	103,275	03/08/2021	03/15/2031	3,696,538
30040W-AP-3	EVERSOURCE ENERGY		2.B FE	2,195,534	2,200,000	2,037,013	2,197,124		460			3.375	3.399	MS	24,750	74,250	02/22/2022	03/01/2032	1,321,938
30040W-AR-9	EVERSOURCE ENERGY		2.B FE	9,338,780	9,350,000	9,414,524	9,347,086		1,835			4.600	4.622	JJ	215,050	430,100	06/22/2022	07/01/2027	9,565,050
30040W-AT-5	EVERSOURCE ENERGY		2.B FE	14,259,980	14,000,000	14,354,966	14,161,270		(71,623)			5.450	4.864	MS	254,333	763,000	08/07/2024	03/01/2028	14,381,500
30040W-AU-2	EVERSOURCE ENERGY		2.B FE	3,404,680	3,410,000	3,449,969	3,406,763		1,029			5.125	5.141	MN	22,331	174,763	05/08/2023	05/15/2033	3,497,381
30040W-AX-6	EVERSOURCE ENERGY		2.B FE	2,086,306	2,095,000	2,156,895	2,087,684		709			5.500	5.555	JJ	57,613	115,225	02/09/2024	01/01/2034	2,152,613
30042*-AC-1	EVERSOURCE GAS COMPANY OF MASSACHU		1.G	3,000,000	3,000,000	2,528,415	3,000,000					4.700	4.700	JD	11,750	141,000	06/08/2022	06/01/2052	1,023,500
30161N-AU-5	EXELON CORPORATION		2.B FE	8,086,213	8,026,000	8,010,396	8,026,310		(7,855)			3.400	3.295	AO	57,609	272,884	06/22/2016	04/15/2026	8,162,442
30161N-AY-7	EXELON CORPORATION		2.B FE	3,296,238	3,300,000	2,833,058	3,296,684		72			4.700	4.707	AO	32,743	155,100	03/30/2020	04/15/2050	3,377,550
30161N-BE-0	EXELON CORP		2.B FE	875,453	876,000	819,888	875,632		53			3.350	3.358	MS	8,641	29,346	01/12/2023	03/15/2032	819,501
30161N-BH-3	EXELON CORPORATION		2.B FE	2,683,016	2,650,000	2,052,460	2,681,320		(691)			4.100	4.026	MS	31,991	108,650	01/12/2023	03/15/2052	2,602,275
30161N-BJ-9	EXELON CORPORATION	0	2.B FE	2,630,836	2,600,000	2,656,990	2,622,572		(8,264)			5.150	4.717	MS	39,426	133,900	02/27/2025	03/15/2028	2,666,950
30161N-BK-6	EXELON CORPORATION		2.B FE	12,357,012	12,370,000	12,873,750	12,364,671		2,327			5.300	5.307	MS	193,041	655,610	02/16/2023	03/15/2033	12,697,805
30161N-BL-4	EXELON CORPORATION		2.B FE	6,281,007	6,420,000	6,242,384	6,286,003		2,501			5.600	5.753	MS	105,859	359,520	02/22/2024	03/15/2053	6,599,760

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
30161N-BN-0	EXELON CORPORATION		2.B FE	4,094,495	4,100,000	4,269,809	4,096,120		661			5.450	5.464	MS	65,794	223,450	02/22/2024	03/15/2034	4,211,725
30212P-AP-0	EXPEDIA GROUP INC	0	2.B FE	1,456,455	1,500,000	1,491,715	1,468,492		12,037			3.800	4.854	FA	21,533	28,500	02/14/2025	02/15/2028	1,528,500
302154-DV-8	EXPORT-IMPORT BANK OF KOREA		1.C FE	1,235,672	1,240,000	1,268,842	1,238,114		862			5.000	5.080	JJ	29,278	62,000	01/04/2023	01/11/2028	1,271,000
30217A-AC-7	EXPERIAN FINANCE PLC		1.G FE	1,882,404	1,800,000	1,691,497	1,840,528		(9,729)			2.750	2.151	MS	15,538	49,500	07/13/2021	03/08/2030	1,419,250
30231G-AN-2	EXXON MOBIL CORP		1.D FE	5,000,000	5,000,000	3,928,004	5,000,000					3.567	3.567	MS	56,973	178,350	03/03/2015	03/06/2045	5,089,175
30231G-AT-9	EXXON MOBIL CORP		1.D FE	4,150,000	4,150,000	4,144,588	4,150,000					3.043	3.043	MS	42,095	126,285	02/29/2016	03/01/2026	3,604,013
30231G-AW-2	EXXON MOBIL CORP		1.D FE	5,375,000	5,375,000	4,508,251	5,375,000					4.114	4.114	MS	73,709	221,128	02/29/2016	03/01/2046	5,485,564
30231G-AZ-5	EXXON MOBIL CORP		1.D FE	3,834,698	5,680,000	3,892,740	3,875,725		34,913			3.095	5.515	FA	65,924	175,796	01/23/2025	08/16/2049	5,767,898
30231G-BE-1	EXXON MOBIL CORP		1.D FE	2,000,000	2,000,000	1,910,879	2,000,000					2.440	2.440	FA	18,300	48,800	08/13/2019	08/16/2029	1,923,180
30231G-BG-6	EXXON MOBIL CORP		1.D FE	18,157,256	21,170,000	17,802,953	18,275,960		60,134			4.327	5.336	MS	259,541	916,026	08/14/2024	03/19/2050	21,628,013
30231G-BM-3	EXXON MOBIL CORP		1.D FE	20,883,104	28,205,000	20,303,097	21,027,581		116,837			3.452	5.282	AO	205,546	973,637	03/05/2025	04/15/2051	28,691,818
302445-AE-1	TELEDYNE FLIR LLC		2.B FE	2,505,908	2,650,000	2,453,157	2,552,997		17,974			2.500	3.275	FA	27,604	66,250	12/22/2022	08/01/2030	2,176,875
302491-AT-2	FMC CORPORATION		3.A FE	3,652,407	3,304,000	3,270,396	3,340,140		(61,316)			3.200	1.312	AO	26,432	105,728	10/02/2020	10/01/2026	3,356,864
302491-AU-9	FMC CORPORATION		3.A FE	4,107,175	4,100,000	3,641,351	4,102,935		(767)			3.450	3.428	AO	35,363	141,450	09/18/2019	10/01/2029	3,611,238
302491-AV-7	FMC CORPORATION		3.A FE	3,398,266	3,400,000	2,167,457	3,398,513		34			4.500	4.503	AO	38,250	153,000	09/17/2019	10/01/2049	3,476,500
302491-AX-3	FMC CORPORATION	LS	3.A FE	7,028,946	7,030,000	6,172,665	7,029,890		8			5.650	5.650	MN	47,443	397,195	05/15/2023	05/18/2033	7,228,598
302491-AY-1	FMC CORPORATION	LS	3.A FE	24,180,778	26,345,000	19,634,371	24,244,492		24,344			6.375	7.033	MN	200,606	1,679,494	09/22/2023	05/18/2053	27,184,747
30251B-AD-0	FMR LLC		1.E FE	4,806,993	4,800,000	4,838,333	4,804,200		58			4.950	4.935	FA	99,000	237,600	01/31/2013	02/01/2033	4,662,613
30251B-AE-8	FMR LLC		1.E FE	2,998,625	2,950,000	2,810,985	2,986,102		(1,309)			5.150	5.042	FA	63,302	151,925	01/31/2013	02/01/2043	3,025,963
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT	LS	3.A FE	1,760,000	1,760,000	1,701,725	1,760,000					4.375	4.375	AO	19,250	77,000	03/18/2021	04/01/2031	1,716,750
30303M-8H-8	META PLATFORM INC		1.D FE	1,499,697	1,500,000	1,456,929	1,500,000					3.850	3.849	FA	21,817	57,750	12/28/2022	08/15/2032	1,528,875
30303M-8J-4	META PLATFORMS INC		1.D FE	10,745,331	13,620,000	11,117,931	10,841,196		45,042			4.450	5.989	FA	228,967	606,090	08/15/2024	08/15/2052	13,923,045
30303M-8N-5	META PLATFORMS INC		1.D FE	199,902	200,000	206,220	199,965		19			4.950	4.953	MN	1,265	9,900	05/01/2023	05/15/2033	204,950
30303M-8Q-8	META PLATFORMS INC		1.D FE	11,147,397	11,165,000	10,724,741	11,147,400		270			5.600	5.610	MN	79,892	625,240	04/30/2025	05/15/2053	11,477,620
30303M-8V-7	META PLATFORMS INC		1.D FE	2,771,236	2,675,000	2,496,523	2,769,700		(1,343)			5.400	5.160	FA	54,570	146,858	10/17/2024	08/15/2054	2,747,225
30303M-8W-5	META PLATFORMS INC		1.D FE	8,044,315	8,075,000	7,516,376	8,047,034		2,719			5.550	5.571	FA	169,306	224,081	02/24/2025	08/15/2064	8,299,081
30303M-AD-4	META PLATFORMS INC		1.D FE	18,896,598	18,900,000	18,906,438	18,896,753		155			4.875	4.877	MN	148,444		10/30/2025	11/15/2035	19,360,688
30303M-AE-2	META PLATFORMS INC		1.D FE	24,907,051	25,150,000	24,186,431	24,907,625		574			5.625	5.692	MN	227,922		12/04/2025	11/15/2055	25,857,344
303075-AB-1	FACTSET RESEARCH SYSTEMS INC.		2.C FE	1,792,908	1,800,000	1,674,721	1,795,400		658			3.450	3.496	MS	20,700	62,100	02/15/2022	03/01/2032	1,678,463
30315X-AC-8	FS LUXEMBOURG SARL		3.C FE	4,219,443	4,103,000	4,281,234	4,206,767		(12,676)			8.875	8.139	FA	140,599	182,071	07/28/2025	02/12/2031	4,285,071
303250-AE-4	FAIR ISAAC CORP		3.A FE	761,000	761,000	761,954	761,000					5.250	5.250	MN	5,105	39,953	05/01/2018	05/15/2026	780,976
30340G-AB-6	FFF ENTERPRISES INC.		4.B	16,735,950	17,077,500	17,361,277	16,826,677		91,260			9.921	10.410	MON	81,264	1,854,347	12/20/2024	12/31/2030	17,222,799
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD	0	2.A FE	15,005,376	14,910,000	15,108,382	14,982,975		(22,401)			4.850	4.599	AO	148,644	541,260	05/01/2025	04/17/2028	15,271,568
30571#-AA-0	FAIRVIEW HEALTH SERVICES		2.A	13,893,412	13,893,412	12,972,087	13,893,412					4.160	4.160	MN	73,851	577,966	09/02/2015	11/15/2043	870,605
305734-AB-1	FAIRVIEW HEALTH SERVICES		2.A FE	7,300,000	7,300,000	6,142,505	7,300,000					2.558	2.558	MN	23,860	186,734	10/06/2021	11/15/2031	5,317,148
311900-B#-0	FASTENAL COMPANY		1.F	10,500,000	10,500,000	9,746,081	10,500,000					2.500	2.500	JAJO	51,771	262,500	06/24/2020	06/24/2030	10,062,500
311900-B@-2	FASTENAL COMPANY		1.F	11,100,000	11,100,000	10,919,470	11,100,000					2.720	2.720	JAJO	59,545	301,920	05/15/2020	05/15/2027	10,672,080
314211-A*-4	FEDERATED HERMES INC		1.G PL	21,500,000	21,500,000	19,763,713	21,500,000					3.290	3.290	MS	204,346	707,350	03/17/2022	03/17/2032	21,345,450
31428X-BF-2	FEDEX CORP		2.B FE	3,815,506	3,830,000	3,821,114	3,829,727		1,531			3.250	3.279	AO	31,119	124,475	12/16/2016	04/01/2026	3,892,238
31428X-DF-0	FEDEX CORP		2.B FE	199,730	200,000	192,363	199,751		21			3.100	3.137	FA	2,514		10/08/2025	08/05/2029	50,775
31428X-DH-6	FEDEX CORP		2.B FE	5,887,449	5,850,000	5,313,605	5,885,799		(1,650)			2.400	2.272	MN	17,940	70,200	10/08/2025	05/15/2031	4,452,800
31428X-DL-7	FEDEX CORP		2.B FE	5,232,995	5,250,000	3,957,091	5,233,301		306			3.250	3.277	MN	21,802	85,313	10/08/2025	05/15/2041	3,201,188
31428X-DM-5	FEDEX CORP		2.B FE	6,753,645	7,000,000	5,560,196	6,756,413		2,768			3.875	4.167	FA	113,021		10/01/2025	08/01/2042	7,135,625
31428X-DN-3	FEDEX CORP		2.B FE	12,150,724	12,480,000	10,074,218	12,153,734		3,010			4.100	4.315	AO	108,021	255,840	10/08/2025	04/15/2043	11,868,415
31428X-DP-8	FEDEX CORP		2.B FE	4,394,810	4,400,000	4,010,762	4,395,149		338			5.100	5.109	JJ	103,473		10/08/2025	01/15/2044	4,512,200
31428X-DQ-6	FEDEX CORP		2.B FE	4,605,269	5,000,000	3,956,976	4,608,463		3,194			4.100	4.727	FA	85,417		10/06/2025	02/01/2045	5,102,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
31428X-DS-2	FEDEX CORP		2.B FE	14,899,860	17,700,000	14,925,466	14,905,413		5,553			4.550	5.895	AO	201,338		12/04/2025	04/01/2046	18,102,675
31428X-DT-0	FEDEX CORP		2.B FE	4,026,599	4,190,000	3,421,188	4,027,768		1,170			4.400	4.680	JJ	85,010		10/08/2025	01/15/2047	4,282,180
31428X-DU-7	FEDEX CORP		2.B FE	14,816,910	18,890,000	14,493,121	14,838,545		21,634			4.050	5.777	FA	289,017		10/08/2025	02/15/2048	19,272,523
31428X-DW-3	FEDEX CORP	LS	2.B FE	10,544,541	11,755,000	10,848,867	10,550,330		5,789			5.250	6.060	MN	78,856	308,569	10/08/2025	05/15/2050	12,063,569
314890-AD-6	FERGUSON FINANCE PLC	LS	2.A FE	24,367,178	24,800,000	24,732,220	24,488,484		40,730			4.650	4.880	AO	227,437	1,153,200	01/24/2023	04/20/2032	24,660,325
31575K-AA-3	FIDEICOMISO IRREVOCABLE NO F/1721		2.B FE	2,727,529	2,738,000	2,747,241	2,727,610		81			5.500	5.550	MN	14,641		12/04/2025	11/26/2035	2,607,795
31620M-AU-0	FIDELITY NATIONAL INFORMATION SERV		2.B FE	2,949,364	3,400,000	2,834,439	2,951,522		2,158			4.500	5.585	FA	57,800		10/28/2025	08/15/2046	3,476,500
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERV		2.B FE	7,051,735	7,079,000	7,041,823	7,073,507		4,108			4.250	4.285	MN	38,443	300,858	05/15/2018	05/15/2028	7,229,429
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERV		2.B FE	1,846,781	1,850,000	1,811,617	1,848,962		361			3.750	3.768	MN	7,708	69,375	05/14/2019	05/21/2029	1,884,688
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERV		2.B FE	17,463,984	18,200,000	18,111,820	18,159,868		235,894			1.150	2.411	MS	69,767	209,300	02/22/2023	03/01/2026	16,293,150
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERV	LS	2.B FE	4,474,035	4,500,000	4,273,012	4,491,653		3,773			1.650	1.738	MS	24,750	74,250	02/23/2021	03/01/2028	4,537,125
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERV		2.B FE	11,067,369	11,100,000	9,927,404	11,082,763		3,310			2.250	2.281	MS	83,250	249,750	07/13/2021	03/01/2031	10,011,375
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERV		2.B FE	4,875,983	4,850,000	3,608,356	4,871,385		(1,244)			3.100	3.060	MS	50,117	150,350	07/09/2021	03/01/2041	3,808,125
31620M-BW-5	FIDELITY NATIONAL INFORMATION SERV		2.B FE	14,974,150	15,000,000	15,070,745	14,991,416		5,257			4.700	4.739	JJ	325,083	705,000	07/06/2022	07/15/2027	15,352,500
31620M-BY-1	FIDELITY NATIONAL INFORMATION SERV		2.B FE	11,394,072	11,400,000	11,662,335	11,397,677		293			5.100	5.104	JJ	268,090	581,400	07/06/2022	07/15/2032	11,690,700
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SERV	LS	2.B FE	10,174,363	10,435,000	10,131,049	10,180,059		4,113			5.625	5.806	JJ	270,658	366,750	02/24/2025	07/15/2052	10,728,484
316502-AB-9	FIDUS RE LTD 144A FLT		1.B FE	69,500,000	69,500,000	69,673,750	69,500,000					2.950	2.950	MON	96,817	4,947,052	02/11/2021	01/11/2033	63,656,104
316502-AC-7	FIDUS RE LTD 144A FLT		1.C FE	28,000,000	28,000,000	28,770,000	28,000,000					3.900	3.900	MON	51,567	2,262,088	10/28/2022	01/11/2035	28,091,000
316773-CV-0	FIFTH THIRD BANCORP	0	2.A FE	5,023,310	5,050,000	5,042,151	5,026,158		2,785			3.950	4.176	MS	59,288	1,975	09/25/2025	03/14/2028	2,600,363
316773-DA-5	FIFTH THIRD BANCORP		2.A FE	4,990,150	5,000,000	4,906,011	4,997,990		1,452			2.550	2.581	MN	19,833	127,500	04/30/2020	05/05/2027	5,063,750
316773-DD-9	FIFTH THIRD BANCORP		2.A FE	10,029,300	10,000,000	9,809,749	10,005,084		(6,013)			1.707	1.645	MN	28,450	170,700	11/04/2021	11/01/2027	10,085,350
316773-DE-7	FIFTH THIRD BANCORP	0	2.A FE	17,949,960	18,100,000	18,086,268	17,982,773		32,813			4.055	4.351	AO	134,558	488,628	04/24/2025	04/25/2028	18,466,978
316773-DF-4	FIFTH THIRD BANCORP		2.A FE	4,950,000	4,950,000	4,846,260	4,950,000					4.337	4.337	AO	39,358	214,682	04/20/2022	04/25/2033	4,699,751
316773-DG-2	FIFTH THIRD BANCORP		2.A FE	15,200,000	15,200,000	15,392,152	15,200,000					4.772	4.772	JJ	308,271	725,344	07/25/2022	07/28/2030	15,562,672
316773-DJ-6	FIFTH THIRD BANCORP		2.A FE	9,000,000	9,000,000	9,364,305	9,000,000					6.361	6.361	AO	101,776	572,490	10/24/2022	10/27/2028	9,286,245
316773-DK-3	FIFTH THIRD BANCORP		2.A FE	320,000	320,000	337,087	320,000					6.339	6.339	JJ	8,677	20,285	07/24/2023	07/27/2029	330,142
316773-DL-1	FIFTH THIRD BANCORP		2.A FE	4,078,262	4,070,000	4,275,100	4,076,822		(704)			5.631	5.592	JJ	96,766	229,182	01/22/2024	01/29/2032	4,184,591
31677A-AB-0	FIFTH THIRD BANK		2.A FE	16,069,610	16,366,000	16,353,192	16,348,386		84,905			3.850	4.368	MS	185,527	630,091	11/29/2022	03/15/2026	15,763,721
31677Q-BR-9	FIFTH THIRD BANK		1.G FE	10,392,616	10,400,000	10,218,357	10,398,802		1,081			2.250	2.261	FA	97,500	234,000	01/28/2020	02/01/2027	10,517,000
31677Q-BU-2	FIFTH THIRD BANK NA	0	1.G FE	26,587,130	26,470,000	26,721,408	26,546,933		(40,197)			4.967	4.683	JJ	558,775	533,207	08/08/2025	01/28/2028	27,127,382
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP		2.C FE	4,531,436	4,550,000	4,403,719	4,541,588		2,146			4.000	4.047	MN	23,256	182,000	05/08/2020	05/15/2030	4,641,000
31847R-AH-5	FIRST AMERICAN FINANCIAL CORP		2.C FE	10,084,079	12,105,000	10,574,719	10,666,308		211,102			2.400	4.729	FA	109,752	290,520	02/09/2023	08/15/2031	11,061,160
33767E-A@-2	FIRSTSERVICE CORP		2.B PL	44,000,000	44,000,000	42,885,727	44,000,000					4.530	4.530	MS	509,373	1,993,200	09/29/2022	09/29/2032	44,996,600
33767E-B*-3	FIRSTSERVICE CORP		2.B PL	33,700,000	33,700,000	34,606,519	33,700,000					5.480	5.480	JJ	774,613	1,846,760	01/30/2024	01/30/2029	34,623,380
33767E-B@-1	FIRSTSERVICE CORP		2.B PL	16,100,000	16,100,000	16,675,282	16,100,000					5.600	5.600	JJ	378,171	901,600	01/30/2024	01/30/2031	16,550,800
337738-AR-9	FISERV INC		2.B FE	4,765,689	4,775,000	4,764,320	4,773,950		749			4.200	4.209	AO	50,138	200,550	09/20/2018	10/01/2028	4,722,125
337738-AT-5	FISERV INC		2.B FE	43,530,503	44,786,000	44,593,273	44,511,828		475,628			3.200	4.267	JJ	716,576	1,433,152	08/11/2023	07/01/2026	42,454,576
337738-AU-2	FISERV INC		2.B FE	3,943,364	3,950,000	3,833,109	3,947,961		855			3.500	3.516	JJ	69,125	138,250	06/10/2019	07/01/2029	4,019,125
337738-AV-0	FISERV INC		2.B FE	13,686,992	17,110,000	13,473,226	13,797,573		61,128			4.400	5.935	JJ	376,420	611,710	02/24/2025	07/01/2049	17,486,420
337738-BC-1	FISERV INC		2.B FE	8,545,734	8,600,000	7,933,395	8,571,314		6,484			2.650	2.730	JD	18,992	227,900	02/04/2022	06/01/2030	8,055,338
337738-BD-9	FISERV INC	0	2.B FE	3,068,040	3,000,000	3,072,854	3,051,301		(16,739)			5.450	4.609	MS	54,046	81,750	03/28/2025	03/02/2028	3,081,750
337738-BE-7	FISERV INC	LS	2.B FE	9,100,666	9,120,000	9,425,948	9,106,613		2,317			5.600	5.625	MS	168,821	510,720	02/27/2023	03/02/2033	9,375,360
337738-BG-2	FISERV INC		2.B FE	6,384,618	6,259,000	6,420,284	6,359,533		(25,085)			5.375	4.702	FA	121,485	168,211	04/16/2025	08/21/2028	6,427,211
337738-BH-0	FISERV INC		2.B FE	1,536,017	1,550,000	1,600,672	1,538,848		1,135			5.625	5.743	FA	31,484	87,188	08/15/2023	08/21/2033	1,593,594
337738-BL-1	FISERV INC		2.B FE	3,575,900	3,535,000	3,589,219	3,573,137		(2,763)			5.450	5.283	MS	56,727	192,658	02/24/2025	03/15/2034	3,631,329
337932-AH-0	FIRSTENERGY CORPORATION		2.C FE	30,974,250	31,771,000	31,649,611	31,307,869		258,998			3.900	4.890	JJ	571,348	826,722	03/05/2025	07/15/2027	32,390,535

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
337932-AJ-6	FIRSTENERGY CORPORATION		2.C FE	11,811,921	12,975,000	11,463,885	11,817,600		5,679			4.850	5.566	JJ	290,171		10/28/2025	07/15/2047	13,289,644
337932-AM-9	FIRSTENERGY CORPORATION		2.B FE	3,890,374	5,450,000	3,773,211	3,930,898		29,607			3.400	5.498	MS	61,767	185,300	08/14/2024	03/01/2050	5,542,650
33834D-AA-2	FIVE CORNERS FUNDING TRUST		1.G FE	2,000,000	2,000,000	1,884,329	2,000,000					2.850	2.850	MN	7,283	57,000	05/19/2020	05/15/2030	2,028,500
33835P-AA-4	FIVE CORNERS FUNDING TRUST IV	LS	1.G FE	18,015,131	17,730,000	18,219,530	18,014,471		(621)			5.997	5.876	FA	401,679	718,441	11/04/2025	02/15/2053	18,261,634
33938X-AA-3	FLEX LTD		2.C FE	8,132,598	7,750,000	7,861,044	7,921,086		(50,139)			4.875	4.076	JD	16,792	377,813	06/25/2021	06/15/2029	7,324,281
33938X-AB-1	FLEX LTD		2.C FE	7,613,802	6,600,000	6,701,544	7,091,654		(110,762)			4.875	2.940	MN	43,794	321,750	06/28/2021	05/12/2030	6,146,250
33938X-AE-5	FLEX LTD		2.C FE	22,057,485	21,557,000	22,257,526	21,861,543		(123,325)			6.000	5.232	JJ	596,410	993,360	03/05/2025	01/15/2028	22,203,710
33938X-AF-2	FLEX LTD		2.C FE	1,937,897	1,905,000	1,944,099	1,937,372		(526)			5.250	4.914	JJ	46,117		11/10/2025	01/15/2032	1,903,694
34056R-AB-8	RAYS BASEBALL CLUB LLC		2.B Z	7,481,250	7,500,000	7,621,845	7,500,000		18,750			5.466	5.643	MON	1,183	90,766	10/16/2025	09/30/2030	7,535,500
341081-EQ-6	FLORIDA POWER & LIGHT		1.E FE	1,022,620	1,000,000	1,064,847	1,010,275		(855)			5.625	5.469	AO	14,063	56,250	05/07/2003	04/01/2034	1,028,125
341081-EU-7	FLORIDA POWER & LIGHT		1.E FE	44,647	50,000	51,953	47,108		218			5.400	6.205	MS	900	2,700	06/11/2007	09/01/2035	51,350
341081-EV-5	FLORIDA POWER & LIGHT		1.E FE	385,954	411,000	440,157	396,224		911			5.650	6.101	FA	9,676	23,222	05/30/2008	02/01/2037	422,611
341081-FA-0	FLORIDA POWER & LIGHT		1.E FE	174,048	175,000	190,399	174,463		30			5.950	5.986	FA	4,339	10,413	01/10/2008	02/01/2038	180,206
341081-FG-7	FLORIDA POWER & LIGHT		1.E FE	699,020	700,000	599,438	699,377		26			4.050	4.057	JD	2,363	28,350	05/10/2012	06/01/2042	714,175
341081-FQ-5	FLORIDA POWER & LIGHT CO		1.D FE	5,616,485	6,375,000	5,109,805	5,641,702		17,467			3.950	4.784	MS	83,938	251,813	08/14/2024	03/01/2048	6,500,906
341081-FR-3	FLORIDA POWER & LIGHT CO		1.D FE	699,377	700,000	572,508	699,509		13			4.125	4.130	JD	2,406	28,875	05/03/2018	06/01/2048	714,438
341081-FU-6	FLORIDA POWER & LIGHT CO		1.D FE	3,498,145	3,500,000	2,787,702	3,498,415		41			3.990	3.993	MS	46,550	139,650	02/21/2019	03/01/2049	3,569,825
341081-FX-0	FLORIDA POWER & LIGHT CO		1.D FE	4,968,150	5,000,000	3,434,580	4,972,638		762			3.150	3.183	AO	39,375	157,500	09/10/2019	10/01/2049	4,367,725
341081-GE-1	FLORIDA POWER & LIGHT CO		1.D FE	2,498,975	2,500,000	1,599,809	2,499,091		23			2.875	2.877	JD	5,391	71,875	11/16/2021	12/04/2051	2,434,500
341081-GG-6	FLORIDA POWER & LIGHT CO		1.D FE	14,351,928	14,400,000	13,012,919	14,369,693		4,548			2.450	2.487	FA	145,040	352,800	01/28/2022	02/03/2032	12,956,800
341081-GK-7	FLORIDA POWER & LIGHT CO		1.D FE	89,987	90,000	92,306	90,021		5			5.050	5.035	AO	1,136	4,545	02/28/2023	04/01/2028	92,273
341081-GM-3	FLORIDA POWER & LIGHT CO		1.E FE	21,207,887	21,250,000	20,430,766	21,213,558		1,574			5.300	5.311	AO	281,563	1,126,250	10/28/2024	04/01/2053	21,813,125
341081-GQ-4	FLORIDA POWER & LIGHT CO		1.D FE	339,895	340,000	347,100	340,000		30			4.800	4.800	MN	2,085	16,320	05/15/2023	05/15/2033	348,160
341081-GV-3	FLORIDA POWER & LIGHT CO		1.D FE	1,639,078	1,645,000	1,656,671	1,639,274		196			5.600	5.625	JD	4,094	92,120	01/30/2025	06/15/2054	1,691,060
341081-GZ-4	FLORIDA POWER & LIGHT CO		1.D FE	11,794,916	11,525,000	11,762,843	11,794,071		(845)			5.800	5.651	MS	196,821	378,788	02/24/2025	03/15/2065	11,859,225
341081-HB-6	FLORIDA POWER & LIGHT CO		1.D FE	29,909,740	30,000,000	29,631,847	29,910,206		466			5.600	5.618	FA	121,333		12/02/2025	02/15/2066	30,840,000
341099-CB-3	FLORIDA PWR CORP		1.F FE	1,011,736	1,022,000	1,090,459	1,017,599		539			5.900	5.973	MS	20,099	60,298	06/25/2007	03/01/2033	1,052,149
341099-CH-0	FLORIDA POWER CORP		1.F FE	202,668	200,000	222,487	201,676		(95)			6.350	6.248	MS	3,739	12,700	09/17/2007	09/15/2037	206,350
34355J-AB-4	FLOWSERVE CORPORATION		2.C FE	7,524,028	7,550,000	6,763,460	7,533,775		2,430			2.800	2.839	JJ	97,479	211,400	09/09/2021	01/15/2032	7,655,700
344045-AA-7	FLUTTER TREASURY DAC		2.C FE	6,758,675	6,750,000	6,968,572	6,755,494		(1,989)			6.375	6.336	AO	90,844	430,313	04/18/2024	04/29/2029	6,758,781
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC		4.B FE	3,770,000	3,770,000	3,881,799	3,770,000					6.750	6.750	MS	74,929	253,061	09/10/2024	09/15/2031	3,897,238
34432#-AA-1	FOLEY INDUSTRIES INC		2.C IF	1,728,000	1,728,000	1,767,102	1,728,000					5.300	5.300	MJSD	23,150	35,870	05/09/2025	05/09/2030	1,750,896
34432#-AB-9	FOLEY INDUSTRIES INC.		2.C IF	2,900,000	2,900,000	3,012,929	2,900,000					5.920	5.920	MJSD	43,397	67,241	05/09/2025	05/09/2035	2,942,920
344419-AC-0	FOMENTO ECONOMICO MEXICANO S. 3.5% 16 JA		2.A FE	983,095	970,000	707,431	981,749		(320)			3.500	3.425	JJ	15,560	33,950	05/25/2021	01/16/2050	986,975
34490*-AB-2	FOOTBALL CLUB TERM NOTES 2025-XIX		1.F FE	8,000,000	8,000,000	8,201,426	8,000,000					5.250	5.250	OCT	101,500	86,333	07/24/2025	10/05/2034	8,420,000
34490*-AE-6	FOOTBALL CLUB TERM NOTES 2025-XIX		1.F FE	14,500,000	14,500,000	14,872,933	14,500,000					5.250	5.250	OCT	183,969		10/02/2025	10/05/2034	15,261,250
34502#-AA-6	FOOTBALL CLUB TERM NTS 2025-XVIII		1.F FE	1,600,000	1,600,000	1,676,624	1,600,000					5.400	5.400	OCT	20,880	53,040	02/27/2025	10/05/2032	1,264,800
34531X-AA-2	FORD FOUNDATION		1.A FE	7,639,640	7,505,000	6,185,122	7,616,522		(3,459)			3.859	3.756	JD	24,135	289,618	03/26/2018	06/01/2047	7,649,809
34531X-AB-0	FORD FOUNDATION	LS	1.A FE	1,800,000	1,800,000	1,075,989	1,800,000					2.415	2.415	JD	3,623	43,470	06/19/2020	06/01/2050	1,821,735
345370-BY-5	FORD MOTOR COMPANY		3.A FE	5,362,155	5,117,000	5,418,186	5,300,132		(59,952)			6.625	5.210	AO	84,750	339,001	12/17/2024	10/01/2028	5,286,501
345370-CQ-1	FORD MOTOR CO		3.A FE	4,159,040	5,085,000	4,037,882	4,192,369		24,311			4.750	6.222	JJ	111,376	241,538	08/14/2024	01/15/2043	5,205,769
345370-CR-9	FORD MOTOR COMPANY		3.A FE	1,326,000	1,326,000	1,324,607	1,326,000					4.346	4.343	JD	3,682	57,628	12/05/2016	12/08/2026	1,354,814
345370-CS-7	FORD MOTOR COMPANY		3.A FE	408,946	445,000	371,184	410,055		825			5.291	5.952	JD	1,504	23,545	09/11/2024	12/08/2046	456,772
345370-DB-3	FORD MOTOR CO	LS	3.A FE	2,326,543	2,390,000	2,466,181	2,344,443		5,972			6.100	6.456	FA	53,456	145,790	11/29/2022	08/19/2032	2,462,895
345397-E5-8	FORD MOTOR CREDIT COMPANY LLC		2.C FE	579,553	580,000	592,959	579,739		73			5.800	5.816	MS	10,559	33,640	03/05/2024	03/08/2029	596,820

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
345397-E7-4	FORD MOTOR CREDIT COMPANY LLC		2.C FE	12,395,232	12,410,000	12,600,121	12,402,904		4,811			5.850	5.894	MN	88,732	725,985	05/14/2024	05/17/2027	12,772,993
345409-AC-0	FORD OTOMOTIV SANAYI AS 144A		3.C FE	700,000	700,000	726,250	700,000					7.125	7.125	AO	9,144	49,875	04/19/2024	04/25/2029	517,813
34959J-AG-3	FORTIVE CORP		2.B FE	15,318,138	15,764,000	15,700,895	15,735,141		63,377			3.150	3.541	JD	22,070	496,566	01/23/2019	06/15/2026	15,910,708
34959J-AH-1	FORTIVE CORP		2.B FE	9,837,584	9,575,000	7,919,830	9,787,426		(6,354)			4.300	4.134	JD	18,299	411,725	09/08/2017	06/15/2046	9,780,863
34960P-AF-8	FORTRESS TRANSPORTATION AND INFRAS		3.B FE	5,646,025	5,620,000	5,915,932	5,638,861		(4,884)			7.000	6.885	MN	65,567	393,400	04/10/2024	05/01/2031	5,702,850
34960P-AG-6	FORTRESS TRANSPORTATION AND INFRAS	LS	3.B FE	6,415,500	6,330,000	6,654,811	6,400,759		(14,741)			7.000	6.631	JD	19,693	443,100	02/21/2025	06/15/2032	6,551,550
34964C-AF-3	FORTUNE BRANDS HOME & SECURITY INC		2.B FE	3,396,668	3,400,000	3,262,278	3,398,046		568			4.000	4.011	MS	36,267	136,000	03/22/2022	03/25/2032	3,315,000
34964C-AG-1	FORTUNE BRANDS HOME & SECURITY INC		2.B FE	34,851,255	43,030,000	34,741,879	34,972,682		73,250			4.500	5.903	MS	516,360	1,080,225	12/04/2025	03/25/2052	43,998,175
34964C-AH-9	FORTUNE BRANDS INNOVATIONS INC	LS	2.B FE	6,140,099	6,150,000	6,507,260	6,142,401		796			5.875	5.896	JD	30,109	361,312	06/06/2023	06/01/2033	6,330,656
34965K-AA-5	FORTREA HOLDINGS INC		4.C FE	4,565,156	4,509,000	4,609,118	4,541,389		(10,588)			7.500	7.180	JJ	169,088	338,175	06/15/2023	07/01/2030	4,678,088
35137L-AK-1	FOX CORP	LS	2.B FE	5,022,308	4,840,000	4,672,872	5,008,594		(3,612)			5.576	5.306	JJ	116,947	269,878	04/21/2022	01/25/2049	4,974,939
35137L-AL-9	FOX CORP	LS	2.B FE	8,727,884	8,100,000	7,869,115	8,340,538		(67,313)			3.500	2.631	AO	65,362	248,500	04/15/2025	04/08/2030	7,224,250
35137L-AN-5	FOX CORP		2.B FE	6,089,723	5,690,000	6,285,257	6,059,183		(30,539)			6.500	5.440	AO	80,134	369,850	03/05/2025	10/13/2033	5,874,925
35177P-AL-1	FRANCE TELECOM		2.A FE	128,049	100,000	120,462	111,091		(1,750)			9.000	6.442	MS	3,000	9,000	08/29/2007	03/01/2031	104,500
35177P-AX-5	FRANCE TELECOM		2.A FE	2,560,923	2,475,000	2,431,410	2,541,965		(3,268)			5.375	5.073	JJ	62,081	133,031	06/07/2018	01/13/2042	2,541,516
351837-AB-5	FRANCISCAN HEALTH SYS		1.E FE	23,131,406	22,360,000	16,801,887	23,005,513		(19,213)			3.914	3.713	JJ	437,585	875,170	01/18/2024	07/01/2049	21,727,037
351837-AC-3	FRANCISCAN MISSIONARIES OF OUR LADY HE		1.C FE	5,489,681	4,800,000	3,606,845	5,456,041		(19,662)			3.914	3.074	JJ	93,936	187,872	04/03/2024	07/01/2049	2,829,307
353514-E#-5	FRANKLIN ELECTRIC CO. INC.		2.A Z	59,500,000	59,500,000	60,328,937	59,500,000					5.010	5.010	MS	786,640		09/26/2025	09/26/2032	60,990,475
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		2.B FE	13,114,922	13,175,000	12,794,148	13,130,948		1,906			5.450	5.480	MS	211,422	718,038	02/28/2013	03/15/2043	13,534,019
35805B-AA-6	FRESENIUS MEDICAL CARE US FIN III	LS	2.C FE	6,793,809	6,900,000	6,734,627	6,858,693		11,214			3.750	3.937	JD	11,500	258,750	06/13/2019	06/15/2029	7,029,375
35805B-AB-4	FRESENIUS MEDICAL CARE US FINANCE		2.C FE	4,587,539	4,625,000	4,111,903	4,600,486		2,644			2.375	2.444	FA	41,191	109,844	02/08/2021	02/16/2031	3,592,156
35805B-AC-2	FRESENIUS MEDICAL CARE US FINANCE		2.C FE	6,221,250	6,250,000	6,109,159	6,245,037		5,316			1.875	1.963	JD	9,766	117,188	05/12/2021	12/01/2026	6,308,594
35805B-AE-8	FRESENIUS MEDICAL CARE US FINANCE		2.C FE	2,827,058	2,850,000	2,571,861	2,836,228		2,091			3.000	3.090	JD	7,125	85,500	05/12/2021	12/01/2031	2,182,250
35906A-BE-7	FRONTIER COMMUNICATIONS CORP		4.B FE	1,843,650	1,830,000	1,835,910	1,830,000		(2,513)			5.875	5.676	AO	22,697	107,513	10/05/2020	10/15/2027	1,852,875
359694-AB-2	HB FULLER CO	LS	3.C FE	11,756,371	11,700,000	11,684,996	11,705,823		(6,825)			4.000	3.935	FA	176,800	468,000	08/07/2017	02/15/2027	11,169,000
36143L-2D-6	GA GLOBAL FUNDING TRUST	LS	1.F FE	5,464,740	6,000,000	5,656,217	5,577,518		112,778			1.950	4.756	MS	34,450	58,500	03/19/2025	09/15/2028	6,058,500
36143L-2L-8	GA GLOBAL FUNDING TRUST		1.F FE	6,661,073	6,700,000	6,890,711	6,676,743		7,635			5.500	5.627	JJ	177,085	368,500	01/03/2024	01/08/2029	6,884,250
36143L-2R-5	GA GLOBAL FUNDING TRUST		1.F FE	2,935,628	2,940,000	3,015,624	2,936,384		757			5.400	5.434	JJ	74,088	79,380	01/07/2025	01/13/2030	3,019,380
36143L-2S-3	GA GLOBAL FUNDING TRUST		1.F FE	4,729,813	4,750,000	4,869,363	4,732,656		2,843			5.900	5.952	JJ	130,783	140,125	01/07/2025	01/13/2035	4,890,125
361448-AY-9	GATX CORPORATION		2.B FE	9,103,213	9,166,000	9,118,412	9,160,907		7,029			3.250	3.330	MS	87,714	297,895	09/08/2016	09/15/2026	9,314,948
361448-BA-0	GATX CORPORATION	0	2.B FE	14,055,940	14,500,000	14,297,094	14,166,355		110,415			3.500	4.609	MS	149,431	341,250	04/03/2025	03/15/2028	14,753,750
361448-BF-9	GATX CORPORATION	0	2.B FE	7,665,930	8,000,000	7,882,533	7,707,962		42,032			4.000	4.915	JD	889	320,000	04/08/2025	06/30/2030	8,160,000
36165R-AC-9	GRUPO CEMENTOS DE CHIHUAHUA SAB DE		2.C FE	19,998,725	21,581,000	20,217,767	20,361,093		154,695			3.614	4.611	AO	153,821	775,601	10/14/2025	04/20/2032	21,085,248
36166T-AB-6	GCI LLC		4.C FE	3,711,200	3,710,000	3,617,377	3,710,000		(224)			4.750	4.742	AO	37,203	176,225	09/25/2020	10/15/2028	3,644,550
36168Q-AL-8	GFL ENVIRONMENTAL INC	LS	3.C FE	1,670,000	1,670,000	1,647,287	1,670,000					4.000	4.000	FA	27,833	66,800	09/21/2021	08/01/2028	1,193,400
36168Q-AM-6	GFL ENVIRONMENTAL INC		2.C FE	5,469,875	5,730,000	5,634,537	5,605,916		43,128			3.500	4.310	MS	66,850	200,550	10/03/2022	09/01/2028	5,514,850
36168Q-AP-9	GFL ENVIRONMENTAL INC		3.C FE	267,200	320,000	314,623	289,657		7,065			4.375	7.409	FA	5,289	14,000	07/12/2022	08/15/2029	327,000
36170J-AD-8	GGAM FINANCE LTD		3.B FE	4,563,306	4,559,000	4,728,098	4,561,676		(939)			6.875	6.847	AO	66,169	313,431	03/27/2024	04/15/2029	4,715,716
36170J-AE-6	GGAM FINANCE LIMITED		3.B FE	3,290,000	3,290,000	3,338,659	3,290,000					5.875	5.875	MS	56,912	190,603	09/12/2024	03/15/2030	3,386,644
361841-AP-4	GLP CAPITAL LP		2.C FE	3,142,157	3,150,000	3,062,243	3,146,507		781			4.000	4.030	JJ	58,100	126,000	08/15/2019	01/15/2030	3,111,000
361841-AR-0	GLP CAPITAL LP / GLP FINANCING II		2.C FE	1,540,328	1,550,000	1,402,633	1,543,857		904			3.250	3.323	JJ	23,228	50,375	12/07/2021	01/15/2032	1,270,313
361841-AT-6	GLP CAPITAL LP / GLP FINANCING II		2.C FE	17,496,166	17,645,000	17,901,706	17,514,470		13,254			5.625	5.734	MS	292,245	1,100,055	02/24/2025	09/15/2034	18,141,266
36190C-AA-5	GNL QUINTERO SA		2.A FE	2,402,763	2,349,292	2,350,772	2,374,693		(10,707)			4.634	4.019	JJ	45,663	102,818	07/26/2023	07/31/2029	133,745
36264F-AM-3	HALEON US CAPITAL LLC		2.A FE	10,620,167	11,190,000	10,663,003	10,685,963		64,146			3.625	4.442	MS	109,297	405,638	01/23/2025	03/24/2032	11,138,288
36264F-AN-1	HALEON US CAPITAL LLC		2.A FE	22,793,979	27,850,000	21,968,088	22,873,236		64,301			4.000	5.255	MS	300,161	813,000	11/04/2025	03/24/2052	28,407,000
36266G-AA-5	GE HEALTHCARE TECHNOLOGIES INC		2.B FE	2,031,349	1,995,000	2,040,680	2,022,613		(6,790)			4.800	4.373	FA	36,442	95,760	09/12/2024	08/14/2029	2,042,880

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
36266G-AC-1	GE HEALTHCARE TECHNOLOGIES INC		2.B FE	3,934,598	3,770,000	3,925,394	3,931,552		(3,047)			5.500	4.916	JD	9,216	107,131	10/02/2025	06/15/2035	3,873,675
36266G-AE-7	GE HEALTHCARE TECHNOLOGIES INC		2.B FE	8,932,770	9,000,000	9,013,460	8,933,003		233			4.950	5.046	JD	19,800		12/01/2025	12/15/2035	9,222,750
36267V-AF-0	GE HEALTHCARE TECHNOLOGIES INC		2.B FE	5,031,632	5,050,000	5,199,723	5,042,472		3,873			5.650	5.735	MN	36,458	285,325	06/08/2023	11/15/2027	5,192,663
36267V-AH-6	GE HEALTHCARE TECHNOLOGIES INC		2.B FE	3,140,265	2,960,000	3,132,414	3,077,541		(25,605)			5.857	4.766	MS	51,047	173,367	06/09/2023	03/15/2030	3,046,684
36267V-AK-9	GE HEALTHCARE TECHNOLOGIES INC		2.B FE	2,395,236	2,270,000	2,448,270	2,384,073		(11,163)			5.905	5.007	MN	14,521	134,044	03/05/2025	11/22/2032	2,337,022
36267V-AM-5	GE HEALTHCARE TECH INC		2.B FE	37,995,146	35,160,000	38,510,256	37,973,948		(20,118)			6.377	5.779	MN	242,900	1,812,503	11/04/2025	11/22/2052	36,281,077
36268N-AA-8	WORLDPAY INC		3.B FE	8,967,875	8,890,000	9,448,336	8,946,061		(16,255)			7.500	7.259	JJ	307,446	666,750	04/10/2024	01/15/2031	8,538,625
364760-AP-3	GAP INC		3.C FE	330,000	330,000	312,949	330,000					3.625	3.625	AO	2,991	11,963	09/13/2021	10/01/2029	234,169
364760-AQ-1	GAP INC	LS	3.C FE	4,094,413	4,040,000	3,734,246	4,067,516		(6,729)			3.875	3.679	AO	39,138	156,550	09/20/2021	10/01/2031	2,854,250
366651-AC-1	GARTNER INC	0	2.C FE	2,564,525	2,600,000	2,592,613	2,571,246		5,114			4.500	4.976	JJ	58,500	4,500	07/31/2025	07/01/2028	2,658,500
366651-AE-7	GARTNER INC		2.C FE	1,546,600	1,610,000	1,525,056	1,568,653		7,023			3.750	4.273	AO	15,094	60,375	06/29/2022	10/01/2030	1,395,688
367398-AA-2	GATES CORP		4.B FE	5,714,788	5,670,000	5,888,182	5,699,675		(10,295)			6.875	6.644	JJ	194,906	419,048	05/23/2024	07/01/2029	5,813,188
36830B-AB-1	GC TREASURY CENTER COMPA 2.98% 18 MAR 20		2.C FE	4,162,031	4,050,000	3,678,534	4,112,752		(11,664)			2.980	2.645	MS	34,531	120,690	07/22/2021	03/18/2031	4,110,345
36830D-AB-7	GC TREASURY CENTER COMPA 2.98% 18 MAR 20		2.C FE	1,604,696	1,630,000	1,480,496	1,609,934		3,029			2.980	3.196	MS	13,898	48,574	05/03/2023	03/18/2031	1,451,307
36830D-AD-3	GC TREASURY CENTER CO LTD		2.C FE	3,166,520	3,440,000	3,308,592	3,191,191		24,671			4.400	5.797	MS	38,260	151,360	03/27/2025	03/30/2032	3,515,680
368710-AC-3	GENENTECH INC	LS	1.E FE	1,860,200	2,087,000	2,066,083	1,967,473		9,418			5.250	6.047	JJ	50,523	109,568	09/17/2007	07/15/2035	2,141,784
369550-AT-5	GENERAL DYNAMICS CORP		1.F FE	23,730,350	25,000,000	20,317,350	24,078,278		37,952			3.600	3.900	MN	115,000	900,000	02/07/2017	11/15/2042	25,450,000
369550-AX-6	GENERAL DYNAMICS CORPORATION		1.F FE	11,357,298	11,586,000	11,465,996	11,569,365		26,274			2.125	2.352	FA	93,010	246,203	05/08/2018	08/15/2026	11,709,101
369550-AZ-1	GENERAL DYNAMICS CORPORATION		1.F FE	7,092,748	7,250,000	7,124,926	7,218,251		16,721			2.625	2.867	MN	24,318	190,313	09/11/2017	11/15/2027	7,345,156
369550-BC-1	GENERAL DYNAMICS CORPORATION	0	1.F FE	7,407,432	7,529,000	7,543,758	7,434,017		26,479			3.750	4.315	MN	36,076	282,338	05/02/2025	05/15/2028	7,670,169
369550-BJ-6	GENERAL DYNAMICS CORPORATION		1.F FE	11,030,206	11,820,000	10,015,601	11,051,635		13,384			4.250	4.687	AO	125,588	438,600	04/02/2025	04/01/2050	12,071,175
369550-BM-9	GENERAL DYNAMICS CORPORATION		1.F FE	148,421	150,000	147,354	149,279		170			3.625	3.748	AO	1,359	5,438	03/23/2020	04/01/2030	152,719
369550-BP-2	GENERAL DYNAMICS CORPORATION		1.F FE	1,498,650	1,500,000	1,365,572	1,499,259		127			2.250	2.260	JD	2,813	33,750	05/03/2021	06/01/2031	1,011,250
369550-BQ-0	GENERAL DYNAMICS CORPORATION	LS	1.F FE	5,580,400	5,600,000	4,234,036	5,584,054		812			2.850	2.873	JD	13,300	159,600	05/03/2021	06/01/2041	3,651,300
369604-BF-9	GENERAL ELECTRIC CO		1.G FE	7,431,159	7,528,000	6,388,016	7,457,939		2,824			4.125	4.203	AO	70,732	310,530	07/27/2015	10/09/2042	7,683,265
370334-BP-8	GENERAL MILLS INC		2.B FE	10,215,161	9,950,000	8,339,445	10,147,938		(8,722)			4.150	3.977	FA	155,994	412,925	08/25/2016	02/15/2043	10,054,388
370334-BZ-6	GENERAL MILLS INC		2.B FE	11,800,230	11,850,000	11,750,342	11,844,474		5,315			3.200	3.243	FA	148,520	379,200	01/09/2017	02/10/2027	10,769,600
370334-CG-7	GENERAL MILLS INC	0	2.B FE	2,966,700	3,000,000	3,010,421	2,974,327		7,627			4.200	4.597	AO	25,900	126,000	04/15/2025	04/17/2028	3,063,000
370334-CJ-1	GENERAL MILLS INC		2.B FE	26,040,165	30,865,000	27,138,878	26,195,360		84,144			4.700	5.926	AO	298,190	1,131,055	11/04/2025	04/17/2048	31,590,328
370334-CL-6	GENERAL MILLS INC		2.B FE	15,629,735	17,000,000	16,089,287	16,166,386		169,984			2.875	4.074	AO	103,181	488,750	06/30/2022	04/15/2030	16,534,313
370334-CP-7	GENERAL MILLS INC		2.B FE	6,608,753	10,090,000	6,549,273	6,675,581		56,329			3.000	5.503	FA	126,125	204,225	02/24/2025	02/01/2051	10,241,350
370334-CQ-5	GENERAL MILLS INC		2.B FE	5,575,245	5,690,000	5,055,554	5,604,509		12,448			2.250	2.499	AO	27,383	128,025	08/17/2023	10/14/2031	4,287,700
370334-CT-9	GENERAL MILLS INC	LS	2.B FE	1,489,194	1,550,000	1,574,877	1,501,436		5,332			4.950	5.480	MS	19,608	76,725	08/17/2023	03/29/2033	1,588,363
37045V-AK-6	GENERAL MOTORS CO		2.B FE	5,395,680	5,400,000	5,886,811	5,397,598		160			6.600	6.606	AO	89,100	356,400	02/18/2016	04/01/2036	5,578,200
37045V-AL-4	GENERAL MOTORS CO		2.B FE	358,347	425,000	456,471	358,347					6.750	6.756	AO	7,172	28,688	02/18/2016	04/01/2046	439,344
37045V-AN-0	GENERAL MOTORS CO		2.B FE	4,992,600	5,000,000	5,007,391	4,999,254		403			4.200	4.209	AO	52,500	210,000	08/02/2017	10/01/2027	5,105,000
37045V-AP-5	GENERAL MOTORS CO		2.B FE	5,722,238	6,185,000	5,965,343	5,743,063		20,825			5.150	5.980	AO	79,632	318,528	02/24/2025	04/01/2038	6,344,264
37045V-AQ-3	GENERAL MOTORS CO	LS	2.B FE	13,918,472	14,890,000	13,560,869	13,935,436		11,709			5.400	5.921	AO	201,015	292,410	10/28/2025	04/01/2048	15,292,030
37045V-AS-9	GENERAL MOTORS CO	0	2.B FE	4,891,477	4,799,000	4,886,075	4,890,352		(1,125)			5.000	4.190	AO	59,988		12/18/2025	10/01/2028	4,918,975
37045V-AT-7	GENERAL MOTORS CO		2.B FE	21,403,567	22,300,000	21,711,068	21,417,518		13,951			5.950	6.274	AO	331,713	725,900	12/04/2025	04/01/2049	22,963,425
37045V-AY-6	GENERAL MOTORS CO		2.B FE	2,547,654	2,550,000	2,642,837	2,549,099		436			5.400	5.410	AO	29,070	137,700	07/28/2022	10/15/2029	2,618,850
37045X-BG-0	GENERAL MOTORS FINANCIAL CO INC		2.B FE	11,138,183	10,078,000	10,085,853	10,077,470		(207,334)			5.250	2.830	MS	176,365	529,095	11/29/2022	03/01/2026	10,342,548
37045X-DE-3	GENERAL MOTORS FINANCIAL CO INC		2.B FE	2,700,000	2,700,000	2,428,305	2,700,000					2.350	2.350	JJ	30,491	63,450	01/05/2021	01/08/2031	2,731,725
37045X-DP-8	GENERAL MOTORS FINANCIAL CO INC		2.B FE	9,975,000	10,000,000	9,538,771	9,989,640		3,548			2.400	2.439	AO	50,667	240,000	10/12/2021	10/15/2028	10,120,000
37045X-DS-2	GENERAL MOTORS FINANCIAL CO INC		2.B FE	6,942,842	6,950,000	6,343,506	6,946,001		594			3.100	3.111	JJ	101,142	215,450	01/06/2022	01/12/2032	7,057,725
37045X-EG-7	GENERAL MOTORS FINANCIAL CO INC		2.B FE	1,986,060	1,990,000	2,092,139	1,987,561		490			5.850	5.883	AO	27,487	116,415	04/03/2023	04/06/2030	2,048,208

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
37045X-EH-5	GENERAL MOTORS FINANCIAL CO INC		2.B FE	4,698,411	4,581,000	4,748,371	4,665,631		(31,682)			5.800	4.974	JD	5,904	265,698	12/17/2024	06/23/2028	4,713,849
37045X-EP-7	GENERAL MOTORS FINANCIAL CO INC		2.B FE	8,550,363	8,410,000	8,931,062	8,530,034		(11,803)			6.100	5.870	JJ	247,955	513,010	02/05/2024	01/07/2034	8,666,505
37045X-EQ-5	GENERAL MOTORS FINANCIAL CO INC		2.B FE	1,697,302	1,676,000	1,703,627	1,688,473		(8,529)			5.400	4.825	MN	13,324	90,504	12/17/2024	05/08/2027	1,721,252
37045X-FE-1	GENERAL MOTORS FINANCIAL CO INC		2.B FE	25,004,000	25,000,000	25,468,375	25,004,101		101			5.050	5.042	AO	305,104	736,458	02/27/2025	04/04/2028	25,631,250
371559-AB-1	GENESEE & WYOMING INC.		3.C FE	5,544,600	5,570,000	5,744,080	5,549,616		2,567			6.250	6.321	AO	73,493	348,125	05/28/2024	04/15/2032	5,744,063
37185L-AN-2	GENESIS ENERGY LP/ GENESIS ENERGY		4.B FE	5,634,613	5,610,000	5,896,312	5,623,891		(5,277)			8.875	8.753	AO	105,110	497,888	01/19/2023	04/15/2030	5,336,756
37185L-AQ-5	GENESIS ENERGY LP/ GENESIS ENERGY	LS	4.B FE	3,294,350	3,280,000	3,418,774	3,290,252		(2,575)			7.875	7.768	MN	33,005	258,300	05/07/2024	05/15/2032	3,409,150
37185L-AR-3	GENESIS ENERGY LP/ GENESIS ENERGY		4.B FE	2,902,050	2,900,000	3,010,223	2,901,721		(311)			8.000	7.984	MN	29,644	210,089	12/06/2024	05/15/2033	3,005,600
37190A-AA-7	GENPACT LUXEMBOURG SARL		2.C FE	19,974,000	20,000,000	19,868,412	19,998,527		5,307			1.750	1.777	AO	78,750	350,000	03/23/2021	04/10/2026	20,175,000
372460-AE-5	GENUINE PARTS COMPANY	0	2.C FE	6,327,420	6,000,000	6,325,541	6,273,098		(54,322)			6.500	4.714	MN	65,000	195,000	05/30/2025	11/01/2028	6,195,000
372460-C@-2	GENUINE PARTS COMPANY		2.B	94,800,000	94,800,000	93,846,513	94,800,000					3.240	3.240	MN	264,492	3,071,520	11/30/2016	11/30/2026	93,693,640
372546-AS-0	GEORGE WASHINGTON UNIVERSITY		1.E FE	18,275,412	17,345,000	14,902,382	18,115,216		(32,435)			4.363	3.986	MS	222,824	756,762	09/30/2020	09/15/2043	17,519,018
372546-AT-8	GEORGE WASHINGTON UNIVERSITY		1.E FE	6,300,000	6,300,000	5,371,729	6,300,000					4.300	4.300	MS	79,765	270,900	07/29/2014	09/15/2044	6,435,450
372546-AU-5	GEORGE WASHINGTON UNIVERSITY		1.E FE	5,249,108	5,250,000	4,830,284	5,249,980		1			4.868	4.868	MS	75,251	255,570	06/24/2015	09/15/2045	5,377,785
372546-AV-3	GEORGE WASHINGTON UNIVERSITY		1.E FE	24,490,305	22,965,000	17,324,637	24,248,298		(44,139)			3.545	3.170	MS	239,710	814,109	02/07/2020	09/15/2046	23,372,055
372546-AW-1	GEORGE WASHINGTON UNIVERSITY		1.E FE	17,770,076	16,895,000	13,837,670	17,653,815		(23,886)			4.126	3.805	MS	205,254	697,088	12/10/2020	09/15/2048	17,238,441
37256E-AA-0	GENPACT UK FINCO PLC / GENPACT USA		2.C FE	15,828,504	15,890,000	15,898,509	15,829,814		1,310			4.950	5.039	MN	93,950		11/13/2025	11/18/2030	16,267,906
37310P-AC-5	GEORGETOWN UNIVERSITY		1.G FE	5,401,109	4,780,000	3,970,374	5,322,441		(16,496)			4.315	3.548	AO	51,564	206,257	12/10/2020	04/01/2049	4,883,129
37310P-AD-3	GEORGETOWN UNIVERSITY		1.G FE	26,519,745	25,890,000	16,705,337	26,432,836		(15,979)			2.943	2.819	AO	190,486	761,943	12/10/2020	04/01/2050	26,270,971
373334-KN-0	GEORGIA POWER COMPANY		1.G FE	7,516,025	9,320,000	6,989,874	7,546,386		29,608			3.700	5.042	JJ	144,641	213,120	02/24/2025	01/30/2050	9,492,420
373334-KP-5	GEORGIA POWER COMPANY		1.F FE	844,249	1,175,000	803,675	852,568		6,077			3.250	5.220	MS	11,244	38,188	08/15/2024	03/15/2051	1,194,094
373334-KR-1	GEORGIA POWER COMPANY		1.F FE	1,217,672	1,250,000	1,167,120	1,218,452		537			5.125	5.304	MN	8,186	64,063	10/28/2024	05/15/2052	1,282,031
373334-KS-9	GEORGIA POWER COMPANY		1.F FE	299,622	300,000	304,781	299,838		70			4.650	4.674	MN	1,744	13,950	05/01/2023	05/16/2028	306,975
373334-KT-7	GEORGIA POWER COMPANY		1.F FE	289,495	290,000	296,069	289,720		52			4.950	4.965	MN	1,755	14,355	05/01/2023	05/17/2033	297,178
373334-LD-1	GEORGIA POWER COMPANY		1.F FE	19,834,278	20,100,000	19,630,073	19,834,947		669			5.500	5.591	AO	282,517		12/04/2025	10/01/2055	20,652,750
373628-AA-0	GEORGIA TRANSMISSION CORPORATION		1.E	8,067,119	7,791,667	8,026,553	7,847,839		(23,878)			5.590	5.147	MJSD	1,210	435,554	07/07/2010	06/30/2030	51,713
373628-AB-8	GEORGIA TRANSMISSION CORPORATION		1.E	11,457,778	11,457,778	11,401,184	11,457,778					4.810	4.810	MJSD	1,531	551,119	11/01/2010	12/30/2039	240,500
373628-AC-6	GEORGIA TRANSMISSION CORPORATION		1.E	12,985,029	12,985,029	10,955,090	12,985,029					3.300	3.300	MJSD	1,190	428,506	09/12/2019	12/31/2050	115,796
373628-AD-4	GEORGIA TRANSMISSION CORP		1.E	6,475,000	6,475,000	6,718,834	6,475,000					5.640	5.640	MJSD	1,014	366,813	09/06/2023	09/30/2053	54,719
37363J-AL-5	GEORGIA TECH FOUNDATION INC		1.B FE	20,790,000	20,790,000	13,468,881	20,790,000					2.886	2.886	MN	100,000	599,999	11/18/2021	11/01/2051	8,375,134
37373W-AE-0	GERDAU TRADE INC		2.B FE	4,457,820	4,340,000	4,480,508	4,456,883		(937)			5.750	5.374	JD	15,250	124,775	11/13/2025	06/09/2035	4,464,775
37441Q-AA-9	WRANGLER HOLDCO CORP	LS	3.C FE	3,285,088	3,290,000	3,448,288	3,285,727		535			6.625	6.651	AO	54,491	217,963	06/07/2024	04/01/2032	3,398,981
375558-BF-9	GILEAD SCIENCES INC		1.G FE	20,710,231	21,132,000	21,122,752	21,112,506		122,442			3.650	4.198	MS	257,106	771,318	11/29/2022	03/01/2026	21,517,659
375558-BJ-1	GILEAD SCIENCES INC		1.G FE	4,991,612	5,555,000	5,179,923	5,023,139		31,527			4.000	5.180	MS	74,067	222,200	02/24/2025	09/01/2036	5,666,100
375558-BK-8	GILEAD SCIENCES INC		1.G FE	3,277,058	3,960,000	3,299,695	3,304,611		16,115			4.150	5.481	MS	54,780	164,340	04/04/2024	03/01/2047	4,042,170
375558-BT-9	GILEAD SCIENCES INC		1.G FE	9,855,629	15,095,000	9,593,061	10,006,084		98,607			2.800	5.247	AO	105,665	422,660	10/28/2024	10/01/2050	15,306,330
375558-BX-0	GILEAD SCIENCES INC		1.G FE	3,496,955	3,500,000	3,353,282	3,499,219		439			1.200	1.213	AO	10,500	42,000	09/23/2020	10/01/2027	3,521,000
375558-CA-9	GILEAD SCIENCES INC		1.G FE	19,198,926	18,915,000	18,878,904	19,199,506		(3,765)			5.550	5.440	AO	221,621	1,049,783	08/14/2024	10/15/2053	19,439,891
375558-CC-5	GILEAD SCIENCES INC		1.G FE	6,488,895	6,495,000	6,671,291	6,490,119		1,224			5.100	5.110	JD	14,722	354,248	02/24/2025	06/15/2035	6,660,623
375558-CD-3	GILEAD SCIENCES INC		1.G FE	12,327,568	12,000,000	11,888,207	12,327,686		118			5.500	5.312	MN	84,333	424,913	10/28/2025	11/15/2054	12,330,000
375558-CE-1	GILEAD SCIENCES INC		1.G FE	15,710,746	15,360,000	15,335,221	15,711,754		1,009			5.600	5.456	MN	109,909	619,547	10/28/2025	11/15/2064	15,790,080
377320-AA-4	MAGNERA (GLATFELTER)		4.A FE	6,534,350	6,400,000	5,915,165	6,400,000					4.750	3.939	MN	38,844	304,000	02/07/2022	11/15/2029	5,006,138
377372-AJ-6	GLAXOSMITHKLINE CAPITAL INC		1.F FE	203,542	220,000	192,973	204,289		576			4.200	4.815	MS	2,644	9,240	09/11/2024	03/18/2043	224,620
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	0	1.F FE	5,984,812	6,052,000	6,058,250	5,998,657		15,008			3.875	4.269	MN	29,966	234,515	05/02/2025	05/15/2028	6,169,258
37940@-AB-9	GLOBAL RENTAL CO INC		2.B	28,800,000	28,800,000	28,384,327	28,800,000					3.940	3.940	AO	230,096	1,134,720	04/18/2019	04/18/2029	27,939,780

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
37940@-AC-7	GLOBAL RENTAL CO INC		2.B	7,900,000	7,900,000	8,359,654	7,900,000					5.820	5.820	JJ	212,010	578,557	04/12/2024	07/15/2031	7,924,070
37940@-AD-5	GLOBAL RENTAL CO INC		2.B	7,900,000	7,900,000	8,370,119	7,900,000					5.910	5.910	JJ	215,288	587,503	04/12/2024	07/15/2033	7,927,535
37940@-AE-3	GLOBAL RENTAL CO. INC.		2.A IF	36,000,000	36,000,000	37,407,502	36,000,000					5.630	5.630	JJ	973,990		07/08/2025	07/06/2035	37,013,400
37940@-AF-0	GLOBAL RENTAL CO. INC.		2.A IF	7,100,000	7,100,000	7,584,781	7,100,000					5.990	5.990	JJ	204,375		07/08/2025	07/08/2037	7,312,645
37940X-AB-8	GLOBAL PAYMENTS INC		2.C FE	17,927,854	18,180,000	17,348,520	17,989,591		38,277			3.200	3.503	FA	219,776	530,880	03/20/2025	08/15/2029	17,962,880
37940X-AC-6	GLOBAL PAYMENTS INC		2.C FE	13,730,954	17,845,000	13,316,471	13,781,656		46,749			4.150	5.958	FA	279,770	258,545	10/28/2025	08/15/2049	18,215,284
37940X-AD-4	GLOBAL PAYMENTS INC		2.C FE	7,712,555	7,341,000	6,812,159	7,526,336		(42,144)			2.900	2.256	MN	27,202	212,889	07/13/2021	05/15/2030	6,027,145
37940X-AE-2	GLOBAL PAYMENTS INC		2.C FE	23,694,409	23,800,000	23,688,967	23,796,372		21,642			1.200	1.292	MS	95,200	285,600	02/25/2021	03/01/2026	23,942,800
37940X-AH-5	GLOBAL PAYMENTS INC		2.C FE	5,682,843	5,700,000	5,114,386	5,689,295		1,648			2.900	2.935	MN	21,122	165,300	11/16/2021	11/15/2031	4,463,800
37940X-AN-2	GLOBAL PAYMENTS INC		2.C FE	4,997,450	5,000,000	5,117,977	4,998,639		474			5.300	5.308	FA	100,111	265,000	08/08/2022	08/15/2029	5,132,500
37940X-AP-7	GLOBAL PAYMENTS INC		2.C FE	11,128,488	11,091,000	11,212,307	11,115,127		(13,023)			4.950	4.804	FA	207,402	549,005	12/17/2024	08/15/2027	11,365,502
37940X-AQ-5	GLOBAL PAYMENTS INC	LS	2.C FE	3,094,823	3,100,000	3,158,102	3,096,684		406			5.400	5.419	FA	63,240	167,400	08/08/2022	08/15/2032	3,183,700
37940X-AR-3	GLOBAL PAYMENTS INC	LS	2.C FE	5,744,238	6,100,000	5,847,858	5,756,141		4,760			5.950	6.392	FA	137,114	362,950	09/22/2023	08/15/2052	6,281,475
37954F-AK-0	GLOBAL PARTNERS LP/GLP FINANCE COR		4.A FE	12,375,763	12,149,000	12,796,287	12,319,715		(41,453)			8.250	7.720	JJ	462,168	845,543	03/10/2025	01/15/2032	12,629,321
37959E-AA-0	GLOBE LIFE INC		2.A FE	6,039,231	6,050,000	5,475,252	6,044,772		1,064			2.150	2.170	FA	49,139	130,075	08/18/2020	08/15/2030	6,115,038
37959E-AB-8	GLOBE LIFE INC		1.G FE	8,173,104	8,200,000	8,271,322	8,182,550		3,352			4.800	4.839	JD	17,493	393,600	05/16/2022	06/15/2032	8,396,800
37959G-AD-9	GLOBAL ATLANTIC (FIN) COMPANY		2.B FE	12,707,468	12,990,000	14,858,154	12,759,288		21,643			7.950	8.274	JD	45,898	1,032,705	06/12/2023	06/15/2033	13,506,353
37959G-AF-4	GLOBAL ATLANTIC (FIN) COMPANY		2.B FE	24,014,109	23,390,000	23,983,992	24,014,153		(377)			6.750	6.539	MS	464,876	892,013	12/04/2025	03/15/2054	24,179,413
37960B-AD-7	GLOBAL MEDICAL RESPONSE INC		4.B FE	2,703,000	2,703,000	2,809,428	2,703,000					7.375	7.375	AO	56,481		09/10/2025	10/01/2032	2,802,673
38016L-AA-3	GO DADDY OPERATING COMPANY LLC		3.C FE	11,833,238	11,800,000	11,830,373	11,782,914		1,839			5.250	5.194	JD	51,625	619,500	10/27/2022	12/01/2027	11,832,663
38016L-AC-9	GO DADDY OPERATING COMPANY LLC/GD	LS	3.C FE	3,089,175	3,180,000	3,048,925	3,129,270		12,955			3.500	3.953	MS	37,100	111,300	09/21/2022	03/01/2029	2,747,250
38021M-AA-4	GOAT HOLDCO LLC	LS	4.B FE	7,771,225	7,760,000	7,953,850	7,770,496		(715)			6.750	6.711	FA	218,250	315,735	02/24/2025	02/01/2032	7,794,475
38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE		1.D	9,189,358	9,189,358	9,251,648	9,189,358					4.350	4.350	FA	157,704	399,737	08/11/2011	08/10/2031	346,512
38121@-AD-4	GOLDEN STATE WATER CO		1.E	2,800,000	2,800,000	2,130,959	2,800,000					2.900	2.900	JJ	39,021	81,200	07/08/2020	07/08/2040	2,840,600
38121@-AG-7	GOLDEN STATE WATER CO		1.E	11,000,000	11,000,000	11,219,890	11,000,000					5.500	5.500	JD	43,694	605,000	06/05/2024	06/05/2027	11,302,500
38141G-A4-6	GOLDMAN SACHS GROUP INC/THE		1.F FE	400,000	400,000	424,347	400,000					6.484	6.484	AO	4,827	25,936	10/18/2023	10/24/2029	412,968
38141G-A5-3	GOLDMAN SACHS GROUP INC/THE		2.A FE	25,825,434	25,905,000	28,906,580	25,844,113		6,589			6.561	6.597	AO	316,319	1,699,627	10/19/2023	10/24/2034	26,754,814
38141G-A9-5	GOLDMAN SACHS GROUP INC/THE		2.A FE	7,505,800	7,500,000	7,986,095	7,505,601		(10)			5.851	5.840	AO	80,451	438,825	04/18/2024	04/25/2035	7,719,413
38141G-B3-7	GOLDMAN SACHS GP		1.F FE	10,330,797	10,340,000	10,642,470	10,332,271		1,473			5.330	5.340	JJ	241,881	275,561	03/05/2025	07/23/2035	10,615,561
38141G-B7-8	GOLDMAN SACHS GROUP INC/THE	LS	1.F FE	3,111,680	3,200,000	3,222,659	3,117,678		5,998			5.016	5.355	AO	30,319	160,512	02/24/2025	10/23/2035	3,280,256
38141G-C4-4	GOLDMAN SACHS GROUP INC/THE		1.F FE	16,385,357	16,315,000	16,974,001	16,381,344		(4,013)			5.536	5.478	JJ	383,859	451,599	02/24/2025	01/28/2036	16,766,599
38141G-C5-1	GOLDMAN SACHS GROUP INC/THE		1.F FE	7,560,000	7,560,000	7,677,908	7,560,000					5.734	5.734	JJ	184,233	216,745	01/21/2025	01/28/2056	7,776,745
38141G-C7-7	GOLDMAN SACHS GROUP INC/THE		1.F FE	25,000,000	25,000,000	25,289,456	25,000,000					4.937	4.937	AO	233,136	617,125	04/15/2025	04/23/2028	25,617,125
38141G-D4-3	GOLDMAN SACHS GROUP INC/THE		1.F FE	3,000,000	3,000,000	2,984,733	3,000,000					4.939	4.939	AO	28,811		10/14/2025	10/21/2036	3,074,085
38141G-FD-1	GOLDMAN SACHS GROUP INC		2.B FE	1,734,738	1,590,000	1,779,338	1,728,225		(6,512)			6.750	5.722	AO	26,831	107,325	02/24/2025	10/01/2037	1,643,663
38141G-WB-6	GOLDMAN SACHS GROUP INC/THE		2.A FE	199,866	200,000	199,841	199,983		(11)			3.850	3.838	JJ	3,315	7,700	02/13/2017	01/26/2027	152,888
38141G-WL-4	GOLDMAN SACHS GROUP INC/THE		2.A FE	14,870,768	15,200,000	15,120,447	14,951,726		80,958			3.691	4.408	JD	40,519	561,032	02/27/2025	06/05/2028	15,480,516
38141G-WV-2	GOLDMAN SACHS GROUP INC/THE		2.A FE	3,550,000	3,550,000	3,530,339	3,550,000					3.814	3.814	AO	25,575	135,397	01/18/2018	04/23/2029	3,617,699
38141G-WZ-3	GOLDMAN SACHS GROUP INC/THE		2.A FE	2,000,000	2,000,000	2,004,656	2,000,000					4.223	4.223	MN	14,077	84,460	04/18/2018	05/01/2029	2,042,230
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE		1.F FE	99,965	100,000	94,038	99,993		8			2.600	2.602	FA	1,040	2,600	02/05/2020	02/07/2030	101,300
38141G-XR-0	GOLDMAN SACHS GROUP INC/THE		1.F FE	4,375,000	4,375,000	3,889,931	4,375,000					1.992	1.992	JJ	37,281	87,150	01/20/2021	01/27/2032	3,812,599
38141G-YA-6	GOLDMAN SACHS GROUP INC/THE		1.F FE	8,100,000	8,100,000	8,058,728	8,100,000					1.431	1.431	MS	36,061	115,911	03/01/2021	03/09/2027	8,157,956
38141G-YB-4	GOLDMAN SACHS GROUP INC/THE		1.F FE	1,500,000	1,500,000	1,368,987	1,500,000					2.615	2.615	AO	7,518	39,225	04/15/2021	04/22/2032	1,013,075
38141G-YC-2	GOLDMAN SACHS GROUP INC/THE		2.A FE	2,800,000	2,800,000	2,174,364	2,800,000					3.210	3.210	AO	17,227	89,880	04/15/2021	04/22/2042	1,828,890
38141G-YK-4	GOLDMAN SACHS GROUP INC/THE		2.A FE	1,000,000	1,000,000	735,397	1,000,000					2.908	2.908	JJ	12,924	29,080	07/14/2021	07/21/2042	355,089
38141G-ZM-9	GOLDMAN SACHS GROUP INC/THE		2.A FE	9,450,000	9,450,000	8,718,804	9,450,000					3.102	3.102	FA	103,413	293,139	01/19/2022	02/24/2033	9,596,570

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
38141G-ZN-7	GOLDMAN SACHS GROUP INC/THE		2.A FE	5,400,000	5,400,000	4,242,148	5,400,000					3.436	3.436	FA	65,456	185,544	01/19/2022	02/24/2043	5,492,772
38141G-ZR-8	GOLDMAN SACHS GROUP INC/THE		1.F FE	20,308,087	20,651,000	20,538,814	20,414,144		102,390			3.615	4.162	MS	219,813	746,534	12/17/2024	03/15/2028	21,024,267
38141G-ZU-1	GOLDMAN SACHS GROUP INC/THE		1.F FE	13,539,062	13,651,000	13,748,643	13,570,343		30,112			4.482	4.722	FA	217,542	611,838	12/17/2024	08/23/2028	13,956,919
38145G-AH-3	GOLDMAN SACHS GROUP INC/THE		2.A FE	12,735,190	11,664,000	11,624,218	11,662,348		(245,180)			3.500	1.034	MN	51,030	408,240	01/28/2021	11/16/2026	11,868,120
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE		2.B FE	843,385	900,000	847,698	843,385					5.150	5.193	MN	5,021	46,350	05/19/2015	05/22/2045	923,175
38152B-AA-9	GOLDMAN SACHS PRIVATE CREDIT CORP	0	2.C FE	19,985,800	20,000,000	20,372,906	19,988,689		2,889			5.875	5.901	MN	179,514	587,500	04/29/2025	05/06/2028	20,587,500
38152B-AE-1	GOLDMAN SACHS PRIVATE CREDIT CORP	0	2.C FE	19,861,200	20,000,000	20,079,463	19,868,004		6,804			5.375	5.612	JJ	220,972		10/09/2025	01/31/2029	20,537,500
38173M-AB-8	GOLUB CAPITAL BDC INC.		2.B FE	9,924,100	10,000,000	9,848,227	9,989,496		16,047			2.500	2.665	FA	88,194	250,000	10/07/2021	08/24/2026	10,125,000
38173M-AC-6	GOLUB CAPITAL BDC INC.		2.B FE	19,768,200	20,000,000	19,405,416	19,950,655		42,948			2.050	2.274	FA	154,889	410,000	07/27/2021	02/15/2027	20,205,000
38173M-AD-4	GOLUB CAPITAL BDC INC.	LS	2.B FE	29,528,057	28,180,000	29,743,357	29,252,878		(275,179)			7.050	5.584	JD	143,483	1,986,690	04/08/2025	12/05/2028	29,173,345
38173M-AE-2	GOLUB CAPITAL BDC INC.	0	2.B FE	3,482,910	3,544,000	3,626,653	3,492,275		9,366			6.000	6.468	JJ	98,051	106,320	04/15/2025	07/15/2029	3,650,320
38179R-AB-1	GOLUB CAPITAL PRIVATE CREDIT FUND	0	2.C FE	1,537,145	1,571,000	1,588,898	1,540,946		3,801			5.800	6.389	MS	27,589	45,559	06/10/2025	09/12/2029	1,616,559
38179R-AD-7	GOLUB CAPITAL PRIVATE CREDIT FUND	0	2.C FE	4,046,449	4,164,000	4,218,483	4,058,383		11,934			5.875	6.556	MN	40,773	167,847	06/10/2025	05/01/2030	4,286,318
38179R-AE-5	GOLUB CAPITAL PRIVATE CREDIT FUND	0	2.C FE	18,946,165	19,073,000	19,191,654	18,963,730		17,566			5.450	5.688	FA	456,216		07/16/2025	08/15/2028	19,592,739
384311-AC-0	GRAFTECH FINANCE INC		5.B FE	6,552,000	8,190,000	6,081,075	6,826,615		268,797			4.625	9.777	JD	8,417	378,788	12/23/2024	12/23/2029	8,062,225
38431A-AB-2	GRAFTECH FINANCE INC		5.B FE	1,415,500	1,490,000	1,296,300	1,427,624		11,868			9.875	11.208	JD	3,270	147,138	12/23/2024	12/23/2029	1,563,569
384701-AA-6	GRAHAM PACKAGING CO INC		5.A FE	2,265,675	2,430,000	2,431,932	2,344,326		28,353			7.125	8.621	FA	65,408	173,138	08/17/2023	08/15/2028	2,506,213
384802-AB-0	W W GRAINGER INC		1.E FE	2,398,056	2,400,000	2,173,770	2,398,478		48			4.600	4.605	JD	4,907	110,400	06/04/2015	06/15/2045	2,455,200
384802-AC-8	WW GRAINGER INC		1.E FE	9,981,861	10,050,000	7,983,958	9,996,091		1,730			3.750	3.788	MN	48,156	376,875	05/09/2016	05/15/2046	10,238,438
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL IN	LS	3.B FE	2,420,000	2,400,000	2,393,926	2,403,875		(2,838)			4.750	4.622	JJ	52,567	114,000	06/11/2019	07/15/2027	2,395,575
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LL		3.B FE	12,016,250	12,000,000	11,619,906	12,004,563		(2,490)			3.500	3.477	MS	123,667	420,000	02/21/2020	03/15/2028	12,210,000
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LL	LS	3.B FE	1,150,000	1,150,000	1,087,080	1,150,000					3.750	3.750	FA	17,969	43,125	11/09/2021	02/01/2030	1,171,563
38869A-AE-7	GRAPHIC PACKAGING INTERNATIONAL LL	LS	3.B FE	4,930,000	4,930,000	5,021,856	4,930,000					6.375	6.375	JJ	144,921	368,415	05/09/2024	07/15/2032	5,004,594
38869P-AP-9	GRAPHIC PACKAGING INTERNATIONAL LL		2.C FE	18,984,140	19,000,000	18,826,587	18,999,073		3,182			1.512	1.529	AO	60,648	287,280	03/05/2021	04/15/2026	19,143,640
389286-AA-3	GRAY TELEVISION INC		5.B FE	1,260,000	1,260,000	944,837	1,260,000					5.375	5.375	MN	8,654	67,725	10/26/2021	11/15/2031	1,221,981
389375-AL-0	GRAY TELEVISION INC		5.B FE	3,197,025	3,170,000	2,458,789	3,180,781		(3,555)			4.750	4.618	AO	31,788	150,575	01/08/2021	10/15/2030	3,224,813
389375-AM-8	GRAY TELEVISION INC		4.A FE	1,484,000	1,484,000	1,595,791	1,484,000					10.500	10.500	JJ	71,850	173,999	05/23/2024	07/15/2029	1,561,910
38937L-AB-7	GRAY OAK PIPELINE LLC		2.C FE	1,149,966	1,150,000	1,136,724	1,150,000					3.450	3.449	AO	8,376	39,675	09/11/2020	10/15/2027	1,169,838
389925-AA-6	GREAT CANADIAN GAMING CORP		4.B FE	8,557,650	8,550,000	8,636,778	8,556,201		(1,274)			8.750	8.727	MN	95,594	762,672	11/01/2024	11/15/2029	8,631,813
39121J-A@-9	GREAT RIVER ENERGY		1.G	1,481,481	1,481,481	1,493,812	1,481,481					6.060	6.060	JJ	44,889	89,778	09/02/2009	07/01/2026	226,129
39121J-AE-0	GREAT RIVER ENERGY		1.G FE	807,936	807,936	855,665	807,936					6.254	6.254	JJ	25,264	50,528	06/21/2007	07/01/2038	17,924
39121J-AH-3	GREAT RIVER ENERGY		1.G FE	2,164,000	2,164,000	2,147,827	2,164,000					4.478	4.478	JJ	48,452	96,904	10/19/2010	07/01/2030	49,780
39121J-B*-0	GREAT RIVER ENERGY		1.G	3,850,000	3,850,000	3,826,567	3,850,000					3.760	3.760	AO	36,190	144,760	02/04/2015	10/01/2028	196,119
39121J-C@-7	GREAT RIVER ENERGY		1.G	26,600,000	26,600,000	23,305,018	26,600,000					3.590	3.590	AO	201,598	954,940	08/30/2017	10/15/2045	902,582
39121J-D#-4	GREAT RIVER ENERGY		1.G	2,799,000	2,799,000	2,789,685	2,799,000					5.800	5.800	AO	53,212		09/03/2025	10/15/2050	2,880,171
391382-AB-4	GREAT-WEST LIFECO FINANCE (DELAWAR		1.F FE	11,509,288	11,600,000	9,433,407	11,525,127		2,152			4.150	4.196	JD	37,442	481,400	05/23/2017	06/03/2047	11,840,700
391380-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP		1.F FE	2,195,428	2,200,000	2,197,750	2,198,926		491			4.047	4.069	MN	10,882	89,034	05/15/2018	05/17/2028	2,244,517
39265*-AP-3	GREEN BAY PACKAGING INC		2.B	21,000,000	21,000,000	18,856,774	21,000,000					2.400	2.400	MS	134,400	504,000	03/25/2021	03/25/2036	2,024,000
393154-P#-0	GREEN MOUNTAIN POWER CORPORATION		1.E Z	8,000,000	8,000,000	6,650,076	8,000,000					4.170	4.170	AO	60,233	333,600	04/26/2017	04/26/2047	8,166,800
393154-P@-2	GREEN MOUNTAIN POWER CORPORATION		1.E Z	21,000,000	21,000,000	20,453,144	21,000,000					3.450	3.450	JD	8,050	724,500	06/27/2017	06/27/2029	17,293,250
393154-Q#-9	GREEN MOUNTAIN POWER CORPORATION		1.F	4,000,000	4,000,000	3,668,589	4,000,000					3.790	3.790	JD	7,580	151,600	06/13/2019	06/13/2034	4,075,800
393154-Q*-3	GREEN MOUNTAIN POWER CORPORATION		1.E Z	5,000,000	5,000,000	4,887,136	5,000,000					3.840	3.840	MS	54,400	192,000	09/19/2018	09/19/2030	5,096,000
393154-S@-9	GREEN MOUNTAIN POWER CORPORATION		1.F	2,000,000	2,000,000	1,327,806	2,000,000					3.050	3.050	JD	169	61,000	12/15/2020	12/30/2049	1,522,875
39531J-AB-0	GREENKO WIND PROJECTS (MAURITIUS)		3.C FE	4,695,987	4,687,000	4,732,405	4,695,331		(656)			7.250	7.173	MS	88,728	154,316	10/01/2025	09/27/2028	4,371,213
39843U-AA-0	GRIFOLS ESCROW ISSUER SAU	LS	4.C FE	5,714,050	5,620,000	5,549,951	5,636,230		(19,846)			4.750	4.371	AO	56,356	266,950	10/06/2021	10/15/2028	2,395,575
398905-AN-9	GROUP 1 AUTOMOTIVE INC		3.B FE	7,403,613	7,400,000	7,254,737	7,383,133		(3,330)			4.000	3.944	FA	111,822	296,000	07/15/2022	08/15/2028	6,783,000
398905-AQ-2	GROUP 1 AUTOMOTIVE INC		3.B FE	2,477,263	2,470,000	2,542,255	2,474,967		(1,580)			6.375	6.288	JJ	72,608	150,902	07/26/2024	01/15/2030	2,548,731

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
400131-AH-1	GRUMA S.A.B. DE C.V.		2.A FE	2,250,000	2,250,000	2,313,293	2,250,000					5.390	5.390	JD	7,411	121,275	12/04/2024	12/09/2034	2,310,638
400131-AJ-7	GRUMA S.A.B. DE C.V.		2.A FE	1,260,000	1,260,000	1,261,550	1,260,000					5.761	5.761	JD	4,436	72,589	12/04/2024	12/09/2054	1,090,533
40049J-AT-4	GRUPO TELEVISA SAB		3.A FE	2,181,793	1,910,000	2,021,229	2,137,249		(29,335)			8.500	6.160	MS	49,607	162,350	06/11/2024	03/11/2032	1,991,175
40049J-AZ-0	GRUPO TELEVISA SAB		3.A FE	1,531,621	1,537,000	1,339,034	1,532,080		234			6.625	6.660	JJ	46,953	101,826	09/30/2024	01/15/2040	1,587,913
40052V-AD-6	GRUPO BIMBO S.A.B. DE C.V 4.875% 27 JUN		2.A FE	371,805	420,000	381,360	375,470		1,315			4.875	5.819	JD	228	20,475	03/08/2023	06/27/2044	430,238
40055C-AA-1	GRUPO NUTRESA S.A. 8% 12 MAY 2030-30 144		3.A FE	4,622,610	4,600,000	4,973,750	4,620,223		(2,387)			8.000	7.879	MN	50,089	184,000	05/07/2025	05/12/2030	4,243,200
40055C-AB-9	GRUPO NUTRESA S.A. 9% 12 MAY 2035-35 144		3.A FE	13,056,260	12,890,000	14,540,822	13,053,296		(2,964)			9.000	8.788	MN	157,903	580,050	10/02/2025	05/12/2035	13,052,050
40139L-AH-6	GUARDIAN LIFE GLOBAL FUNDING		1.B FE	7,970,640	8,000,000	7,712,990	7,992,256		5,022			1.400	1.465	JJ	54,444	112,000	08/10/2021	07/06/2027	2,014,000
40139L-BA-0	GUARDIAN LIFE GLOBAL FUNDING		1.B FE	4,225,700	5,000,000	4,765,104	4,710,563		144,200			1.250	4.492	MN	7,292	62,500	06/15/2022	11/19/2027	5,031,250
40139L-BE-2	GUARDIAN LIFE GLOBAL FUNDING	LS	1.B FE	4,397,404	4,400,000	4,136,487	4,398,986		375			1.625	1.634	MS	20,854	71,500	09/13/2021	09/16/2028	3,629,250
40139L-BG-7	GUARDIAN LIFE GLOBAL FUNDING		1.B FE	1,359,335	1,310,000	1,348,371	1,330,435		(10,499)			5.550	4.648	AO	12,723	72,705	02/08/2023	10/28/2027	1,346,353
402479-CD-9	FLORIDA POWER & LIGHT CO		1.F FE	7,188,912	7,200,000	6,400,794	7,192,372		268			5.000	5.009	JD	16,000	360,000	06/10/2013	06/15/2043	7,380,000
402479-CE-7	FLORIDA POWER & LIGHT CO		1.F FE	1,047,942	1,050,000	900,545	1,048,455		51			4.550	4.562	AO	11,944	47,775	09/16/2014	10/01/2044	1,073,888
403949-AQ-3	HF SINCLAIR CORP	0	2.C FE	8,027,141	8,010,000	8,011,458	8,013,596		(13,545)			5.000	4.429	FA	166,875		09/05/2025	02/01/2028	8,210,250
40410K-AA-3	HB FULLER CO		3.C FE	1,010,000	1,010,000	999,364	1,010,000					4.250	4.250	AO	9,062	42,925	10/07/2020	10/15/2028	1,031,463
404119-BT-5	HCA INC		2.C FE	1,300,000	1,300,000	1,301,016	1,300,000					5.250	5.250	JD	3,033	68,250	03/01/2016	06/15/2026	1,334,125
404119-CK-3	HCA INC		2.C FE	2,684,430	2,820,000	2,667,900	2,716,450		13,822			3.625	4.268	MS	30,100	102,225	08/18/2023	03/15/2032	2,718,394
404119-CL-1	HCA INC		2.C FE	11,444,716	13,830,000	11,327,313	11,488,979		37,596			4.625	5.898	MS	188,338	639,638	02/13/2025	03/15/2052	14,149,819
404119-CP-2	HCA INC		2.C FE	5,065,900	5,000,000	5,124,299	5,042,870		(16,888)			5.200	4.809	JD	21,667	260,000	08/07/2024	06/01/2028	5,130,000
404119-CQ-0	HCA INC		2.C FE	6,735,417	6,740,000	7,024,242	6,739,650		1,327			5.500	5.501	JD	30,892	370,700	05/01/2023	06/01/2033	6,925,350
404119-CT-4	HCA INC		2.C FE	2,526,079	2,530,000	2,642,718	2,527,440		756			5.450	5.472	AO	34,471	137,885	02/20/2024	04/01/2031	2,598,943
404119-CU-1	HCA INC		2.C FE	2,518,404	2,520,000	2,631,911	2,519,133		174			5.600	5.605	AO	35,280	141,120	02/20/2024	04/01/2034	2,590,560
404119-CY-3	HCA INC		2.C FE	3,205,122	3,180,000	3,240,170	3,198,776		(6,346)			5.000	4.701	MS	53,000	83,917	03/20/2025	03/01/2028	3,259,500
404119-DB-2	HCA INC		2.C FE	2,443,812	2,410,000	2,534,369	2,441,975		(1,837)			5.750	5.560	MS	46,192	73,137	02/24/2025	03/01/2035	2,479,288
404119-DC-0	HCA INC		2.C FE	7,747,767	7,650,000	7,820,838	7,746,997		(770)			6.200	6.106	MS	158,100	250,325	02/24/2025	03/01/2055	7,887,150
404119-DH-9	HCA INC	LS	2.C FE	16,037,851	16,550,000	15,833,245	16,038,850		999			5.700	5.921	MN	159,845		12/04/2025	11/15/2055	17,021,675
404121-AH-8	HCA INC REG		2.C FE	9,664,416	9,600,000	9,620,927	9,607,708		(41,017)			5.375	4.881	MS	172,000	516,000	08/07/2024	09/01/2026	9,858,000
404121-AK-1	HCA INC		2.C FE	9,807,918	9,870,000	10,174,162	9,815,198		6,876			5.450	5.531	MS	158,386	587,224	12/17/2024	09/15/2034	10,138,958
404121-AL-9	HCA INC		2.C FE	398,424	400,000	396,739	398,616		153			5.950	5.975	MS	7,008	25,982	10/28/2024	09/15/2054	411,900
4041A2-AF-1	HBOS PLC		2.A FE	102,858	100,000	105,513	101,328		(131)			6.000	5.787	MN	1,000	6,000	01/11/2007	11/01/2033	103,000
404280-AM-1	HSBC HOLDINGS PLC	LS	1.G FE	413,377	365,000	393,419	399,654		(1,355)			6.100	5.219	JJ	10,328	22,265	12/20/2011	01/14/2042	376,133
404280-AQ-2	HSBC HOLDINGS PLC	LS	2.A FE	494,560	500,000	489,037	495,806		134			5.250	5.323	MS	7,802	26,250	03/05/2014	03/14/2044	513,125
404280-BK-4	HSBC HOLDINGS PLC		1.G FE	2,900,000	2,900,000	2,896,264	2,900,000					4.041	4.041	MS	35,157	117,189	03/06/2017	03/13/2028	2,958,595
404280-BT-5	HSBC HOLDINGS PLC	0	1.G FE	11,662,500	11,661,000	11,772,709	11,661,227		521			4.583	4.581	JD	17,814	362,538	07/18/2025	06/19/2029	11,786,577
404280-CC-1	HSBC HOLDINGS PLC		1.G FE	6,400,000	6,400,000	6,326,334	6,400,000					3.973	3.973	MN	27,546	254,272	05/15/2019	05/22/2030	6,527,136
404280-CF-4	HSBC HOLDINGS PLC		1.G FE	1,348,313	1,350,000	1,385,268	1,349,416		311			4.950	4.961	MS	16,892	66,825	03/25/2020	03/31/2030	1,383,413
404280-CK-3	HSBC HOLDINGS PLC		1.G FE	1,350,000	1,350,000	1,229,215	1,350,000					2.357	2.357	FA	11,756	31,820	08/11/2020	08/18/2031	1,163,553
404280-CL-1	HSBC HOLDINGS PLC	0	1.G FE	4,759,850	5,000,000	4,825,620	4,788,544		28,694			2.013	3.658	MS	27,679	50,325	08/08/2025	09/22/2028	5,050,325
404280-DC-0	HSBC HOLDINGS PLC		2.A FE	3,117,262	3,100,000	3,086,172	3,112,154		(1,388)			4.762	4.689	MS	37,726	147,622	03/23/2022	03/29/2033	2,969,049
404280-DF-3	HSBC HOLDINGS PLC		1.G FE	5,073,188	5,093,000	5,138,238	5,079,092		5,708			4.755	4.875	JD	14,799	242,172	12/17/2024	06/09/2028	5,214,086
404280-DH-9	HSBC HOLDINGS PLC		1.G FE	1,700,000	1,700,000	1,763,536	1,700,000					5.402	5.402	FA	35,713	91,834	08/04/2022	08/11/2033	1,745,917
404280-DR-7	HSBC HOLDINGS PLC		1.G FE	14,635,598	13,830,000	14,622,601	14,376,645		(258,952)			7.390	5.109	MN	164,662	1,022,037	01/21/2025	11/03/2028	14,341,019
404280-EF-2	HSBC HOLDINGS PLC		1.G FE	14,100,000	14,100,000	14,365,041	14,100,000					5.597	5.597	MN	96,455	789,177	05/08/2024	05/17/2028	14,494,589
404280-EM-7	HSBC HOLDINGS PLC FXD-TO-FLT		1.G FE	12,406,241	12,361,000	12,592,561	12,392,196		(13,558)			5.130	4.988	MN	73,981	634,119	12/17/2024	11/19/2028	12,678,060
40428H-R9-5	HSBC USA INC	0	1.F FE	1,982,952	1,960,000	1,990,199	1,980,105		(2,847)			4.650	4.200	JD	7,089	45,570	08/14/2025	06/03/2028	2,005,570
40434L-AC-9	HP INC		2.B FE	299,370	300,000	287,437	299,717		74			3.400	3.423	JD	397	10,200	06/09/2020	06/17/2030	305,100

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
40434L-AF-2	HP INC	LS	2.B FE	7,986,441	8,000,000	7,907,622	7,998,540		3,132			1.450	1.490	JD	4,511	116,000	01/24/2022	06/17/2026	8,058,000
40434L-AK-1	HP INC		2.B FE	2,494,175	2,500,000	2,475,009	2,497,137		848			4.000	4.038	AO	21,111	100,000	03/29/2022	04/15/2029	2,550,000
40434L-AL-9	HP INC		2.B FE	1,049,643	1,050,000	1,020,375	1,049,875		133			4.200	4.202	AO	9,310	44,100	03/29/2022	04/15/2032	1,021,000
40440V-AQ-8	HPS CORPORATE LENDING FUND		2.C FE	13,040,015	13,100,000	13,036,647	13,046,313		6,298			4.900	5.063	MS	196,136		09/04/2025	09/11/2028	13,420,950
40440V-AS-4	HPS CORPORATE LENDING FUND		2.C FE	13,086,111	13,100,000	13,041,054	13,088,002		1,891			5.450	5.469	MN	218,151		09/04/2025	11/15/2030	13,456,975
404530-AA-5	HACKENSACK MERIDIAN HEALTH INC		1.D FE	1,907,629	2,276,000	1,913,598	1,911,534		3,905			4.500	5.586	JJ	51,210	51,210	02/04/2025	07/01/2057	2,327,210
404530-AC-1	HACKENSACK MERIDIAN HEALTH INC		1.D FE	5,235,163	6,866,000	4,978,623	5,369,256		58,120			2.675	4.607	MS	61,222	162,827	03/13/2025	09/01/2041	6,957,833
404530-AD-9	HACKENSACK MERIDIAN HEALTH INC		1.D FE	2,961,091	4,420,000	2,849,175	3,035,550		27,495			2.875	5.127	MS	42,358	127,075	02/27/2023	09/01/2050	4,483,538
40500#-AD-9	H-E-B LP		1.F PL	1,500,000	1,500,000	1,518,438	1,500,000					5.480	5.480	MS	23,062	82,200	03/20/2024	03/20/2041	1,541,100
40500#-AE-7	H-E-B LP		1.F PL	2,400,000	2,400,000	2,427,034	2,400,000					5.530	5.530	MS	37,235	132,720	03/20/2024	03/20/2043	2,466,360
40500#-AF-4	H-E-B LP		1.F PL	5,000,000	5,000,000	5,003,809	5,000,000					5.570	5.570	MS	78,135	278,500	03/20/2024	03/20/2047	4,111,400
40500#-AG-2	H-E-B LP		1.F PL	5,000,000	5,000,000	4,995,151	5,000,000					5.590	5.590	MS	78,415	279,500	03/20/2024	03/20/2048	4,111,800
40500#-AH-0	H-E-B LP		1.F PL	3,500,000	3,500,000	3,490,306	3,500,000					5.610	5.610	MS	55,087	196,350	03/20/2024	03/20/2049	2,570,125
40500#-AJ-6	H-E-B LP		1.F PL	5,500,000	5,500,000	5,474,537	5,500,000					5.630	5.630	MS	86,874	309,650	03/20/2024	03/20/2050	4,626,675
40500#-AK-3	H-E-B LP		1.F	4,000,000	4,000,000	3,973,830	4,000,000					5.650	5.650	MS	63,406	226,000	03/20/2024	03/20/2051	3,084,750
40500#-AL-1	H-E-B LP		1.F PL	3,700,000	3,700,000	3,668,545	3,700,000					5.670	5.670	MS	58,858	209,790	03/20/2024	03/20/2052	2,776,545
40500#-AM-9	H-E-B LP		1.F	4,000,000	4,000,000	3,958,003	4,000,000					5.690	5.690	MS	63,854	227,600	03/20/2024	03/20/2053	3,085,350
40500#-AN-7	H-E-B LP		1.F	3,200,000	3,200,000	3,159,902	3,200,000					5.710	5.710	MS	51,263	182,720	03/20/2024	03/20/2054	3,291,360
406216-AW-1	HALLIBURTON CO		2.A FE	10,909,064	9,925,000	11,016,210	10,867,433		(41,630)			6.700	5.643	MS	195,798	664,975	02/24/2025	09/15/2038	10,257,488
406216-BE-0	HALLIBURTON CO		2.A FE	11,247,435	12,715,000	11,232,383	11,287,800		40,366			4.750	5.775	FA	251,651	301,981	02/24/2025	08/01/2043	13,016,981
406216-BK-6	HALLIBURTON COMPANY		2.A FE	8,663,335	9,188,000	8,243,096	8,684,972		13,685			5.000	5.453	MN	58,701	459,400	09/11/2024	11/15/2045	9,417,700
406216-BL-4	HALLIBURTON COMPANY		2.A FE	23,681,835	23,038,000	21,814,533	23,341,286		(72,111)			2.920	2.561	MS	224,237	672,710	01/28/2021	03/01/2030	23,374,355
406248-BC-3	HALLMARK CARDS INC.		2.C PL	3,400,000	3,400,000	3,015,907	3,400,000					3.120	3.120	FA	36,244	106,080	08/31/2021	08/31/2031	1,421,840
406248-BD-1	HALLMARK CARDS INC.		2.C PL	3,800,000	3,800,000	3,303,725	3,800,000					3.200	3.200	FA	41,547	121,600	08/31/2021	08/31/2032	2,336,800
406248-BE-9	HALLMARK CARDS INC.		2.C PL	3,200,000	3,200,000	2,717,160	3,200,000					3.270	3.270	FA	35,752	104,640	08/31/2021	08/31/2033	1,219,620
406248-BG-4	HALLMARK CARDS INC.		2.C Z	11,000,000	11,000,000	11,153,477	11,000,000					5.980	5.980	JJ	325,246	328,900	01/03/2025	01/03/2034	11,328,900
406248-BH-2	HALLMARK CARDS INC.		2.C Z	11,000,000	11,000,000	11,170,015	11,000,000					6.060	6.060	JJ	329,597	333,300	01/03/2025	01/03/2035	11,333,300
40637C-C#-5	HALMA PLC		2.A	27,887,373	32,591,002	31,651,339	32,591,002				3,855,876	2.290	2.290	JJ	350,362	697,211	07/12/2022	07/12/2032	4,448,678
40637C-E*-7	HALMA PLC		2.A	35,552,562	39,050,480	40,196,762	39,050,480				4,620,104	3.940	3.940	AO	260,705	1,509,669	04/30/2024	04/30/2034	9,954,944
41136T-AA-5	HWQCUS PP 5.00000 07/27/2028		1.C FE	5,588,788	5,630,000	5,760,222	5,608,525		7,620			5.000	5.160	JJ	120,419	281,500	07/20/2023	07/27/2028	5,770,750
41242*-CP-5	HARDWOOD FUNDING LLC		1.G FE	17,489,360	17,489,360	17,836,997	17,489,360					4.840	4.840	JD	56,432	420,891	06/09/2025	06/07/2028	17,912,603
41242*-CR-1	HARDWOOD FUNDING LLC		1.G FE	14,946,588	14,946,588	15,481,503	14,946,588					5.160	5.160	JD	51,416	383,480	06/09/2025	06/07/2032	15,332,210
41242*-CS-9	HARDWOOD FUNDING LLC		1.G FE	5,000,000	5,000,000	5,149,351	5,000,000					5.330	5.330	JD	17,767	132,510	06/09/2025	06/07/2035	5,133,250
41242*-CT-7	HARDWOOD FUNDING LLC		1.G FE	9,000,000	9,000,000	9,316,271	9,000,000					5.430	5.430	JD	32,580	242,993	06/09/2025	06/07/2037	9,244,350
41242*-CV-2	HARDWOOD FUNDING LLC		1.G FE	14,006,725	14,006,725	14,486,376	14,006,725					5.700	5.700	JD	53,226	396,974	06/09/2025	06/07/2045	14,405,917
413890-FA-7	HARRIS COUNTY HOUSTON SPORTS AUTH		2.B FE	20,908,425	20,908,425	20,801,881	20,908,425					4.476	4.476	FA	374,344	935,861	12/23/2014	02/07/2032	852,602
416518-AD-0	HARTFORD FINANCIAL SERVICES GROUP		1.G FE	5,749,424	5,800,000	3,700,323	5,754,212		1,178			2.900	2.944	MS	49,526	168,200	09/16/2021	09/15/2051	5,884,100
417558-AB-9	HARVEST MIDSTREAM I LP		3.C FE	3,464,350	3,460,000	3,606,303	3,463,173		(732)			7.500	7.469	MN	33,158	259,500	04/30/2024	05/15/2032	3,589,750
418056-AZ-0	HASBRO INC	0	2.B FE	7,424,648	7,700,000	7,572,621	7,450,809		26,161			3.900	4.824	MN	35,035	150,150	07/18/2025	11/19/2029	7,850,150
418751-AL-7	HAT HOLDINGS I LLC / HAT HOLDINGS	LS	2.C FE	3,425,233	3,319,000	3,445,596	3,362,592		(33,001)			8.000	6.859	JD	11,801	265,520	01/11/2024	06/15/2027	3,451,760
41975*-AW-5	HAWAII ELECTRIC LIGHT CO INC		3.C	3,700,000	3,700,000	2,888,339	3,700,000					3.700	3.700	JD	6,084	136,900	06/15/2022	06/15/2032	3,259,200
41975*-AX-3	HAWAII ELECTRIC LIGHT CO INC		3.C	700,000	700,000	595,196	700,000					6.250	6.250	FA	17,257	43,750	02/09/2023	02/09/2033	721,875
419866-AV-0	HAWAIIAN ELECTRIC COMPANY INC	LS	3.B FE	4,374,879	4,345,000	4,406,265	4,373,421		(1,458)			6.000	5.840	AO	74,589		09/12/2025	10/01/2033	4,475,350
419866-K#-4	HAWAIIAN ELECTRIC CO		3.B	900,000	900,000	765,252	900,000					6.250	6.250	FA	22,188	56,250	02/09/2023	02/09/2033	928,125
419866-K*-8	HAWAIIAN ELECTRIC CO		3.B	14,300,000	14,300,000	11,163,040	14,300,000					3.700	3.700	JD	23,516	529,100	06/15/2022	06/15/2032	12,629,400

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
419866-K@-6	HAWAIIAN ELECTRIC CO		3.B	1,700,000	1,700,000	1,595,581	1,700,000					6.110	6.110	FA	40,971	103,870	02/09/2023	02/09/2030	1,751,935
42241@-AH-2	HEARST COMMUNICATIONS INC		1.G	10,220,000	10,220,000	10,096,975	10,220,000					3.020	3.020	AO	52,298	308,644	04/30/2015	04/30/2027	10,374,322
42241@-AJ-8	HEARST COMMUNICATIONS INC		1.G	3,000,000	3,000,000	3,003,152	3,000,000					4.020	4.020	JD	10,050	120,600	05/31/2018	06/01/2028	3,060,300
42241@-AK-5	HEARST COMMUNICATIONS INC		1.G	6,000,000	6,000,000	5,952,959	6,000,000					4.120	4.120	JD	20,600	247,200	05/31/2018	06/01/2030	6,123,600
42241@-AL-3	HEARST COMMUNICATIONS INC		1.G	3,000,000	3,000,000	2,906,268	3,000,000					4.270	4.270	JD	10,675	128,100	05/31/2018	06/01/2033	3,064,050
42241@-AM-1	HEARST COMMUNICATIONS INC		1.G	16,000,000	16,000,000	15,140,926	16,000,000					2.770	2.770	JD	34,471	443,200	12/03/2019	12/03/2029	15,207,750
42251#-AX-2	HEB GROCERY COMPANY LP		1.F	8,000,000	8,000,000	7,289,176	8,000,000					4.030	4.030	MS	81,496	322,400	03/30/2016	03/30/2037	8,161,200
42251#-AZ-7	HEB GROCERY COMPANY LP		1.F	8,000,000	8,000,000	7,234,347	8,000,000					4.220	4.220	MS	85,338	337,600	03/30/2016	03/30/2040	8,168,800
422806-AB-5	HEICO CORP		2.B FE	2,243,515	2,280,000	2,365,247	2,251,744		3,327			5.350	5.551	FA	50,825	121,980	08/17/2023	08/01/2033	2,340,990
423012-AF-0	HEINEKEN NV		2.A FE	16,194,376	16,300,000	16,164,469	16,276,366		10,773			3.500	3.573	JJ	240,878	570,500	03/20/2017	01/29/2028	13,380,125
423012-AG-8	HEINEKEN NV		2.A FE	10,567,037	10,650,000	8,925,917	10,581,349		1,923			4.350	4.397	MS	118,393	463,275	03/20/2017	03/29/2047	10,881,638
423452-AG-6	HELMERICH & PAYNE INC	LS	2.B FE	5,338,286	5,350,000	4,781,263	5,342,489		1,184			2.900	2.927	MS	39,649	155,150	06/08/2022	09/29/2031	3,398,575
42540@-AA-5	NFA HENDRICK SPV LLC		1.G FE	30,800,000	30,800,000	34,081,680	30,800,000					6.370	6.370	MON	87,198	1,716,715	01/31/2025	01/15/2035	28,961,836
42545#-AE-0	HENDRICKSON HOLDINGS LLC		2.B Z	78,900,000	78,900,000	82,211,427	78,900,000					5.720	5.720	JD	250,727		12/11/2025	12/11/2032	81,156,540
42704L-AE-4	HERC HOLDINGS INC	LS	3.C FE	4,940,250	4,930,000	5,120,026	4,936,589		(2,403)			6.625	6.565	JD	14,516	326,613	06/05/2024	06/15/2029	5,093,306
42704L-AF-1	HERC HOLDINGS INC	LS	3.C FE	1,420,000	1,420,000	1,494,398	1,420,000					7.000	7.000	JD	4,418	53,289	06/17/2025	06/15/2030	1,469,700
42704L-AG-9	HERC HOLDINGS INC	LS	3.C FE	2,315,026	2,290,000	2,433,138	2,312,718		(2,308)			7.250	6.986	JD	7,379	89,008	06/17/2025	06/15/2033	2,373,013
42704L-AH-7	HERC HOLDINGS INC		3.C FE	1,653,000	1,653,000	1,678,321	1,653,000					5.750	5.750	MS	3,960		12/02/2025	03/15/2031	1,700,524
42704L-AK-0	HERC HOLDINGS INC		3.C FE	4,971,056	4,953,000	5,017,189	4,970,883		(174)			6.000	5.919	MS	12,383		12/03/2025	03/15/2034	5,101,590
427866-AL-2	HERSHEY CO		1.E FE	119,608	100,000	104,638	102,496		(1,424)			7.200	5.568	FA	2,720	7,200	01/09/2007	08/15/2027	103,600
427866-AW-8	HERSHEY COMPANY THE		1.E FE	843,062	1,100,000	815,907	855,399		6,554			3.375	5.136	FA	14,025	37,125	01/25/2024	08/15/2046	1,118,563
427866-AX-6	HERSHEY COMPANY THE		1.E FE	3,814,539	3,926,000	3,889,270	3,917,689		13,128			2.300	2.637	FA	34,113	90,298	05/19/2017	08/15/2026	3,971,149
427866-BB-3	HERSHEY COMPANY THE		1.F FE	17,593,484	24,300,000	16,724,627	17,597,813		9,123			3.125	5.106	MN	97,031	79,688	12/04/2025	11/15/2049	24,679,688
427866-BG-2	HERSHEY COMPANY THE		1.F FE	1,395,394	1,400,000	863,763	1,396,014		115			2.650	2.666	JD	3,092	37,100	05/27/2020	06/01/2050	1,418,550
427866-BH-0	HERSHEY COMPANY THE	0	1.F FE	2,515,025	2,500,000	2,523,451	2,511,721		(3,304)			4.250	4.032	MN	16,823	106,250	04/24/2025	05/04/2028	2,553,125
427866-BJ-6	HERSHEY COMPANY THE		1.E FE	279,517	280,000	281,355	279,669		55			4.500	4.519	MN	1,995	12,600	05/01/2023	05/04/2033	286,300
428102-AE-7	HESS MIDSTREAM OPERATIONS LP		3.A FE	4,771,463	4,890,000	4,783,808	4,823,117		14,240			4.250	4.606	FA	78,512	207,825	03/09/2022	02/15/2030	3,482,463
428102-AF-4	HESS MIDSTREAM OPERATIONS LP		3.A FE	430,000	430,000	435,319	430,000					5.500	5.500	AO	4,993	23,650	04/05/2022	10/15/2030	380,175
428102-AG-2	HESS MIDSTREAM OPERATIONS LP		3.A FE	1,640,000	1,640,000	1,696,063	1,640,000					6.500	6.500	JD	8,883	106,600	05/08/2024	06/01/2029	1,693,300
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO	LS	2.B FE	2,836,341	2,670,000	2,892,579	2,825,852		(10,489)			6.200	5.393	AO	34,947	165,540	02/24/2025	10/15/2035	2,752,770
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO		2.B FE	2,047,827	2,050,000	2,067,518	2,048,632		636			4.550	4.569	AO	19,691	98,198	09/12/2024	10/15/2029	2,096,638
42824C-BU-2	HEWLETT PACKARD ENTERPRISE CO		2.B FE	2,048,114	2,050,000	2,073,401	2,048,805		527			4.850	4.862	AO	20,990	104,672	09/12/2024	10/15/2031	2,099,713
428291-AN-8	HEXCEL CORPORATION		3.A FE	11,790,829	11,870,000	11,844,890	11,859,938		9,996			4.200	4.277	FA	188,337	498,540	07/30/2018	02/15/2027	12,119,270
428291-AP-3	HEXCEL CORPORATION		2.C FE	3,128,507	3,065,000	3,212,219	3,124,255		(4,251)			5.875	5.597	FA	62,524	90,034	02/24/2025	02/26/2035	3,155,034
42981F-AA-9	HIGH STREET FUNDING TRUST III	LS	1.G FE	25,305,916	25,155,000	25,133,319	25,305,542		(374)			5.807	5.763	FA	551,839	497,050	10/28/2025	02/15/2055	25,885,375
431116-AD-4	HIGHMARK INC		2.B FE	14,979,900	15,000,000	14,832,111	14,998,511		4,118			1.450	1.478	MN	30,813	217,500	05/05/2021	05/10/2026	15,108,750
431116-AE-2	HIGHMARK INC		2.B FE	5,398,596	5,400,000	4,802,216	5,399,204		137			2.550	2.553	MN	19,508	137,700	05/05/2021	05/10/2031	4,152,275
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC		3.B FE	2,560,313	2,540,000	2,559,347	2,544,238		(4,506)			6.250	6.041	MN	26,458	158,750	02/16/2022	11/01/2028	2,320,313
431318-AU-8	HILCORP ENERGY I LP	LS	3.B FE	297,975	290,000	286,781	291,636		(1,406)			5.750	5.207	FA	6,948	16,675	01/08/2021	02/01/2029	288,050
431318-AV-6	HILCORP ENERGY I LP		3.B FE	1,779,875	1,740,000	1,653,803	1,757,777		(5,013)			6.000	5.633	FA	43,500	104,400	01/08/2021	02/01/2031	1,730,400
431318-AZ-7	HILCORP ENERGY I LP/HILCORP FINANC		3.B FE	1,440,000	1,440,000	1,355,399	1,440,000					6.250	6.250	AO	19,000	90,000	04/05/2022	04/15/2032	1,278,750
431318-BE-3	HILCORP ENERGY I LP/HILCORP FINANC		3.B FE	1,640,000	1,640,000	1,536,443	1,640,000					6.875	6.875	MN	14,407	112,750	05/06/2024	05/15/2034	1,696,375
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY		3.B FE	8,005,300	8,090,000	8,117,284	8,028,509		12,214			4.875	5.057	JJ	181,856	394,388	05/12/2023	01/15/2030	8,287,194
432833-AN-1	HILTON DOMESTIC OPERATING CO INC 144A		3.B FE	639,100	770,000	714,767	676,991		12,315			3.625	6.013	FA	10,545	27,913	09/12/2022	02/15/2032	478,519
432833-AR-2	HILTON DOMESTIC OPERATING COMPANY		3.B FE	1,650,000	1,650,000	1,697,380	1,650,000					5.875	5.875	MS	28,543	98,553	09/05/2024	03/15/2033	1,698,469
43283Q-AC-4	HILTON GRAND VACATIONS BORROWER ES		3.B FE	9,941,100	9,930,000	10,178,002	9,936,810		(2,294)			6.625	6.587	JJ	303,348	634,675	04/03/2025	01/15/2032	10,258,931

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
432891-AK-5	HILTON WORLDWIDE FINANCE LLC	LS	3.B FE	2,820,000	2,820,000	2,821,275	2,820,000					4.875	4.875	AO	34,369	137,475	03/07/2017	04/01/2027	2,827,275
43371H-AA-1	HOAG MEMORIAL HOSPITAL PRESBYTERIAN		1.C FE	6,915,670	7,730,000	5,854,784	6,944,792		14,456			3.803	4.447	JJ	135,554	293,972	08/02/2024	07/15/2052	7,876,986
436440-AM-3	HOLOGIC INC 144A		3.B FE	13,782,900	14,212,000	14,211,389	14,101,373		49,867			4.625	5.013	FA	273,877	657,305	01/03/2019	02/01/2028	14,309,426
436440-AP-6	HOLOGIC INC 144A		3.B FE	641,025	770,000	758,890	700,476		19,595			3.250	6.493	FA	9,454	25,025	09/23/2022	02/15/2029	477,638
43655*-AA-6	HOLT TEXAS LTD		2.B PL	300,000	300,000	316,695	300,000					6.630	6.630	MN	2,542	19,890	11/21/2023	11/15/2028	309,945
43655*-AB-4	HOLT TEXAS LTD		2.B PL	200,000	200,000	216,855	200,000					6.760	6.760	MN	1,728	13,520	11/21/2023	11/15/2030	206,760
43655*-AC-2	HOLT TEXAS LTD		2.B PL	3,900,000	3,900,000	4,282,111	3,900,000					6.850	6.850	MN	34,136	267,150	11/21/2023	11/15/2033	4,033,575
43655*-AD-0	HOLT TEXAS LTD		2.B PL	1,500,000	1,500,000	1,668,279	1,500,000					6.950	6.950	MN	13,321	104,250	11/21/2023	11/15/2035	1,552,125
437076-BM-3	HOME DEPOT INC	LS	1.F FE	3,502,299	3,525,000	3,518,414	3,524,474		2,074			3.000	3.061	AO	26,438	105,750	02/03/2016	04/01/2026	3,248,000
437076-BN-1	HOME DEPOT INC	LS	1.F FE	2,234,065	2,269,000	2,242,618	2,266,249		3,819			2.125	2.296	MS	14,197	48,216	12/15/2016	09/15/2026	2,293,108
437076-BP-6	HOME DEPOT INC		1.F FE	4,414,365	4,500,000	3,148,270	4,425,020		1,323			3.500	3.590	MS	46,375	157,500	09/06/2016	09/15/2056	4,578,750
437076-BS-0	HOME DEPOT INC		1.F FE	1,589,401	1,550,000	1,237,000	1,583,385		(1,033)			3.900	3.751	JD	2,687	60,450	06/03/2019	06/15/2047	1,580,225
437076-BT-8	HOME DEPOT INC		1.F FE	2,593,240	2,600,000	2,559,266	2,598,808		721			2.800	2.828	MS	21,638	72,800	09/05/2017	09/14/2027	2,636,400
437076-BZ-4	HOME DEPOT INC		1.F FE	6,995,191	8,010,000	5,479,073	7,038,542		20,776			3.125	3.853	JD	11,125	250,313	04/12/2024	12/15/2049	8,135,156
437076-CD-2	HOME DEPOT INC		1.F FE	7,681,636	8,940,000	6,327,809	7,709,792		21,006			3.350	4.210	AO	63,226	299,490	04/02/2025	04/15/2050	9,089,745
437076-CF-7	HOME DEPOT INC		1.F FE	8,646,858	9,450,000	8,211,293	8,984,937		81,661			1.375	2.363	MS	38,259	129,938	11/29/2022	03/15/2031	8,558,438
437076-CG-5	HOME DEPOT INC		1.F FE	553,313	650,000	374,162	553,313					2.375	2.438	MS	4,545	15,438	01/04/2021	03/15/2051	657,719
437076-CK-6	HOME DEPOT INC		1.F FE	3,336,848	5,250,000	3,257,154	3,393,897		33,459			2.750	5.279	MS	42,510	144,375	04/04/2024	09/15/2051	5,322,188
437076-CQ-3	HOME DEPOT INC		1.F FE	10,988,538	13,925,000	10,199,507	11,078,919		46,277			3.625	4.986	AO	106,565	504,781	04/02/2025	04/15/2052	14,177,391
437076-CT-7	HOME DEPOT INC		1.F FE	4,280,835	4,360,000	3,999,431	4,284,294		2,392			4.950	5.069	MS	63,547	215,820	08/14/2024	09/15/2052	4,467,910
437076-DF-6	HOME DEPOT INC	LS	1.F FE	23,820,024	23,970,000	23,017,678	23,818,469		(889)			5.300	5.342	JD	21,174	864,298	11/04/2025	06/25/2054	24,605,205
438127-AD-4	HONDA MOTOR CO LTD	0	1.G FE	6,110,923	6,050,000	6,110,621	6,110,072		(851)			4.436	4.005	JJ	133,444		12/18/2025	07/08/2028	6,184,189
438516-AR-7	HONEYWELL INTERNATIONAL		1.F FE	1,535,283	1,541,000	1,640,767	1,538,404		390			5.700	5.722	MS	25,863	87,837	03/09/2006	03/15/2036	1,584,919
438516-BL-9	HONEYWELL INTERNATIONAL INC		1.F FE	23,550,770	24,338,000	24,076,976	24,180,668		184,976			2.500	3.275	MN	101,408	608,450	12/14/2022	11/01/2026	24,642,225
438516-BS-4	HONEYWELL INTERNATIONAL INC		1.F FE	5,599,458	5,651,000	4,441,507	5,600,382		1,523			3.812	3.870	MN	23,935	215,416	05/26/2022	11/21/2047	5,758,708
438516-BU-9	HONEYWELL INTERNATIONAL INC		1.F FE	298,929	300,000	286,502	299,615		121			2.700	2.737	FA	3,060	8,100	07/30/2019	08/15/2029	101,350
438516-CA-2	HONEYWELL INTERNATIONAL INC		1.F FE	3,733,559	3,750,000	2,459,095	3,736,356		374			2.800	2.820	JD	8,750	105,000	10/06/2021	06/01/2050	3,802,500
438516-CF-1	HONEYWELL INTERNATIONAL INC		1.F FE	10,075,861	10,100,000	8,839,328	10,086,199		2,295			1.750	1.775	MS	58,917	176,750	08/02/2021	09/01/2031	6,556,875
438516-CJ-3	HONEYWELL INTERNATIONAL INC	0	1.F FE	3,980,267	3,930,000	4,012,286	3,966,059		(14,208)			4.950	4.476	FA	73,491	97,268	02/21/2025	02/15/2028	4,027,268
438516-CL-8	HONEYWELL INTERNATIONAL INC		1.F FE	468,928	470,000	473,544	469,533		169			4.250	4.285	JJ	9,211	19,975	05/12/2023	01/15/2029	479,988
438516-CM-6	HONEYWELL INTERNATIONAL INC		1.F FE	317,187	320,000	317,829	317,794		252			4.500	4.604	JJ	6,640	14,400	05/12/2023	01/15/2034	327,200
438516-CT-1	HONEYWELL INTERNATIONAL INC		1.F FE	13,076,805	13,615,000	12,925,377	13,079,466		2,638			5.250	5.526	MS	238,263	105,788	12/04/2025	03/01/2054	13,972,394
438516-CU-8	HONEYWELL INTERNATIONAL INC		1.F FE	24,895,489	25,250,000	24,096,548	24,895,321		(315)			5.350	5.436	MS	450,292	529,650	12/04/2025	03/01/2064	25,925,438
439223-AB-4	HOOSIER ENERGY RURAL ELECTRIC COOP		1.F FE	17,000,000	17,000,000	16,780,108	17,000,000					4.070	4.070	MS	203,726	691,900	09/30/2011	09/15/2029	17,345,950
440452-AF-7	HORMEL FOODS CORPORATION	0	1.G FE	10,136,550	11,000,000	9,939,083	10,229,024		109,776			1.800	3.460	JD	11,000	198,000	04/15/2025	06/11/2030	10,644,950
440452-AH-3	HORMEL FOODS CORPORATION		1.G FE	11,970,840	12,000,000	11,400,650	11,989,550		4,189			1.700	1.737	JD	15,867	204,000	05/25/2021	06/03/2028	12,102,000
440452-AJ-9	HORMEL FOODS CORPORATION		1.G FE	8,021,543	9,230,000	6,066,116	8,037,906		19,547			3.050	3.759	JD	21,896	281,515	01/16/2025	06/03/2051	6,934,158
44107H-AF-9	NY SOCIETY FOR RELIEF OF RUPTURED & CR		1.E FE	3,888,450	6,020,000	3,679,106	3,998,928		40,287			2.667	5.061	AO	40,138	160,553	02/22/2023	10/01/2050	6,049,610
442722-AC-8	HOWARD MIDSTREAM ENERGY PARTNERS L	LS	3.C FE	3,328,163	3,310,000	3,492,627	3,323,845		(3,278)			7.375	7.239	JJ	112,563	263,099	06/10/2024	07/15/2032	3,432,056
442722-AD-6	HOWARD MIDSTREAM ENERGY PARTNERS L		3.C FE	1,890,000	1,890,000	1,941,662	1,890,000					6.625	6.625	JJ	49,737		08/05/2025	01/15/2034	1,952,606
442851-BF-7	HOWARD UNIVERSITY		2.C FE	85,000	85,000	68,677	85,000					4.576	4.576	AO	972	3,890	03/09/2021	10/01/2041	20,508
442851-BH-3	HOWARD UNIVERSITY		2.C FE	23,015,000	23,015,000	19,573,451	23,015,000					5.209	5.209	AO	299,713	1,198,851	03/08/2022	10/01/2052	3,585,063
44332P-AH-4	HUB INTERNATIONAL LTD		4.A FE	8,475,438	8,300,000	8,714,378	8,404,517		(37,709)			7.250	6.684	JD	26,744	601,750	01/22/2024	06/15/2030	8,600,875
443510-AH-5	HUBBELL INCORPORATED		2.A FE	10,322,935	10,300,000	10,172,081	10,307,057		(5,654)			3.150	3.085	FA	122,570	324,450	02/10/2020	08/15/2027	10,462,225
443510-AJ-1	HUBBELL INCORPORATED		2.A FE	95,316	100,000	99,012	98,818		536			3.500	4.087	FA	1,322	3,500	07/27/2018	02/15/2028	101,750
443510-AK-8	HUBBELL INCORPORATED	LS	2.A FE	10,906,420	10,900,000	9,937,631	10,903,890		(909)			2.300	2.290	MS	73,817	250,700	07/13/2021	03/15/2031	9,760,975

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
444859-BF-8	HUMANA INC		2.B FE	4,403,527	4,450,000	4,440,512	4,442,894		5,991			3.950	4.086	MS	51,756	175,775	11/16/2018	03/15/2027	4,231,963
444859-BK-7	HUMANA INC		2.B FE	3,196,736	3,200,000	3,071,171	3,198,816		384			3.125	3.136	FA	37,778	100,000	08/08/2019	08/15/2029	3,148,438
444859-BQ-4	HUMANA INC		2.B FE	27,586,476	29,003,000	28,153,677	28,507,591		431,503			1.350	2.862	FA	160,967	391,541	11/02/2023	02/03/2027	24,668,395
444859-BR-2	HUMANA INC	LS	2.B FE	3,792,552	3,800,000	3,298,509	3,795,477		688			2.150	2.171	FA	33,588	81,700	07/29/2021	02/03/2032	2,476,338
444859-BV-3	HUMANA INC		2.B FE	4,200,240	4,000,000	4,209,061	4,150,049		(17,557)			5.875	5.222	MS	78,333	235,000	12/21/2022	03/01/2033	3,808,688
444859-BX-9	HUMANA INC		2.B FE	32,574,799	34,660,000	31,634,626	32,617,754		20,050			5.500	5.937	MS	561,299	1,188,550	11/04/2025	03/15/2053	35,613,150
445640-AC-9	HUNT OIL COMPANY OF PERU 8.55% 18 SEP 20		3.A FE	9,090,722	8,680,000	9,743,300	9,021,887		(46,055)			8.550	7.628	MS	212,335	687,420	03/25/2025	09/18/2033	884,252
445658-CG-0	JB HUNT TRANSPORT SERVICES INC		2.A FE	74,293,771	74,455,000	76,105,142	74,327,445		33,674			4.900	4.944	MS	1,074,220	1,844,416	03/11/2025	03/15/2030	76,279,148
44569*-BN-0	HUNT OIL COMPANY		3.C Z	63,000,000	63,000,000	58,051,771	63,000,000					3.800	3.800	FA	904,400	2,394,000	08/15/2013	08/15/2028	57,064,000
446150-AS-3	HUNTINGTON BANCSHARES INC		2.A FE	6,623,201	6,650,000	6,210,048	6,638,429		2,784			2.550	2.595	FA	69,243	169,575	01/28/2020	02/04/2030	6,734,788
446150-AX-2	HUNTINGTON BANCSHARES		2.A FE	3,700,000	3,700,000	3,209,058	3,700,000					2.487	2.487	FA	34,763	92,019	05/05/2022	08/15/2036	2,429,844
446150-BA-1	HUNTINGTON BANCSHARES INC		2.A FE	12,300,000	12,300,000	12,455,957	12,300,000					5.023	5.023	MN	75,512	617,829	05/06/2022	05/17/2033	12,608,915
446150-BB-9	HUNTINGTON BANCSHARES INC		2.A FE	15,000,000	15,000,000	15,083,933	15,000,000					4.443	4.443	FA	272,134	666,450	08/01/2022	08/04/2028	15,333,225
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC		2.C FE	8,087,300	8,200,000	8,106,446	8,172,518		13,628			3.483	3.658	JD	23,801	285,606	11/16/2018	12/01/2027	8,291,932
446413-AZ-9	HUNTINGTON INGALLS INDUS		2.C FE	7,050,000	7,050,000	6,679,372	7,050,000					2.043	2.043	FA	54,012	144,032	06/27/2022	08/16/2028	2,374,005
44644M-AF-8	HUNTINGTON NATIONAL BANK (THE)		1.G FE	17,050,000	17,050,000	17,152,951	17,050,000					4.552	4.552	MN	94,859	776,116	05/06/2022	05/17/2028	17,438,058
44644M-AJ-0	HUNTINGTON NATIONAL BANK (THE)		1.G FE	1,995,300	2,000,000	2,096,841	1,998,144		864			5.650	5.676	JJ	53,675	113,000	11/14/2022	01/10/2030	2,056,500
44701Q-BF-8	HUNTSMAN INTERNATIONAL LLC	LS	3.A FE	3,006,840	3,000,000	2,529,537	3,003,932		(689)			2.950	2.923	JD	3,933	88,500	05/24/2021	06/15/2031	2,638,350
448055-AP-8	CENOVUS ENERGY INC	LS	2.B FE	8,307,566	8,641,000	8,640,499	8,465,017		48,025			4.400	5.081	AO	80,265	380,204	07/08/2022	04/15/2029	8,831,102
44805R-AA-3	HUSKY INJECTION MOLDING SYSTEMS LT	LS	4.C FE	5,368,625	5,350,000	5,610,704	5,357,894		(5,239)			9.000	8.875	FA	181,900	433,350	04/03/2025	02/15/2029	5,580,300
44855#-BG-4	HY-VEE INC		2.C Z	16,800,000	16,800,000	13,764,230	16,800,000					2.910	2.910	JD	24,444	488,880	12/13/2019	12/13/2034	17,044,440
44855#-BH-2	HY-VEE INC		2.C Z	10,800,000	10,800,000	8,126,738	10,800,000					2.300	2.300	JD	8,970	248,400	12/18/2020	12/18/2035	10,924,200
44855#-BJ-8	HY-VEE INC.		2.C Z	12,700,000	12,700,000	10,006,507	12,700,000					2.990	2.990	JD	16,877	379,730	12/17/2021	12/17/2036	12,889,865
44855#-BM-1	HY-VEE INC		2.C Z	5,400,000	5,400,000	4,720,763	5,400,000					4.150	4.150	MJSD	9,960	224,100	04/27/2022	12/15/2037	5,456,025
44855#-BQ-2	HY-VEE INC		2.C Z	10,000,000	10,000,000	10,053,600	10,000,000					5.040	5.040	MJSD	22,400	504,000	01/27/2023	12/15/2026	10,126,000
448579-AG-7	HYATT HOTELS CORP	0	2.C FE	2,960,130	3,000,000	3,007,513	2,966,904		6,774			4.375	4.815	MS	38,646	65,625	05/30/2025	09/15/2028	3,065,625
44891A-BD-8	HYUNDAI CAPITAL AMERICA		1.G FE	15,487,235	13,923,000	13,855,155	14,116,766		(286,030)			3.500	1.405	MN	79,864	487,305	01/28/2021	11/02/2026	14,166,653
44891A-BP-1	HYUNDAI CAPITAL AMERICA		1.G FE	1,749,528	1,750,000	1,698,094	1,750,000		21			2.375	2.375	AO	8,774	41,563	09/15/2020	10/15/2027	1,770,781
44891A-BT-3	HYUNDAI CAPITAL AMERICA		1.G FE	1,773,136	1,775,000	1,693,588	1,774,518		259			1.800	1.814	JJ	15,176	31,950	01/05/2021	01/10/2028	1,790,975
44891A-BX-4	HYUNDAI CAPITAL AMERICA		1.G FE	5,146,093	5,430,000	5,149,268	5,216,145		63,332			2.000	3.664	JD	4,827	108,600	03/20/2025	06/15/2028	5,080,300
44891A-BZ-9	HYUNDAI CAPITAL AMERICA	LS	1.G FE	7,496,775	7,500,000	7,377,544	7,499,525		659			1.650	1.659	MS	35,750	123,750	09/14/2021	09/17/2026	7,561,875
44891A-CT-2	HYUNDAI CAPITAL AMERICA		1.G FE	14,947,050	15,000,000	15,172,284	14,981,058		17,615			5.250	5.379	JJ	378,438	787,500	01/03/2024	01/08/2027	15,393,750
44891A-CV-7	HYUNDAI CAPITAL AMERICA		1.G FE	3,906,598	3,907,000	4,030,543	3,908,031		443			5.400	5.393	JJ	101,387	148,068	03/27/2025	01/08/2031	4,012,489
44891A-DF-1	HYUNDAI CAPITAL AMERICA		1.G FE	5,047,255	5,117,000	5,132,373	5,072,629		24,478			4.300	4.829	MS	59,286	218,809	12/17/2024	09/24/2027	5,227,016
44891A-DK-0	HYUNDAI CAPITAL AMERICA		1.G FE	11,230,051	11,225,000	11,374,084	11,228,953		(1,092)			4.875	4.855	MN	91,203	547,219	12/17/2024	11/01/2027	11,498,609
44891A-DM-6	HYUNDAI CAPITAL AMERICA		1.G FE	2,933,120	2,940,000	3,031,728	2,934,331		1,210			5.300	5.354	JJ	74,880	77,910	01/06/2025	01/08/2030	3,017,910
44891A-DP-9	HYUNDAI CAPITAL AMERICA		1.G FE	22,988,454	23,000,000	23,205,232	22,992,693		4,239			4.850	4.877	MS	297,467	551,553	03/25/2025	03/25/2027	23,557,750
44891A-DZ-7	HYUNDAI CAPITAL AMERICA	0	1.G FE	4,989,950	5,000,000	5,003,503	4,991,039		1,089			4.250	4.318	MS	60,799		09/15/2025	09/18/2028	2,553,125
44891C-BD-4	HYUNDAI CAPITAL AMERICA		1.G FE	2,078,934	2,200,000	2,186,309	2,168,694		35,762			3.500	5.265	MN	12,619	77,000	05/18/2023	11/02/2026	2,035,000
449276-AE-4	IBM INTERNATIONAL CAPITAL PTE LTD		1.G FE	2,239,718	2,270,000	2,294,646	2,245,225		3,054			4.900	5.065	FA	45,110	111,230	02/08/2024	02/05/2034	2,325,615
449276-AG-9	IBM INTERNATIONAL CAPITAL PTE. LTD		1.G FE	9,628,683	9,980,000	9,336,197	9,636,073		6,090			5.300	5.541	FA	214,515	528,940	01/30/2025	02/05/2054	10,244,470
44961@-AA-1	IGPS LOGISTICS LLC		2.B PL	700,000	700,000	731,018	700,000					6.300	6.300	JD	123	44,100	04/18/2024	04/18/2029	722,050
44961@-AB-9	IGPS LOGISTICS LLC		2.B PL	2,300,000	2,300,000	2,423,176	2,300,000					6.400	6.400	JD	409	147,200	04/18/2024	04/18/2031	2,373,600
44961@-AC-7	IGPS LOGISTICS LLC		2.B PL	1,600,000	1,600,000	1,694,421	1,600,000					6.490	6.490	JD	288	103,840	04/18/2024	04/18/2034	1,651,920
44984W-AH-0	INEOS FINANCE PLC		3.C FE	7,079,000	7,100,000	6,284,301	7,091,798		3,085			6.750	6.803	MN	61,238	479,250	02/10/2023	05/15/2028	6,398,913
44984W-AJ-6	INEOS FINANCE PLC		3.C FE	2,680,000	2,680,000	2,327,755	2,680,000					7.500	7.500	AO	42,433	201,000	01/31/2024	04/15/2029	2,780,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
449934-AD-0	IMS HEALTH INCORPORATED		3.B FE	4,370,763	4,390,000	4,387,757	4,387,946		2,631			5.000	5.061	AO	46,339	219,500	05/07/2018	10/15/2026	3,546,500
450319-B#-4	ITC MIDWEST LLC		1.E	47,250,000	47,250,000	33,921,008	47,250,000					3.830	3.830	AO	422,257	1,809,675	04/07/2015	04/07/2055	48,154,838
450319-B*-8	ITC MIDWEST LLC		1.E	15,000,000	15,000,000	14,916,808	15,000,000					3.500	3.500	JD	1,458	525,000	01/19/2012	01/19/2027	11,192,500
450319-D*-6	ITC MIDWEST LLC		1.E	3,500,000	3,500,000	3,489,691	3,500,000					3.870	3.870	AO	29,724	135,450	10/12/2022	10/12/2027	3,567,725
450328-AA-3	ITC GREAT PLAINS LLC		1.E	14,176,000	14,176,000	11,953,147	14,176,000					4.160	4.160	MN	57,334	589,722	11/26/2014	11/26/2044	14,470,861
45138L-AQ-6	IDAHO POWER CORP		1.F FE	1,629,105	1,644,000	1,707,223	1,637,041		603			5.875	5.938	FA	36,488	96,585	08/11/2004	08/15/2034	1,692,293
45138L-AR-4	IDAHO POWER CORP		1.F FE	385,087	407,000	396,497	395,620		868			5.300	5.681	FA	8,149	21,571	12/07/2006	08/15/2035	417,786
45138L-AS-2	IDAHO POWER CORP		1.F FE	1,411,739	1,409,000	1,528,215	1,411,036		(27)			6.300	6.282	JD	3,945	88,767	07/18/2007	06/15/2037	1,453,384
45138L-AT-0	IDAHO POWER CORP		1.F FE	928,142	930,000	985,848	928,985		58			6.250	6.263	AO	12,271	58,125	10/16/2007	10/15/2037	959,063
45138L-BA-0	IDAHO POWER CORP		1.F FE	449,703	450,000	365,688	449,820		8			4.300	4.303	AO	4,838	19,350	04/10/2012	04/01/2042	459,675
45138L-BD-4	IDAHO POWER CO		1.G FE	4,965,700	5,000,000	3,765,147	4,974,165		914			3.650	3.688	MS	60,833	182,500	03/03/2015	03/01/2045	5,091,250
45138L-BE-2	IDAHO POWER COMPANY		1.F FE	3,141,873	3,150,000	2,438,799	3,143,530		204			4.050	4.065	MS	42,525	127,575	03/07/2016	03/01/2046	3,213,788
45138L-BF-9	IDAHO POWER COMPANY		1.F FE	1,632,711	1,945,000	1,596,161	1,649,910		6,800			4.200	5.380	MS	27,230	81,690	05/17/2023	03/01/2048	1,985,845
45138L-BH-5	IDAHO POWER COMPANY		1.F FE	8,829,693	8,950,000	8,734,452	8,833,341		2,194			5.500	5.594	MS	144,940	492,250	02/24/2025	03/15/2053	9,196,125
45138L-BJ-1	IDAHO POWER COMPANY		1.G FE	30,032,059	29,435,000	29,980,107	30,032,716		(729)			5.800	5.653	AO	426,808	866,230	12/04/2025	04/01/2054	30,288,615
45138L-BL-6	IDAHO POWER COMPANY		1.G FE	1,810,984	1,825,000	1,821,596	1,811,321		337			5.700	5.753	MS	30,630	52,590	03/10/2025	03/15/2055	1,877,013
45167R-AG-9	IDEX CORPORATION	0	2.B FE	1,805,360	2,000,000	1,890,135	1,829,826		24,466			3.000	5.220	MN	10,000	60,000	04/15/2025	05/01/2030	2,030,000
45168D-B@-2	IDEXX LABORATORIES INC.		2.A YE	36,700,000	36,700,000	36,559,181	36,700,000					3.720	3.720	MS	443,703	1,365,240	09/04/2014	09/04/2026	37,382,620
451866-SX-6	ILLINOIS CENTRAL RR		1.G FE	11,689,523	11,907,000	12,494,414	11,695,796		65			7.700	7.840	MS	269,958	916,839	06/13/1997	09/15/2096	12,365,420
452308-AQ-2	ILLINOIS TOOL WORKS INC		1.E FE	2,167,858	2,200,000	2,142,903	2,178,072		958			4.875	4.967	MS	31,579	107,250	08/24/2011	09/15/2041	2,253,625
452308-AR-0	ILLINOIS TOOL WORKS INC		1.E FE	9,196,025	8,770,000	7,432,583	9,078,405		(14,335)			3.900	3.601	MS	114,010	342,030	09/22/2022	09/01/2042	8,941,015
452308-AX-7	ILLINOIS TOOL WORKS INC		1.E FE	3,958,482	4,172,000	4,133,924	4,147,977		26,829			2.650	3.317	MN	14,127	110,558	03/15/2018	11/15/2026	4,227,279
452327-AM-1	ILLUMINA INC		2.B FE	6,916,365	6,950,000	6,312,949	6,931,847		3,665			2.550	2.603	MS	48,245	177,225	03/17/2021	03/23/2031	7,038,613
452327-AP-4	ILLUMINA INC		2.B FE	249,658	250,000	257,518	249,867		63			5.750	5.779	JD	719	14,375	11/29/2022	12/13/2027	257,188
452327-AR-0	ILLUMINA INC	LS	2.B FE	8,631,729	8,625,000	8,715,011	8,631,689		(39)			4.750	4.731	JD	40,969		12/08/2025	12/12/2030	8,829,844
45344L-AE-3	CRESCENT ENERGY FINANCE LLC		3.C FE	8,237,238	8,220,000	7,800,384	8,233,639		(3,092)			7.375	7.321	JJ	279,537	658,428	09/04/2024	01/15/2033	8,523,113
45434L-2H-6	INDIAN RAILWAY FINANCE CORP LTD		2.C FE	4,351,471	4,527,000	4,299,111	4,379,321		14,712			3.570	4.166	JJ	71,828	141,265	06/25/2025	01/21/2032	4,607,807
45434M-2A-9	INDIAN RAILWAY FINANCE CORP LTD		2.C FE	5,361,246	5,815,000	5,542,451	5,465,443		74,859			3.249	4.874	FA	72,423	188,929	09/30/2024	02/13/2030	5,909,465
454889-AQ-9	INDIANA MICHIGAN POWER COMPANY		2.A FE	3,089,367	3,100,000	2,696,057	3,091,472		253			4.550	4.571	MS	41,531	141,050	02/29/2016	03/15/2046	3,170,525
454889-AV-8	INDIANA MICHIGAN POWER CO		2.A FE	1,941,167	1,865,000	1,852,992	1,939,619		(1,237)			5.625	5.342	AO	26,227	104,906	08/14/2024	04/01/2053	1,917,453
455170-AB-6	INDIANA UNIVERSITY HEALTH INC OBLIGATE		1.C FE	2,153,515	3,250,000	2,049,603	2,181,963		19,405			2.852	5.172	MN	15,448	92,690	07/09/2024	11/01/2051	3,245,632
45517J-AA-7	INDIANA UNIVERSITY FOUNDATION INC		1.A FE	9,000,000	9,000,000	5,670,310	9,000,000					2.820	2.820	AO	63,450	253,800	10/06/2021	10/01/2051	9,101,548
455434-BH-2	INDIANAPOLIS PWR & LIGHT		1.G FE	816,723	822,000	877,712	819,022		191			6.050	6.096	AO	12,433	49,731	10/02/2006	10/01/2036	846,866
455434-BQ-2	INDIANAPOLIS POWER & LIGHT CO		1.G FE	13,478,400	13,500,000	11,425,978	13,484,791		556			4.650	4.660	JD	52,313	627,750	06/03/2013	06/01/2043	13,813,875
455434-BR-0	INDIANAPOLIS POWER AND LIGHT COMPA		1.G FE	1,727,898	1,750,000	1,477,900	1,733,331		567			4.500	4.577	JD	6,563	78,750	06/10/2014	06/01/2044	1,789,375
455434-BS-8	INDIANAPOLIS POWER & LIGHT CO		1.F FE	6,326,064	6,350,000	5,429,028	6,331,188		559			4.700	4.723	MS	99,483	298,450	12/17/2015	09/01/2045	6,499,225
455434-BW-9	INDIANAPOLIS POWER & LIGHT CO		1.G FE	12,068,340	12,040,000	11,979,489	12,069,328		322			5.700	5.682	AO	171,570	686,280	02/24/2025	04/01/2054	12,383,140
45674G-AB-0	INEOS QUATTRO FINANCE 2 PLC		3.C FE	2,370,000	2,370,000	1,642,842	2,370,000					9.625	9.625	MN	29,148	228,112	11/09/2023	03/15/2029	2,484,056
456829-AA-8	INFRAESTRUCTURA ENERGETICA NOVA SA		2.B FE	2,764,402	2,800,000	2,765,346	2,792,000		3,978			3.750	3.897	JJ	48,708	105,000	12/13/2017	01/14/2028	2,648,750
456829-AC-4	INFRAESTRUCTURA ENERGETICA NOVA SA		2.B FE	776,840	800,000	616,760	779,082		417			4.750	4.933	JJ	17,522	38,000	09/10/2020	01/15/2051	614,250
456837-AM-5	ING GROEP NV	0	1.G FE	23,474,410	23,621,000	23,921,951	23,513,312		38,902			4.550	4.728	AO	265,703	808,581	08/14/2025	10/02/2028	24,158,378
456837-AQ-6	ING GROEP NV	0	1.G FE	10,080,778	10,100,000	10,061,826	10,084,263		2,351			4.050	4.100	AO	93,173	308,813	09/12/2025	04/09/2029	10,304,525
456837-AV-5	ING GROEP NV		1.G FE	10,000,000	10,000,000	9,937,698	10,000,000					1.726	1.726	AO	43,150	172,600	03/24/2021	04/01/2027	10,086,300
456837-AW-3	ING GROEP NV		1.G FE	2,650,000	2,650,000	2,441,643	2,650,000					2.727	2.727	AO	18,066	72,266	03/24/2021	04/01/2032	2,483,406
456837-BC-6	ING GROEP NV		1.G FE	1,807,668	1,800,000	1,770,342	1,805,326		(637)			4.252	4.197	MS	19,772	76,536	03/22/2022	03/28/2033	1,838,268

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
456837-BF-9	ING GROEP NV		1.G FE	40,086,306	40,055,000	40,592,229	40,065,907		(9,437)			6.083	6.042	MS	744,500	2,436,546	09/05/2023	09/11/2027	41,273,273
456873-AD-0	TRANE TECHNOLOGIES FINANCING LTD		1.G FE	3,746,288	3,750,000	3,725,173	3,749,352		700			3.800	3.806	MS	39,583	142,500	03/19/2019	03/21/2029	3,821,250
456873-AF-5	TRANE TECHNOLOGIES FINANCING LTD		1.G FE	4,388,472	4,400,000	3,798,185	4,389,918		242			4.500	4.516	MS	55,000	198,000	03/19/2019	03/21/2049	4,499,000
45687A-AN-2	INGERSOLL-RAND GLOBAL HOLDING COMP		1.G FE	1,094,888	1,050,000	882,665	1,088,537		(1,097)			4.300	4.044	FA	16,304	45,150	06/21/2019	02/21/2048	1,072,575
45687A-AP-7	INGERSOLL-RAND GLOBAL HOLDING COMP		1.G FE	4,679,664	4,700,000	4,684,767	4,694,987		2,307			3.750	3.793	FA	63,646	176,250	02/14/2018	08/21/2028	4,788,125
45687V-AB-2	INGERSOLL RAND INC	LS	2.B FE	2,319,979	2,350,000	2,493,650	2,325,678		2,465			5.700	5.870	FA	50,975	133,950	08/17/2023	08/14/2033	2,416,975
45687V-AG-1	INGERSOLL RAND INC		2.B FE	17,126,518	16,980,000	17,089,210	17,126,235		(436)			5.700	5.638	JD	43,016	801,135	11/04/2025	06/15/2054	17,309,655
45688C-AB-3	INGEVITY CORP		3.C FE	6,067,425	6,190,000	6,026,090	6,124,936		20,403			3.875	4.247	MN	39,977	239,863	04/26/2023	11/01/2028	6,167,219
457030-AK-0	INGLES MARKETS INCORPORATED		3.B FE	5,192,721	5,210,000	4,923,336	5,191,849		958			4.000	4.029	JD	9,262	208,400	07/22/2022	06/15/2031	5,028,600
457187-AB-8	INGREDION INC		2.B FE	15,765,672	15,928,000	15,820,400	15,883,901		53,937			3.200	3.533	AO	127,424	509,696	12/14/2022	10/01/2026	16,182,848
457187-AC-6	INGREDION INC		2.B FE	2,395,392	2,400,000	2,261,302	2,397,973		585			2.900	2.921	JD	5,800	69,600	05/08/2020	06/01/2030	2,434,800
457187-AD-4	INGREDION INC	LS	2.B FE	3,744,938	3,800,000	2,856,824	3,751,041		1,169			3.900	3.983	JD	12,350	148,200	05/08/2020	06/01/2050	3,874,100
45774N-AD-0	INNOPHOS HOLDINGS INC	LS	5.A FE	4,321,370	4,334,500	4,089,431	4,325,533		4,103			11.500	11.574	JD	22,154	491,544	12/20/2024	06/15/2029	4,509,180
45780U-AC-8	INRETAIL SHOPPING MALLS 144A		3.A FE	6,202,548	6,210,000	6,229,437	6,202,732		184			5.650	5.671	AO	73,097		10/09/2025	10/16/2032	6,385,433
45784*-AA-5	INSTITUTE FOR ADVANCED STUDY		1.B Z	10,600,000	10,600,000	8,973,029	10,600,000					4.190	4.190	MN	74,023	444,140	07/01/2022	05/01/2053	1,267,084
458140-AU-4	INTEL CORPORATION		2.B FE	4,974,377	4,995,000	4,965,395	4,994,198		2,361			2.600	2.642	MN	15,152	129,870	12/16/2016	05/19/2026	5,059,935
458140-AX-8	INTEL CORPORATION		2.B FE	9,518,294	9,550,000	9,433,996	9,546,190		3,585			3.150	3.180	MN	41,781	300,825	05/08/2017	05/11/2027	9,598,838
458140-AY-6	INTEL CORPORATION		2.B FE	4,970,950	5,000,000	3,791,875	4,976,056		687			4.100	4.134	MN	28,472	205,000	05/08/2017	05/11/2047	5,102,500
458140-BH-2	INTEL CORPORATION		2.B FE	5,974,313	5,850,000	5,463,928	5,900,598		(13,222)			2.450	2.201	MN	18,314	143,325	02/10/2020	11/15/2029	5,921,663
458140-BJ-8	INTEL CORPORATION		2.B FE	10,096,200	9,750,000	6,239,037	10,048,706		(8,762)			3.250	3.064	MN	40,490	316,875	02/10/2020	11/15/2049	9,908,438
458140-BM-1	INTEL CORPORATION		2.B FE	746,556	600,000	492,900	746,556					4.750	2.848	MS	7,600	28,500	05/29/2020	03/25/2050	614,250
458140-BU-3	INTEL CORPORATION		2.B FE	6,047,822	6,050,000	5,310,310	6,048,912		295			2.000	2.003	FA	46,719	121,000	08/10/2021	08/12/2031	6,110,500
458140-BW-9	INTEL CORPORATION		2.B FE	2,890,372	2,900,000	1,789,159	2,891,294		221			3.050	3.067	FA	34,152	88,450	08/10/2021	08/12/2051	2,944,225
458140-CA-6	INTEL CORPORATION		2.B FE	6,189,956	6,200,000	5,986,996	6,193,372		1,074			4.150	4.169	FA	104,349	257,300	08/02/2022	08/05/2032	6,328,650
458140-CB-4	INTEL CORPORATION		2.B FE	698,579	700,000	580,938	698,752		22			4.900	4.912	FA	13,911	34,300	08/02/2022	08/05/2052	717,150
458140-CD-0	INTEL CORPORATION		2.B FE	6,890,000	6,890,000	6,894,375	6,890,000					4.875	4.875	FA	131,556	335,888	02/07/2023	02/10/2026	7,057,944
458140-CE-8	INTEL CORPORATION		2.B FE	89,925	90,000	91,267	89,993		14			4.875	4.879	FA	1,718	4,388	02/07/2023	02/10/2028	92,194
458140-CJ-7	INTEL CORPORATION		2.B FE	19,010,526	19,140,000	17,915,070	19,025,096		4,003			5.700	5.743	FA	427,301	1,090,980	09/20/2023	02/10/2053	19,685,490
458140-CM-0	INTEL CORPORATION		2.B FE	8,605,440	8,580,000	7,948,737	8,605,918		(26)			5.600	5.578	FA	173,507	480,480	02/15/2024	02/21/2054	8,820,240
458140-CN-8	INTEL CORPORATION		2.B FE	2,586,398	2,590,000	2,650,423	2,587,799		603			5.000	5.018	FA	46,764	129,500	02/15/2024	02/21/2031	2,654,750
45834Q-AB-5	INTEGRIS BAPTIST MEDICAL CENTER INC		1.E FE	8,459,358	10,090,000	7,092,476	8,508,484		26,589			3.675	4.668	FA	140,083	370,808	11/18/2024	08/15/2050	10,265,220
45834Q-AC-3	INTEGRIS BAPTIST MEDICAL CENTER INC		1.E FE	9,626,249	12,375,000	9,349,869	9,704,667		50,438			3.875	5.482	FA	181,156	479,531	06/18/2024	08/15/2050	12,614,766
45853N-AA-0	INTERCONNECTION ELECTRIC SA ESP	LS	2.C FE	2,450,000	2,450,000	2,229,561	2,450,000					3.825	3.825	MN	9,111	93,713	11/18/2021	11/26/2033	696,402
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC		1.G FE	8,583,015	8,750,000	8,639,261	8,716,490		19,463			3.100	3.328	MS	79,868	271,250	04/12/2018	09/15/2027	8,885,625
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC		1.G FE	841,785	970,000	805,709	845,655		2,807			4.250	5.220	MS	11,451	41,225	08/15/2024	09/21/2048	990,613
45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC		1.G FE	3,176,402	3,200,000	3,184,404	3,193,386		2,492			3.750	3.831	MS	33,333	120,000	08/08/2018	09/21/2028	3,260,000
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC	0	1.G FE	3,533,080	4,000,000	3,661,273	3,592,439		59,359			2.100	4.659	JD	3,733	84,000	04/07/2025	06/15/2030	4,042,000
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		1.G FE	10,169,198	10,550,000	8,982,190	10,302,624		32,635			1.850	2.211	MS	57,468	195,175	11/29/2022	09/15/2032	9,638,338
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC		1.G FE	1,787,760	1,800,000	1,333,746	1,790,437		524			2.650	2.694	MS	14,045	47,700	08/17/2020	09/15/2040	1,823,850
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC		1.G FE	249,681	250,000	252,101	249,973		64			4.350	4.353	JD	483	10,875	05/12/2022	06/15/2029	255,438
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC		1.G FE	1,049,297	1,050,000	1,059,502	1,049,743		225			4.600	4.604	MS	14,222	48,300	05/12/2022	03/15/2033	1,074,150
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC	LS	1.G FE	2,153,284	2,205,000	2,012,906	2,154,952		879			4.950	5.107	JD	4,851	109,148	08/15/2024	06/15/2052	2,259,574
45866F-BB-9	INTERCONTINENTALEXCHANGE INC		1.G FE	451,081	476,000	471,881	458,850		5,970			3.625	5.088	MS	5,752	17,255	09/10/2024	09/01/2028	395,033
458830-E#-9	INTERMOUNTAIN GAS CO		2.A	2,700,000	2,700,000	2,622,499	2,700,000					3.620	3.620	JD	4,887	97,740	06/13/2019	06/13/2029	2,647,060
458830-F*-2	INTERMOUNTAIN GAS CO		2.A	500,000	500,000	450,611	500,000					3.820	3.820	JD	955	19,100	06/13/2019	06/13/2034	509,550
459200-GS-4	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	5,663,353	5,570,000	5,769,005	5,660,406		(2,948)			5.600	5.432	MN	26,860	311,920	03/05/2025	11/30/2039	5,725,960

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	6,986,980	7,000,000	6,985,066	6,999,275		2,000			3.300	3.328	MN	29,517	231,000	05/08/2019	05/15/2026	7,115,500
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	5,732,456	6,560,000	5,871,080	5,766,847		34,391			4.150	5.434	MN	34,786	272,240	02/24/2025	05/15/2039	6,696,120
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	1,699,880	1,995,000	1,616,356	1,708,328		6,070			4.250	5.333	MN	10,834	84,788	08/15/2024	05/15/2049	2,037,394
459200-KN-0	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	6,748,853	6,750,000	6,125,594	6,749,231		77			2.720	2.722	FA	72,420	183,600	02/02/2022	02/09/2032	4,054,400
459200-KU-4	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	595,686	600,000	599,359	596,974		391			4.400	4.489	JJ	11,293	26,400	07/20/2022	07/27/2032	613,200
459200-KV-2	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	2,761,024	2,800,000	2,473,959	2,763,143		655			4.900	4.990	JJ	58,691	137,200	07/20/2022	07/27/2052	2,868,600
459200-KY-6	INTERNATIONAL BUSINESS MACHINES CO	LS	1.G FE	399,904	400,000	406,729	399,964		7			4.750	4.752	FA	7,653	19,000	01/30/2023	02/06/2033	409,500
459200-KZ-3	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	5,867,668	5,900,000	5,391,754	5,869,101		518			5.100	5.136	FA	121,196	300,900	01/30/2023	02/06/2053	6,050,450
459200-LK-5	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	25,337,830	25,255,000	24,987,406	25,338,446		616			5.700	5.676	FA	563,818	302,243	12/04/2025	02/10/2055	25,974,768
459506-AE-1	INTERNATIONAL FLAVORS & FRAGRANCES		2.C FE	9,144,894	9,149,000	7,394,289	9,146,340		56			4.375	4.377	JD	33,356	400,269	04/17/2018	06/01/2047	8,838,197
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES		2.C FE	22,770,786	22,975,000	23,143,280	22,805,351		57,212			4.450	4.736	MS	269,797	1,022,388	03/20/2025	09/26/2028	22,003,931
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRANCES		2.C FE	13,007,956	14,315,000	12,692,217	13,019,885		8,584			5.000	5.713	MS	188,878	207,000	11/04/2025	09/26/2048	14,672,875
459506-AP-6	INTERNATIONAL FLAVORS AND FRAGRANCES INC		2.C FE	11,432,730	12,472,000	11,967,472	11,869,931		315,464			1.832	4.667	AO	48,236	228,487	08/07/2024	10/15/2027	12,586,244
459506-AQ-4	INTERNATIONAL FLAVORS AND FRAGRANCES INC		2.C FE	23,439,158	26,600,000	24,029,216	23,855,990		416,017			2.300	4.686	MN	101,967	611,800	02/26/2025	11/01/2030	26,299,000
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES		2.C FE	13,002,104	18,465,000	12,631,702	13,103,294		86,036			3.468	5.627	JD	53,364	640,366	03/05/2025	12/01/2050	18,632,582
460146-CH-4	INTERNATIONAL PAPER CO		2.B FE	476,626	450,000	467,244	476,626					6.000	5.111	MN	3,450	27,000	03/28/2014	11/15/2041	463,500
460146-CQ-4	INTERNATIONAL PAPER CO		2.B FE	9,711,812	10,115,000	8,318,203	9,721,633		9,242			4.400	4.676	FA	168,134	445,060	08/15/2024	08/15/2047	10,337,530
460146-CS-0	INTERNATIONAL PAPER CO		2.B FE	22,835,045	24,515,000	19,884,896	22,820,655		15,167			4.350	4.814	FA	402,863	761,903	10/28/2025	08/15/2048	25,048,201
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		3.A FE	9,903,875	10,250,000	10,234,138	10,041,703		55,253			5.250	5.927	JJ	248,135	538,125	05/18/2023	01/15/2029	8,764,175
461070-AD-6	INTERSTATE P&L CO		2.A FE	999,515	987,000	1,059,091	993,290		(461)			6.300	6.198	MN	10,364	62,181	04/18/2007	05/01/2034	1,018,091
461070-AN-4	INTERSTATE POWER AND LIGHT CO		2.A FE	6,077,504	6,050,000	4,535,061	6,071,717		(750)			3.700	3.674	MS	65,911	223,850	09/22/2016	09/15/2046	6,161,925
461070-AP-9	INTERSTATE POWER AND LIGHT CO		2.A FE	199,496	200,000	199,869	199,893		65			4.100	4.121	MS	2,164	8,200	09/19/2018	09/26/2028	102,050
461070-AR-5	INTERSTATE POWER AND LIGHT CO		2.A FE	10,228,844	14,473,000	10,361,026	10,353,775		70,919			3.500	5.702	MS	128,046	506,555	03/27/2025	09/30/2049	14,726,278
461070-AS-3	INTERSTATE POWER AND LIGHT CO		2.A FE	2,389,800	2,400,000	2,205,137	2,395,199		1,020			2.300	2.348	JD	4,600	55,200	05/26/2020	06/01/2030	1,921,850
461070-AT-1	INTERSTATE POWER AND LIGHT CO		2.A FE	8,642,589	11,875,000	7,647,466	8,724,381		53,441			3.100	4.851	MN	31,700	368,125	08/14/2024	11/30/2051	11,881,350
461070-AU-8	INTERSTATE POWER AND LIGHT CO		2.A FE	278,482	280,000	294,254	278,821		154			5.700	5.768	AO	3,369	15,960	09/18/2023	10/15/2033	287,980
461070-AW-4	INTERSTATE POWER AND LIGHT CO		2.A FE	9,568,485	9,905,000	9,404,000	9,572,787		4,302			5.450	5.688	MS	136,455	487,021	04/01/2025	09/30/2054	10,174,911
461127-E@-7	INTERTEK FINANCE PLC		2.A	7,000,000	7,000,000	7,001,253	7,000,000					4.100	4.100	JD	22,322	287,000	12/03/2014	12/03/2026	6,123,000
461127-F#-4	INTERTEK FINANCE PLC		2.A	13,000,000	13,000,000	12,529,526	13,000,000					2.330	2.330	MS	89,187	302,900	03/01/2022	03/15/2028	13,151,450
461127-F@-6	INTERTEK FINANCE PLC		2.A	8,000,000	8,000,000	7,854,437	8,000,000					2.240	2.240	JJ	83,627	179,200	01/13/2022	01/13/2027	8,089,600
461127-G#-3	INTERTEK FINANCE PLC		2.A	82,425,010	88,083,790	89,264,994	88,083,790				10,421,286	3.940	3.940	JD	96,403	3,431,495	12/21/2023	12/21/2026	89,819,041
461127-G*-7	INTERTEK FINANCE PLC		2.A	5,000,000	5,000,000	4,737,888	5,000,000					2.470	2.470	MS	36,364	123,500	03/01/2022	03/15/2029	3,037,050
461127-G@-5	INTERTEK FINANCE PLC		2.A	5,000,000	5,000,000	4,659,666	5,000,000					2.540	2.540	MS	37,394	127,000	03/01/2022	03/15/2030	3,038,100
461127-H*-6	INTERTEK FINANCE PLC		2.A	27,475,003	29,361,263	30,029,115	29,361,263				3,473,762	3.890	3.890	JD	31,726	1,129,316	12/21/2023	12/21/2027	29,932,340
46128M-AN-1	INVERSIONES CMPC SA	LS	2.B FE	12,992,768	13,260,000	12,585,732	13,072,772		38,473			3.850	4.193	JJ	238,238	510,510	02/06/2023	01/13/2030	13,515,255
46128M-AQ-4	INVERSIONES CMPC SA		2.B FE	2,036,351	2,050,000	1,834,597	2,042,313		1,326			3.000	3.078	AO	14,521	61,500	09/28/2021	04/06/2031	1,573,250
46128M-AS-0	INVERSIONES CMPC S.A. 6.125% 23 JUN 2033		2.B FE	5,339,500	5,240,000	5,386,720	5,324,137		(9,057)			6.125	5.851	JD	7,132	320,950	03/26/2024	06/23/2033	5,400,475
46128M-AT-8	INVERSIONES CMPC S.A.		2.B FE	856,956	860,000	883,358	857,388		240			6.125	6.173	FA	18,290	52,675	02/21/2024	02/26/2034	680,213
46150D-AA-0	SOLENIS (OLYMPUS WATER US HOLDINGS	LS	4.C FE	5,181,738	5,175,000	5,156,168	5,181,006		(732)			6.750	6.721	AO	87,328	52,397	07/24/2025	08/01/2032	5,349,656
46205Q-AB-4	ION PLATFORM FINANCE US INC		4.B FE	2,897,273	2,900,000	2,751,686	2,897,311		38			7.875	7.893	MS	53,288		10/01/2025	09/30/2032	2,806,313
46247@-AE-4	IOWA INTERSTATE RAILROAD LLC		1.D PL	11,500,000	11,500,000	11,901,312	11,500,000					6.100	6.100	MS	208,501	701,500	05/29/2024	04/14/2028	11,850,750
46266T-AA-6	IQVIA INC		3.B FE	6,730,000	6,730,000	6,726,270	6,730,000					5.000	5.000	MN	42,997	336,500	05/07/2019	05/15/2027	6,898,250
46266T-AD-0	IQVIA INC		3.B FE	4,079,530	4,050,000	4,201,106	4,065,291		(5,776)			6.500	6.324	MN	33,637	263,250	06/06/2023	05/15/2030	4,181,625
465685-AH-8	ITC HOLDINGS CORP		2.B FE	11,355,488	11,375,000	10,993,917	11,364,067		619			5.300	5.244	JJ	301,438	602,875	06/20/2014	07/01/2043	11,676,438
465685-AR-6	ITC HOLDINGS CORP		2.B FE	2,497,475	2,500,000	2,533,689	2,499,059		511			4.950	4.973	MS	34,031	123,750	09/08/2022	09/22/2027	2,561,875

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
46590X-AM-8	JBS USA HOLDING LUX SARL		2.C FE	1,260,000	1,260,000	1,196,512	1,260,000					3.750	3.750	JD	3,938	47,250	08/22/2023	12/01/2031	1,069,688
46625H-QW-3	JPMORGAN CHASE & CO		1.F FE	4,697,403	4,703,000	4,697,569	4,702,971		376			3.300	3.302	AO	38,800	155,199	03/18/2016	04/01/2026	4,575,775
46625H-RV-4	JPMORGAN CHASE & CO		1.F FE	2,349,399	2,370,000	2,354,775	2,368,407		2,302			2.950	3.038	AO	17,479	69,915	12/16/2016	10/01/2026	2,404,957
466313-AH-6	JABIL INC		2.C FE	8,710,416	8,782,000	8,763,554	8,765,711		8,300			3.950	4.043	JJ	162,845	346,889	02/15/2018	01/12/2028	7,119,895
466313-AJ-2	JABIL INC		2.C FE	11,339,654	10,800,000	10,483,545	11,065,197		(65,669)			3.600	2.897	JJ	179,280	388,800	01/27/2022	01/15/2030	9,162,000
466313-AK-9	JABIL INC		2.C FE	5,886,429	6,550,000	6,107,467	6,109,093		78,664			3.000	4.447	JJ	90,608	196,500	12/21/2022	01/15/2031	6,343,750
466313-AL-7	JABIL INC		2.C FE	19,985,656	21,225,000	21,077,612	21,109,575		388,410			1.700	3.527	AO	76,174	360,825	12/12/2022	04/15/2026	21,405,413
466313-AM-5	JABIL INC		2.C FE	15,777,897	15,850,000	15,874,044	15,829,494		14,209			4.250	4.348	MN	86,074	673,625	06/02/2022	05/15/2027	16,186,813
46647P-AF-3	JPMORGAN CHASE & CO		1.F FE	146,000	146,000	145,219	146,000					3.540	3.540	MN	861	5,168	04/18/2017	05/01/2028	148,584
46647P-AJ-5	JPMORGAN CHASE & CO		1.F FE	4,600,000	4,600,000	4,137,867	4,600,000					3.882	3.882	JJ	77,877	178,572	07/17/2017	07/24/2038	4,689,286
46647P-AK-2	JPMORGAN CHASE & CO		1.F FE	7,250,000	7,250,000	5,940,042	7,250,000					4.032	4.032	JJ	127,484	292,320	07/17/2017	07/24/2048	7,396,160
46647P-AL-0	JPMORGAN CHASE & CO		1.F FE	1,458,690	1,500,000	1,211,419	1,464,544		964			3.964	4.125	MN	7,598	59,460	04/16/2019	11/15/2048	1,529,730
46647P-AN-6	JP MORGAN CHASE & CO		1.F FE	3,500,000	3,500,000	2,795,964	3,500,000					3.897	3.897	JJ	59,862	136,395	01/16/2018	01/23/2049	3,568,198
46647P-BA-3	JPMORGAN CHASE & CO		1.E FE	11,955,742	12,011,000	12,009,055	11,996,042		13,477			3.960	4.076	JJ	200,824	475,636	11/29/2022	01/29/2027	12,248,818
46647P-BD-7	JPMORGAN CHASE & CO		1.F FE	1,975,000	1,975,000	1,946,493	1,975,000					3.702	3.702	MN	11,170	73,115	04/29/2019	05/06/2030	2,011,557
46647P-BE-5	JPMORGAN CHASE & CO		1.E FE	2,100,000	2,100,000	1,993,320	2,100,000					2.739	2.739	AO	12,143	57,519	09/05/2019	10/15/2030	2,128,760
46647P-BL-9	JPMORGAN CHASE & CO		1.E FE	3,400,000	3,400,000	3,169,953	3,400,000					2.522	2.522	AO	16,435	85,748	04/15/2020	04/22/2031	3,442,874
46647P-BN-5	JPMORGAN CHASE & CO		1.E FE	4,313,029	4,300,000	2,929,246	4,313,029					3.109	3.093	AO	25,623	133,687	05/29/2020	04/22/2051	4,366,844
46647P-BP-0	JPMORGAN CHASE & CO		1.G FE	2,325,000	2,325,000	2,195,136	2,325,000					2.956	2.956	MN	9,164	68,727	05/06/2020	05/13/2031	2,359,364
46647P-BU-9	JPMORGAN CHASE & CO		1.E FE	3,800,000	3,800,000	3,379,793	3,800,000					1.764	1.764	MN	7,820	67,032	11/12/2020	11/19/2031	3,833,516
46647P-BX-3	JPMORGAN CHASE & CO		1.F FE	3,625,000	3,625,000	3,236,665	3,625,000					1.953	1.953	FA	28,908	70,796	01/28/2021	02/04/2032	3,256,492
46647P-CE-4	JPMORGAN CHASE & CO	LS	1.F FE	4,200,000	4,200,000	2,987,853	4,200,000					3.328	3.328	AO	26,790	139,776	04/15/2021	04/22/2052	2,744,928
46647P-CR-5	JPMORGAN CHASE & CO		1.E FE	3,900,000	3,900,000	3,523,527	3,900,000					2.545	2.545	MN	14,613	99,255	11/01/2021	11/08/2032	3,240,720
46647P-CU-8	JPMORGAN CHASE & CO		1.E FE	9,300,000	9,300,000	8,547,143	9,300,000					2.963	2.963	JJ	119,409	275,559	01/18/2022	01/25/2033	9,437,780
46647P-DC-7	JPMORGAN CHASE & CO		1.F FE	4,400,000	4,400,000	4,426,251	4,400,000					4.586	4.586	AO	36,433	201,784	04/19/2022	04/26/2033	4,194,013
46647P-DG-8	JPMORGAN CHASE & CO		1.E FE	23,288,323	23,261,000	23,562,878	23,279,143		(8,414)			4.851	4.797	JJ	488,969	1,128,391	12/17/2024	07/25/2028	23,825,196
46647P-DH-6	JPMORGAN CHASE & CO		1.F FE	600,000	600,000	612,471	600,000					4.912	4.912	JJ	12,771	29,472	07/18/2022	07/25/2033	614,736
46647P-DR-4	JPMORGAN CHASE & CO		1.E FE	381,212	380,000	395,458	381,005		(108)			5.350	5.306	JD	1,694	20,330	07/17/2023	06/01/2034	390,165
46647P-DW-3	JPMORGAN CHASE & CO	LS	1.E FE	22,797,306	22,810,000	23,170,108	22,805,206		3,418			6.070	6.082	AO	265,375	1,384,567	10/17/2023	10/22/2027	23,502,284
46647P-DY-9	JPMORGAN CHASE & CO	LS	1.F FE	5,634,065	5,630,000	6,193,074	5,634,104		(53)			6.254	6.242	AO	66,508	352,100	11/01/2023	10/23/2034	5,806,050
46647P-EA-0	JPMORGAN CHASE & CO		1.E FE	13,135,781	13,130,000	13,267,065	13,133,086		(1,891)			5.040	5.016	JJ	290,436	661,752	01/16/2024	01/23/2028	13,460,876
46647P-EB-8	JPMORGAN CHASE & CO		1.E FE	1,015,215	990,000	1,015,036	1,008,364		(5,315)			5.012	4.357	JJ	21,777	49,619	09/12/2024	01/23/2030	1,014,809
46647P-EC-6	JPMORGAN CHASE & CO		1.E FE	8,142,089	8,125,000	8,433,860	8,140,220		(1,065)			5.336	5.307	JJ	190,280	433,550	01/16/2024	01/23/2035	8,341,775
46647P-EP-7	JPMORGAN CHASE & CO (FXD-FRN)		1.E FE	64,628	65,000	65,637	64,732		100			4.505	4.663	AO	561	2,928	12/17/2024	10/22/2028	66,464
46647P-ER-3	JPMORGAN CHASE & CO		1.E FE	6,644,892	6,800,000	6,881,998	6,655,570		10,678			4.946	5.226	AO	64,463	336,328	02/24/2025	10/22/2035	6,968,164
46647P-EW-2	JPMORGAN CHASE & CO		1.E FE	18,018,123	17,665,000	18,500,800	17,998,603		(19,520)			5.502	5.237	JJ	423,869	485,964	02/24/2025	01/24/2036	18,150,964
46656P-AA-2	JABIL INC		2.C FE	2,237,085	2,250,000	2,324,060	2,242,659		2,127			5.450	5.567	FA	51,094	122,625	04/10/2023	02/01/2029	2,311,313
46659*-AB-3	JM FAMILY AUTOMOTIVE LLC		2.B	44,600,000	44,600,000	44,091,713	44,600,000					3.540	3.540	MN	263,140	1,578,840	11/01/2017	11/01/2027	45,389,420
46659*-AD-9	JM FAMILY ENTERPRISES INC	0	2.B	6,200,000	6,200,000	6,252,439	6,200,000					4.550	4.550	JJ	130,079	282,100	01/15/2019	01/15/2029	6,341,050
46659*-AE-7	JM FAMILY ENTERPRISES INC	0	2.B	8,400,000	8,400,000	8,454,680	8,400,000					4.650	4.650	JJ	180,110	390,600	01/15/2019	01/15/2031	8,595,300
46659*-AJ-6	JM FAMILY AUTOMOTIVE LLC		2.B Z	25,000,000	25,000,000	25,688,241	25,000,000					5.140	5.140	JD	96,375	1,285,000	12/04/2024	06/04/2030	25,642,500
468223-AT-9	JACKSON LABORATORY		1.E FE	3,925,000	3,925,000	3,116,955	3,925,000					4.334	4.334	JJ	85,055	170,110	03/12/2018	07/01/2048	481,650
46849L-TL-5	JACKSON NATIONAL LIFE GLOBAL FUNDI		1.F FE	4,536,592	4,945,000	4,712,436	4,610,118		73,526			3.050	5.207	JD	4,190	150,823	02/24/2025	06/21/2029	5,020,411
46849L-UX-7	JACKSON NATIONAL LIFE GLOBAL FUNDI		1.F FE	2,494,625	2,500,000	2,500,675	2,499,958		1,868			5.500	5.578	JJ	65,694	137,500	01/04/2023	01/09/2026	2,568,750
46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL FUNDI		1.F FE	10,578,688	10,545,000	10,771,720	10,571,351		(7,416)			5.250	5.132	AO	121,487	553,613	12/17/2024	04/12/2028	10,821,806
46849L-VE-8	JACKSON NATIONAL LIFE GLOBAL FUNDI		1.F FE	7,090,101	7,090,000	7,321,700	7,090,083		(18)			5.350	5.349	JJ	177,014	189,658	01/06/2025	01/13/2030	7,279,658

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
469814-AA-5	JACOBS ENGINEERING GROUP INC.		2.C FE	20,292,424	20,249,000	21,366,466	20,297,472		(1,115)			5.900	5.856	MS	398,230	1,194,691	04/21/2023	03/01/2033	20,846,346
47032F-AB-5	JAMES HARDIE INTL FIN 144A	LS	3.A FE	9,357,400	9,460,000	9,460,634	9,416,830		20,044			5.000	5.237	JJ	218,106	473,000	08/07/2024	01/15/2028	8,835,500
47077W-AA-6	JANE STREET GROUP LLC		3.A FE	5,570,538	5,510,000	5,420,540	5,522,011		(13,259)			4.500	4.242	MN	31,683	247,950	01/07/2022	11/15/2029	5,633,975
47077W-AC-2	JANE STREET GROUP / JSG FINANCE IN 144A		3.A FE	3,291,675	3,290,000	3,457,021	3,291,387		(236)			7.125	7.111	AO	39,720	234,413	04/18/2024	04/30/2031	3,407,206
47077W-AE-8	JANE STREET GROUP LLC		3.A FE	3,196,400	3,190,000	3,329,710	3,195,769		(631)			6.750	6.701	MN	35,888	111,251	04/23/2025	05/01/2033	3,297,663
47215P-AF-3	JD.COM INC		1.G FE	6,832,160	7,415,000	6,058,055	6,854,512		9,723			4.125	4.603	JJ	141,889	305,869	05/02/2023	01/14/2050	6,598,341
47216F-AA-5	JAZZ SECURITIES DAC		3.A FE	14,644,200	15,270,000	15,060,980	14,895,153		97,119			4.375	5.138	JJ	308,051	668,062	03/29/2023	01/15/2029	13,907,719
47216Q-AB-9	JDE PEETS NV	LS	2.C FE	9,538,080	9,600,000	9,300,978	9,587,481		11,869			1.375	1.502	JJ	60,867	132,000	09/21/2021	01/15/2027	9,666,000
47216Q-AC-7	JDE PEETS NV		2.C FE	2,141,207	2,150,000	1,872,883	2,144,717		853			2.250	2.296	MS	13,034	48,375	09/21/2021	09/24/2031	1,769,688
47233J-GT-9	JEFFERIES FINANCIAL GROUP INC		2.B FE	8,619,612	8,700,000	7,718,610	8,650,938		7,723			2.625	2.731	AO	48,213	228,375	10/05/2021	10/15/2031	8,003,688
47233W-BM-0	JEFFERIES FINANCIAL GROUP INC	0	2.B FE	4,780,596	4,600,000	4,779,120	4,757,456		(23,140)			5.875	4.400	JJ	120,111		08/08/2025	07/21/2028	4,735,125
475795-AD-2	JELD-WEN INC		5.A FE	9,431,450	9,820,000	8,576,767	9,719,793		45,917			4.875	5.409	JD	21,277	478,725	04/15/2019	12/15/2027	9,905,706
47580P-AA-1	JELD-WEN HOLDING INC		5.A FE	3,290,000	3,290,000	2,260,493	3,290,000					7.000	7.000	MS	76,767	236,058	08/08/2024	09/01/2032	3,405,150
476556-CP-8	JERSEY CENTRAL PWR & LT		2.A FE	408,501	411,000	450,172	409,592		93			6.400	6.446	MN	3,361	26,304	05/09/2006	05/15/2036	424,152
476556-DH-5	JERSEY CENTRAL POWER & LIGHT COMPA		1.G FE	9,980,800	10,000,000	10,133,891	9,980,800					5.150	5.175	JJ	167,375		09/02/2025	01/15/2036	10,257,500
476920-AA-1	JETBLUE AIRWAYS CORPORATION	LS	4.A FE	5,553,290	5,520,000	5,561,186	5,543,831		(10,327)			9.875	9.638	MJSD	16,656	510,538	04/03/2025	09/20/2031	5,646,028
478115-AD-0	JOHNS HOPKINS UNIVERSITY		1.B FE	9,830,968	9,505,000	7,559,661	9,770,143		(11,097)			3.753	3.529	JJ	178,361	356,723	02/28/2020	07/01/2045	3,219,297
478160-AL-8	JOHNSON & JOHNSON		1.A FE	999,550	1,000,000	1,055,673	1,000,000					4.950	4.950	MN	6,325	49,500	05/19/2003	05/15/2033	1,024,750
478160-BV-5	JOHNSON & JOHNSON		1.A FE	5,364,144	5,400,000	4,390,402	5,372,477		901			3.700	3.736	MS	66,600	199,800	02/25/2016	03/01/2046	5,499,900
478160-BY-9	JOHNSON & JOHNSON		1.A FE	6,056,195	6,080,000	6,066,021	6,079,573		2,533			2.450	2.491	MS	49,653	148,960	12/15/2016	03/01/2026	6,154,480
478160-CF-9	JOHNSON & JOHNSON		1.A FE	6,732,855	6,750,000	6,149,235	6,738,935		790			3.625	3.643	MS	80,203	244,688	02/28/2017	03/03/2037	4,581,563
478160-CG-7	JOHNSON & JOHNSON		1.A FE	6,285,321	6,300,000	5,098,084	6,288,098		362			3.750	3.763	MS	77,438	236,250	02/28/2017	03/03/2047	6,418,125
478160-CK-8	JOHNSON & JOHNSON		1.A FE	91,891	92,000	90,797	91,985		16			2.900	2.908	JJ	1,230	2,668	11/08/2017	01/15/2028	93,334
478160-CM-4	JOHNSON & JOHNSON		1.A FE	12,599,546	14,615,000	11,287,581	12,704,940		48,884			3.500	4.425	JJ	235,870	511,525	08/14/2024	01/15/2048	14,870,763
478160-CS-1	JOHNSON & JOHNSON		1.A FE	439,625	500,000	295,926	439,625					2.250	2.324	MS	3,750	11,250	10/07/2020	09/01/2050	505,625
478160-CT-9	JOHNSON & JOHNSON		1.A FE	8,530,001	11,060,000	6,100,906	8,571,989		28,441			2.450	3.500	MS	90,323	270,970	08/14/2024	09/01/2060	11,195,485
478160-CX-0	JOHNSON & JOHNSON	LS	1.A FE	7,681,376	7,680,000	7,719,812	7,682,218		35			5.250	5.248	JD	33,600	403,200	05/14/2024	06/01/2054	7,881,600
478165-AH-6	SC JOHNSON & SON INC		2.A FE	18,558,215	18,390,000	16,249,910	18,527,041		(4,049)			4.750	4.692	AO	184,411	873,525	10/15/2015	10/15/2046	18,826,763
478375-AL-2	JOHNSON CONTROLS INTERNATIONAL		2.A FE	1,086,448	1,100,000	979,266	1,089,171		361			4.625	4.705	JJ	25,296	50,875	12/28/2016	07/02/2044	1,125,438
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL		2.A FE	9,788,219	9,578,000	9,575,343	9,578,000		(25,066)			3.900	3.595	FA	142,154	373,542	12/28/2016	02/14/2026	8,342,755
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL PLC		2.A FE	4,600,003	4,650,000	4,010,714	4,607,975		1,136			4.500	4.566	FA	79,050	209,250	09/22/2022	02/15/2047	4,754,625
47837R-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC		2.A FE	2,644,619	2,749,000	2,453,697	2,693,396		11,097			1.750	2.205	MS	14,165	48,108	06/24/2021	09/15/2030	2,117,366
47837R-AD-2	JOHNSON CONTROLS INTERNATIONAL PLC	LS	2.A FE	4,337,666	4,700,000	4,144,316	4,460,648		36,172			2.000	2.899	MS	27,417	94,000	07/11/2022	09/16/2031	4,393,500
47922*-AN-6	SC JOHNSON & SON INC		2.A	15,000,000	15,000,000	12,676,484	15,000,000					2.880	2.880	MN	68,400	432,000	04/21/2022	05/04/2035	14,810,240
47922*-AP-1	SC JOHNSON & SON INC		2.A	14,500,000	14,500,000	9,744,355	14,500,000					3.270	3.270	MN	75,074	474,150	04/21/2022	05/04/2052	14,737,075
48121@-AB-7	JRD HOLDINGS LLC		2.B PL	3,400,000	3,400,000	3,408,794	3,400,000					4.650	4.650	AO	26,789	158,100	04/30/2012	04/30/2027	316,277
48121@-AF-8	JRD HOLDINGS LLC		2.B PL	45,000,000	45,000,000	45,550,665	45,000,000					5.329	5.329	JAJO	469,115	2,757,517	04/25/2018	04/25/2028	45,620,888
48121@-AM-3	JRD HOLDINGS LLC		2.B PL	3,200,000	3,200,000	2,976,375	3,200,000					2.500	2.500	AO	17,111	80,000	10/14/2021	10/14/2029	2,632,500
48121@-AN-1	JRD HOLDINGS. LLC		2.B PL	2,200,000	2,200,000	1,966,360	2,200,000					2.680	2.680	AO	12,611	58,960	10/14/2021	10/14/2031	1,824,120
48121@-AP-6	JRD HOLDINGS. LLC		2.B PL	2,500,000	2,500,000	2,132,701	2,500,000					2.830	2.830	AO	15,133	70,750	10/14/2021	10/14/2033	2,129,715
48121@-AQ-4	JRD HOLDINGS. LLC		2.B PL	1,800,000	1,800,000	1,455,008	1,800,000					2.980	2.980	AO	11,473	53,640	10/14/2021	10/14/2036	1,826,820
48121@-AU-5	JRD HOLDINGS. LLC		2.B PL	8,300,000	8,300,000	8,454,743	8,300,000					5.550	5.550	MN	53,743	460,650	11/19/2024	11/19/2035	8,530,325
48121@-AV-3	JRD HOLDINGS. LLC		2.B PL	8,300,000	8,300,000	8,473,643	8,300,000					5.600	5.600	MN	54,227	464,800	11/19/2024	11/19/2036	8,532,400
48121@-AW-1	JRD HOLDINGS. LLC		2.B PL	3,200,000	3,200,000	3,278,637	3,200,000					5.700	5.700	MN	21,280	182,400	11/19/2024	11/19/2039	3,291,200
48123V-AF-9	ZIFF DAVIS INC		3.C FE	4,648,875	4,550,000	4,321,410	4,593,136		(14,356)			4.625	4.256	AO	44,426	210,438	11/16/2021	10/15/2030	4,573,369
48126B-AA-1	JPMORGAN CHASE & CO		1.F FE	299,505	300,000	305,763	299,760		9			5.400	5.408	JJ	7,875	16,200	12/15/2011	01/06/2042	308,100

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
48203R-AP-9	JUNIPER NETWORKS INC	LS	2.B FE	12,812,053	13,850,000	12,255,550	13,214,969		118,405			2.000	2.915	JD	16,158	277,000	06/16/2022	12/10/2030	13,685,500
48241F-AB-0	KBC GROEP NV		1.G FE	3,000,000	3,000,000	3,098,949	3,000,000					5.796	5.796	JJ	78,246	173,880	01/11/2023	01/19/2029	1,543,470
482480-AM-2	KLA CORP	LS	1.F FE	2,680,784	2,720,000	2,477,448	2,682,229		685			4.950	5.045	JJ	62,084	134,640	09/11/2024	07/15/2052	2,787,320
48268K-AE-1	KT CORPORATION 2.5% 18 JUL 2026 144A		1.G FE	2,986,082	2,910,000	2,883,228	2,916,805		(12,629)			2.500	2.014	JJ	32,940	72,750	02/17/2023	07/18/2026	2,946,375
48268K-AJ-0	KT CORPORATION		1.G FE	2,680,316	2,693,000	2,705,388	2,682,079		1,763			4.375	4.521	JJ	58,255		06/23/2025	01/03/2029	2,751,909
483007-AL-4	KAISER ALUMINUM CORPORATION	LS	3.C FE	4,907,275	4,960,000	4,791,975	4,926,576		5,228			4.500	4.639	JD	18,600	223,200	01/27/2022	06/01/2031	4,100,225
483007-AM-2	KAISER ALUMINUM CORPORATION		3.C FE	4,470,000	4,470,000	4,483,146	4,470,000					5.875	5.875	MS	40,851		10/27/2025	03/01/2034	4,601,306
48305Q-AE-3	KAISER FOUNDATION HOSPITALS		1.D FE	7,024,416	8,705,000	6,069,682	7,074,214		33,814			3.266	4.511	MN	47,384	284,305	07/05/2024	11/01/2049	8,669,295
48305Q-AG-8	KAISER FOUNDATION HOSPITALS		1.D FE	16,600,000	16,600,000	10,857,075	16,600,000					3.002	3.002	JD	41,528	498,332	06/08/2021	06/01/2051	16,747,665
48344F-AB-6	KALLPA GENERACION S.A.		2.C FE	10,082,958	10,075,000	10,506,210	10,086,931		3,973			5.875	5.847	JJ	248,272	279,650	12/04/2025	01/30/2032	9,753,328
48344F-AC-4	KALLPA GENERACION SA 144A		2.C FE	3,483,000	3,440,000	3,450,492	3,482,533		(467)			5.500	5.332	MS	57,811		10/30/2025	09/11/2035	3,534,600
485134-BH-2	KANSAS CITY POWER & LT		1.F FE	817,052	822,000	893,874	819,450		276			6.050	6.092	MN	6,355	49,731	11/14/2005	11/15/2035	846,866
485134-BM-1	KANSAS CITY POWER & LT		1.F FE	1,255,871	1,200,000	1,181,481	1,238,081		(1,703)			5.300	4.989	AO	15,900	63,600	01/12/2012	10/01/2041	1,231,800
485134-BR-0	KANSAS CITY POWER & LIGHT COMPANY		1.F FE	1,748,478	1,750,000	1,436,105	1,748,740		34			4.200	4.205	MS	21,642	73,500	02/26/2018	03/15/2048	1,786,750
485134-BS-8	EVERGY METRO INC		1.F FE	9,316,580	11,430,000	9,190,329	9,372,351		39,504			4.125	5.506	AO	117,872	471,488	02/24/2025	04/01/2049	11,665,744
48536#-AA-6	KANSAS STATE UNIVERSITY FOUNDATION		1.E	15,015,337	15,015,337	15,319,515	15,015,337					5.140	5.140	JD	23,582	771,788	06/20/2023	06/20/2030	14,666,302
48666K-AY-5	KB HOME		3.A FE	724,825	790,000	786,867	747,190		9,464			4.800	6.403	MN	4,845	37,920	07/12/2023	11/15/2029	808,960
48666K-BA-6	KB HOME	LS	3.A FE	3,032,200	2,990,000	3,088,858	3,007,836		(10,667)			7.250	6.833	JJ	99,957	216,775	08/21/2023	07/15/2030	3,098,388
487836-BP-2	KELLOGG COMPANY		2.A FE	6,092,816	6,002,000	5,991,997	6,004,873		(11,225)			3.250	3.052	AO	48,766	195,065	06/16/2016	04/01/2026	6,099,533
487836-BU-1	KELLOGG COMPANY		2.A FE	11,042,607	11,700,000	11,599,604	11,381,019		159,503			3.400	4.916	MN	50,830	397,800	11/08/2023	11/15/2027	11,898,900
487836-BW-7	KELLOGG COMPANY	0	2.A FE	4,264,474	4,299,000	4,325,924	4,276,318		7,552			4.300	4.534	MN	23,621	184,857	04/24/2025	05/15/2028	4,391,429
487836-BX-5	KELLOGG COMPANY		1.F FE	2,393,544	2,400,000	2,197,961	2,396,980		646			2.100	2.130	JD	4,200	50,400	05/26/2020	06/01/2030	1,919,950
487836-BZ-0	KELLOGG COMPANY		2.A FE	18,077,945	18,110,000	18,800,945	18,087,391		2,537			5.250	5.271	MS	316,925	950,775	02/23/2023	03/01/2033	18,585,388
487836-CA-4	KELLANOVA		2.A FE	2,677,815	2,670,000	2,689,003	2,677,964		134			5.750	5.728	MN	19,191	153,525	05/06/2024	05/16/2054	2,721,044
488401-AD-2	KEMPER CORP		2.C FE	4,936,536	4,950,000	4,570,265	4,941,133		1,258			3.800	3.833	FA	66,880	188,100	02/15/2022	02/23/2032	4,789,300
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC		4.A FE	3,938,688	4,170,000	4,156,324	4,041,076		40,095			4.875	6.014	MS	59,857	203,288	03/10/2023	09/15/2028	2,950,200
489170-AE-0	KENNAMETAL INC		2.B FE	3,573,756	3,600,000	3,615,395	3,592,978		2,909			4.625	4.710	JD	7,400	166,500	06/04/2018	06/15/2028	3,683,250
489170-AF-7	KENNAMETAL INC		2.B FE	4,033,877	4,000,000	3,661,914	4,018,112		(3,470)			2.800	2.701	MS	37,333	112,000	02/09/2021	03/01/2031	3,650,400
491386-AL-2	KENTUCKY POWER CO		2.B FE	4,863,195	5,733,000	5,689,038	5,317,581		44,685			5.625	6.914	JD	26,873	322,481	12/26/2008	12/01/2032	5,894,241
491386-E@-3	KENTUCKY POWER COMPANY		2.B YE	19,300,000	19,300,000	18,476,278	19,300,000					3.450	3.450	MS	201,605	665,850	09/12/2017	09/12/2029	19,632,925
491674-BL-0	KENTUCKY UTILITIES COMPANY		1.F FE	2,198,174	2,200,000	1,866,848	2,198,668		42			4.375	4.380	AO	24,063	96,250	09/21/2015	10/01/2045	2,248,125
491674-BM-8	KENTUCKY UTILITIES COMPANY		1.F FE	6,992,308	10,185,000	7,035,354	7,043,154		50,846			3.300	5.643	JD	28,009	336,105	02/24/2025	06/01/2050	10,353,053
491674-BP-1	KENTUCKY UTILITIES COMPANY		1.F FE	9,940,700	9,625,000	9,744,511	9,940,589		(111)			5.850	5.620	FA	215,841		11/04/2025	08/15/2055	9,906,531
49177J-AF-9	KENVUE INC	0	1.F FE	15,031,550	14,721,000	15,039,681	14,952,980		(78,570)			5.050	4.273	MS	204,438	625,493	04/03/2025	03/22/2028	15,092,705
49177J-AK-8	KENVUE INC		1.F FE	928,056	930,000	950,353	928,513		225			4.900	4.927	MS	12,532	45,570	10/19/2023	03/22/2033	952,785
49177J-AP-7	KENVUE INC	LS	1.F FE	16,979,154	17,405,000	15,922,038	16,995,960		7,215			5.050	5.210	MS	241,712	878,953	10/28/2024	03/22/2053	17,844,476
49177J-AR-3	KENVUE INC		1.F FE	23,436,514	24,815,000	22,588,497	23,441,911		5,397			5.200	5.553	MS	354,855	467,480	10/28/2025	03/22/2063	25,460,190
49271V-AF-7	KEURIG DR PEPPER INC	0	2.B FE	10,061,019	10,077,000	10,161,131	10,065,024		3,981			4.597	4.650	MN	46,324	463,240	04/15/2025	05/25/2028	10,308,620
49271V-AJ-9	KEURIG DR PEPPER INC		2.B FE	648,330	650,000	618,017	649,401		199			3.200	3.223	MN	3,467	20,800	04/07/2020	05/01/2030	660,400
49271V-AK-6	KEURIG DR PEPPER INC		2.B FE	9,047,532	11,500,000	8,385,539	9,137,220		43,468			3.800	5.274	MN	72,833	437,000	08/15/2024	05/01/2050	11,718,500
49271V-AM-2	KEURIG DR PEPPER INC		2.B FE	2,962,335	3,000,000	2,021,114	2,966,556		857			3.350	3.416	MS	29,592	100,500	03/05/2021	03/15/2051	2,948,575
49271V-AN-0	KEURIG DR PEPPER INC		2.B FE	6,875,947	6,950,000	6,205,379	6,909,553		7,570			2.250	2.369	MS	46,044	156,375	03/05/2021	03/15/2031	6,674,250
49271V-AQ-3	KEURIG DR PEPPER INC		2.B FE	3,207,004	3,270,000	3,148,282	3,224,028		6,363			4.050	4.298	AO	27,959	132,435	08/18/2023	04/15/2032	3,234,193
49271V-AR-1	KEURIG DR PEPPER INC		2.B FE	18,880,069	21,610,000	17,520,510	18,933,393		41,897			4.500	5.377	AO	205,295	972,450	02/24/2025	04/15/2052	22,096,225
49271V-AV-2	KEURIG DR PEPPER INC		2.B FE	12,976,551	12,885,000	13,168,161	12,971,727		(4,825)			5.300	5.194	MS	201,078	682,905	03/05/2025	03/15/2034	13,226,453
49306S-AA-4	KEY BANK NA	LS	2.A FE	9,451,700	9,400,000	9,446,111	9,419,743		(9,498)			4.390	4.277	JD	19,487	412,660	06/07/2022	12/14/2027	9,606,330

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
49326E-EG-4	KEYCORP		2.B FE	23,967,374	24,458,000	24,477,152	24,074,439		107,065			4.100	4.820	AO	169,915	1,002,778	04/24/2025	04/30/2028	24,959,389
49326E-EK-5	KEYCORP		2.B FE	7,790,562	7,800,000	7,624,568	7,798,312		1,387			2.250	2.267	AO	41,438	175,500	02/03/2020	04/06/2027	7,887,750
49326E-EN-9	KEYCORP		2.B FE	20,500,000	20,500,000	20,514,914	20,500,000					4.789	4.789	JD	81,812	981,745	05/16/2022	06/01/2033	20,990,873
49327M-3H-5	KEYBANK NATIONAL ASSOCIATION		2.A FE	12,505,354	12,480,000	12,623,382	12,501,458		(2,477)			5.000	4.970	JJ	268,667	624,000	02/03/2023	01/26/2033	12,792,000
49327V-2A-1	KEYBANK NA	LS	2.B FE	6,621,029	6,800,000	6,784,642	6,790,836		24,690			3.400	3.748	MN	26,331	231,200	04/30/2018	05/20/2026	6,915,600
49327V-2B-9	KEYBANK NATIONAL ASSOCIATION		2.B FE	11,686,656	11,340,000	11,134,922	11,469,491		(37,439)			3.900	3.495	AO	95,823	442,260	09/04/2019	04/13/2029	10,796,505
49327V-2C-7	KEYBANK NATIONAL ASSOCIATION		2.B FE	4,538,625	4,550,000	4,546,488	4,542,650		1,324			4.900	4.929	FA	88,561	222,950	08/03/2022	08/08/2032	4,661,475
49337W-AH-3	NATIONAL GRID USA		2.B FE	2,760,627	2,500,000	2,597,337	2,611,357		(12,397)			5.875	5.131	AO	36,719	146,875	06/17/2003	04/01/2033	2,573,438
49337W-AJ-9	NATIONAL GRID USA		2.B FE	4,000,000	4,000,000	4,196,662	4,000,000					5.803	5.803	AO	58,030	232,120	03/29/2005	04/01/2035	4,116,060
49338C-AB-9	KEYSPAN GAS EAST CORPORATION		2.A FE	6,576,740	6,650,000	6,581,324	6,644,498		8,702			2.742	2.874	FA	68,885	182,343	04/05/2017	08/15/2026	6,741,172
49338C-AC-7	KEYSPAN GAS EAST CORPORATION		2.A FE	4,600,000	4,600,000	3,075,287	4,600,000					3.586	3.586	JJ	74,688	164,956	01/12/2022	01/18/2052	4,682,478
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC		2.A FE	8,148,020	7,680,000	7,719,710	7,749,297		(68,363)			4.600	3.635	AO	83,413	353,280	03/20/2025	04/06/2027	6,731,340
49338L-AF-0	KEYSIGHT TECHNOLOGIES INC		2.A FE	4,049,309	3,850,000	3,693,244	3,943,053		(24,687)			3.000	2.287	AO	19,571	115,500	07/13/2021	10/30/2029	3,197,250
49338L-AG-8	KEYSIGHT TECHNOLOGIES INC	LS	2.A FE	10,707,163	11,095,000	11,196,221	10,737,266		30,103			4.950	5.416	AO	115,943	558,356	02/24/2025	10/15/2034	11,369,601
494368-AS-2	KIMBERLY-CLARK CORP		1.F FE	105,528	100,000	104,133	100,933		(410)			6.375	5.874	JJ	3,188	6,375	04/09/2008	01/01/2028	103,188
494368-BC-6	KIMBERLY-CLARK CORP		1.F FE	1,510,905	1,527,000	1,762,032	1,517,429		653			6.625	6.704	FA	42,152	101,164	07/25/2007	08/01/2037	1,577,582
494368-BL-6	KIMBERLY-CLARK CORP		1.F FE	2,338,280	2,450,000	1,952,902	2,364,095		3,365			3.700	3.981	JD	7,554	90,650	02/10/2017	06/01/2043	2,495,325
494368-BU-6	KIMBERLY-CLARK CORPORATION		1.F FE	448,326	450,000	449,267	449,981		157			2.750	2.786	FA	4,675	12,375	02/17/2016	02/15/2026	456,188
494368-BV-4	KIMBERLY-CLARK CORPORATION		1.F FE	7,944,445	8,250,000	5,906,331	8,003,867		7,681			3.200	3.393	JJ	110,733	264,000	02/10/2017	07/30/2046	8,382,000
494368-BW-2	KIMBERLY-CLARK CORPORATION		1.F FE	7,456,854	7,600,000	5,987,754	7,469,198		3,555			3.900	4.017	MN	46,930	296,400	09/11/2024	05/04/2047	7,748,200
494368-BY-8	KIMBERLY-CLARK CORPORATION		1.F FE	99,844	100,000	100,261	99,966		19			3.950	3.963	MN	658	3,950	10/24/2018	11/01/2028	101,975
494368-CA-9	KIMBERLY-CLARK CORPORATION		1.F FE	572,363	550,000	364,789	570,039		(603)			2.875	2.666	FA	6,325	15,813	12/20/2021	02/07/2050	557,906
494386-AD-7	KIMBERLY CLARK DE MEXICO SAB DE CV		1.G FE	1,805,040	1,840,000	1,671,410	1,821,829		3,760			2.431	2.666	JJ	22,365	44,730	05/05/2021	07/01/2031	553,311
494550-AL-0	KINDER MORGAN ENER PART		2.B FE	1,226,736	1,233,000	1,436,851	1,230,462		308			7.750	7.792	MS	28,136	95,558	03/11/2002	03/15/2032	1,280,779
494550-AW-6	KINDER MORGAN ENER PART		2.B FE	5,633,826	5,110,000	5,753,901	5,610,299		(23,527)			6.950	5.808	JJ	163,761	177,573	02/24/2025	01/15/2038	5,287,573
494550-BK-1	KINDER MORGAN ENER PART		2.B FE	150,937	200,000	197,742	150,937					5.625	5.315	MS	3,750	11,250	12/16/2011	09/01/2041	205,625
494550-BP-0	KINDER MORGAN ENERGY PARTNERS LP		2.B FE	4,478,490	4,500,000	4,102,370	4,484,313		565			5.000	5.031	MS	75,000	225,000	02/21/2013	03/01/2043	4,612,500
494553-AE-0	KINDER MORGAN INC		2.B FE	12,516,614	12,510,000	12,938,614	12,517,321		(120)			5.400	5.390	FA	281,475	675,540	12/17/2024	02/01/2034	12,847,770
49456B-AG-6	KINDER MORGAN INC		2.B FE	589,643	750,000	765,847	589,643					5.300	5.323	JD	3,313	39,750	11/24/2014	12/01/2034	769,875
49456B-AJ-0	KINDER MORGAN INC		2.B FE	6,726,359	7,560,000	6,823,671	6,744,073		17,714			5.050	5.979	FA	144,228	190,890	02/24/2025	02/15/2046	7,750,890
49456B-AQ-4	KINDER MORGAN INC		2.B FE	11,948,443	13,050,000	11,953,721	11,972,811		20,441			5.200	5.868	MS	226,200	678,600	02/24/2025	03/01/2048	13,389,300
49456B-AT-8	KINDER MORGAN INC		2.B FE	19,277,519	27,650,000	19,413,489	19,454,440		123,474			3.600	5.822	FA	376,040	995,400	02/13/2025	02/15/2051	28,045,900
49456B-AW-1	KINDER MORGAN INC		2.B FE	10,658,076	11,115,000	10,364,783	10,675,876		8,790			5.450	5.739	FA	252,403	605,768	08/14/2024	08/01/2052	11,417,884
49456B-AX-9	KINDER MORGAN INC		2.B FE	7,715,464	7,740,000	7,975,839	7,721,183		1,960			5.200	5.238	JD	33,540	402,480	01/26/2023	06/01/2033	7,941,240
49456B-BA-8	KINDER MORGAN INC		2.B FE	11,651,802	11,420,000	11,389,467	11,651,514		(214)			5.950	5.802	FA	283,121	108,591	12/04/2025	08/01/2054	11,759,745
49456B-BB-6	KINDER MORGAN INC		2.B FE	9,987,000	10,000,000	10,349,566	9,989,565		2,565			5.150	5.177	JD	42,917	300,417	04/22/2025	06/01/2030	10,257,500
49461M-AA-8	KINETIK HOLDINGS LP		3.A FE	7,641,166	7,900,000	7,969,773	7,733,116		31,145			5.875	6.421	JD	20,628	464,125	04/11/2023	06/15/2030	6,855,638
49461M-AB-6	KINETIK HOLDINGS LP		3.A FE	3,010,250	2,980,000	3,068,604	3,002,415		(7,835)			6.625	6.210	JD	8,774	197,425	04/08/2025	12/15/2028	3,078,713
497266-AC-0	KIRBY CORPORATION	0	2.B FE	2,949,930	3,000,000	2,997,975	2,962,060		12,130			4.200	4.819	MS	42,000	63,000	03/28/2025	03/01/2028	3,063,000
497266-B#-2	KIRBY CORPORATION		2.B	24,200,000	24,200,000	22,328,462	24,200,000					3.510	3.510	JJ	382,239	849,420	01/19/2023	01/19/2033	24,624,710
50012L-AC-8	KODIAK GAS SERVICES LLC		3.C FE	10,795,050	10,716,000	11,149,527	10,761,617		(19,323)			7.250	7.030	FA	293,499	776,910	04/25/2024	02/15/2029	11,104,455
50012L-AE-4	KODIAK GAS SERVICES LLC	LS	3.C FE	2,228,815	2,218,000	2,279,960	2,228,507		(308)			6.750	6.670	AO	48,242		09/03/2025	10/01/2035	2,013,745
50064Y-AP-8	KOHNPW 1 1/4 04/27/26		1.C FE	1,513,176	1,540,000	1,525,139	1,537,282		8,214			1.250	1.763	AO	3,422	19,250	02/15/2023	04/27/2026	1,348,375
50077L-AB-2	KRAFT HEINZ FOODS CO		2.B FE	12,742,127	13,810,000	11,447,084	12,787,725		27,309			4.375	4.938	JD	50,349	604,188	09/11/2024	06/01/2046	14,112,094
50077L-AD-8	KRAFT HEINZ FOODS CO		2.B FE	34,169,233	35,583,000	35,427,409	35,411,185		405,415			3.000	4.165	JD	88,958	1,067,490	12/09/2022	06/01/2026	36,116,745

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
50077L-AV-8	KRAFT HEINZ FOODS CO		2.B FE	2,003,552	2,055,000	2,013,042	2,014,917		8,835			3.750	4.257	AO	19,266	77,063	09/12/2024	04/01/2030	2,093,531
50077L-AZ-9	KRAFT HEINZ FOODS CO		2.B FE	26,375,335	29,915,000	25,809,520	26,481,829		68,188			4.875	5.765	AO	364,589	1,458,356	02/24/2025	10/01/2049	30,644,178
50077L-BC-9	KRAFT HEINZ FOODS CO		2.B FE	12,234,874	12,680,000	12,647,668	12,531,353		100,119			3.875	4.767	MN	62,784	491,350	03/20/2025	05/15/2027	12,925,675
50077L-BJ-4	KRAFT HEINZ FOODS CO		2.B FE	20,027,357	21,210,000	19,894,576	20,042,111		14,752			5.500	5.930	JD	97,213	908,050	11/04/2025	06/01/2050	21,793,275
50077L-BN-5	KRAFT HEINZ FOODS CO	LS	2.B FE	7,068,466	6,955,000	7,157,229	7,062,671		(5,795)			5.400	5.182	MS	110,585	208,650	04/03/2025	03/15/2035	7,142,785
501044-BV-2	KROGER CO/THE		2.A FE	1,118,685	1,000,000	1,120,258	1,032,462		(7,321)			8.000	6.990	MS	23,556	80,000	08/13/2003	09/15/2029	1,040,000
501044-CK-5	KROGER CO/THE		2.A FE	245,622	247,000	283,941	246,151		43			6.900	6.942	AO	3,598	17,043	03/19/2008	04/15/2038	255,522
501044-DC-2	THE KROGER CO		2.A FE	9,612,551	9,892,000	9,885,190	9,885,151		81,027			3.500	4.349	FA	144,258	346,220	06/15/2022	02/01/2026	10,065,110
501044-DJ-7	KROGER CO		2.A FE	7,944,527	8,120,000	8,091,878	8,061,001		35,337			3.700	4.179	FA	125,183	300,440	07/13/2022	08/01/2027	8,270,220
501044-DK-4	KROGER CO		2.A FE	6,000,121	6,850,000	5,905,866	6,003,576		3,455			4.650	5.636	JJ	146,875		11/04/2025	01/15/2048	7,009,263
501044-DP-3	KROGER CO		2.A FE	3,043,473	3,050,000	2,808,623	3,047,210		689			2.200	2.222	MN	11,183	67,100	04/21/2020	05/01/2030	3,083,550
501044-DQ-1	KROGER CO		2.B FE	8,064,171	8,200,000	7,232,130	8,125,614		13,996			1.700	1.887	JJ	64,279	139,400	07/01/2021	01/15/2031	6,051,000
501044-DV-0	KROGER CO		2.B FE	3,081,156	3,120,000	3,142,543	3,083,976		2,820			5.000	5.166	MS	45,933	78,000	04/03/2025	09/15/2034	3,198,000
501044-DW-8	KROGER CO		2.A FE	31,366,356	33,035,000	31,584,186	31,386,870		20,461			5.500	5.860	MS	534,983	1,588,634	04/30/2025	09/15/2054	33,943,463
501044-DX-6	KROGER CO		2.A FE	3,738,496	3,865,000	3,698,864	3,739,394		878			5.650	5.863	MS	64,299	229,291	03/06/2025	09/15/2064	3,974,186
50152#-AB-3	CONVENIENCE STORE INVESTMENTS INC		2.C PL	8,084,203	8,084,203	7,708,879	8,084,203					3.530	3.530	FMAN	29,330	285,372	04/20/2015	02/24/2035	149,690
50152#-AQ-0	KWIK TRIP INC		2.C PL	43,000,000	43,000,000	38,952,721	43,000,000					3.210	3.210	FMAN	141,864	1,380,300	10/25/2022	08/24/2037	1,905,167
501550-AJ-9	KYNDRYL HOLDINGS INC		2.B FE	19,973,092	20,000,000	19,672,550	19,994,566		6,767			2.050	2.085	AO	86,556	410,000	09/27/2022	10/15/2026	20,205,000
50168Q-AC-9	LABL INC		5.A FE	1,302,031	2,064,000	1,293,371	1,302,031		(1,598)	760,265		5.875	5.793	MN	20,210	121,260	01/28/2022	11/01/2028	981,063
50168Q-AE-5	LABL INC		5.A FE	7,311,745	11,484,000	7,246,069	7,311,745		(22,940)	4,226,771		9.500	9.223	MN	181,830	1,090,980	03/29/2023	11/01/2028	5,182,053
50168Q-AF-2	LABL INC		5.A FE	1,769,145	3,290,000	1,749,793	1,769,145			1,520,855		8.625	8.626	AO	70,941	278,245	09/25/2024	10/01/2031	1,911,026
50186Q-AC-7	LG ELECTRONICS		2.B FE	2,649,360	2,660,000	2,708,518	2,655,141		3,467			5.625	5.772	AO	27,847	149,625	04/18/2024	04/24/2027	2,734,813
501889-AD-1	LKQ CORP		2.C FE	13,024,682	13,354,000	13,797,182	13,174,150		69,235			5.750	6.350	JD	34,127	767,855	10/26/2023	06/15/2028	13,737,928
501889-AF-6	LKQ CORP	LS	2.C FE	5,223,934	5,260,000	5,640,462	5,231,210		3,143			6.250	6.343	JD	14,611	328,750	10/26/2023	06/15/2033	5,424,375
50190E-AA-2	MORGAN AUTO GROUP LLC		4.B FE	3,462,202	3,380,000	3,331,051	3,386,733		(19,425)			4.875	4.265	MN	27,463	164,775	10/13/2021	05/01/2029	2,397,038
50190E-AC-8	MORGAN AUTO GROUP LLC		4.B FE	6,095,875	6,016,000	6,363,084	6,065,172		(15,733)			8.250	7.892	FA	206,800	496,320	01/09/2024	08/01/2031	6,264,160
501955-AB-4	LG CHEM LTD. 3.625% 15 APR 2029 144A		2.B FE	4,139,728	3,720,000	3,630,274	3,906,912		(54,415)			3.625	2.037	AO	28,468	134,850	07/22/2021	04/15/2029	3,787,425
501955-AC-2	LG CHEM LTD		2.B FE	4,477,320	4,500,000	4,434,382	4,497,578		4,635			1.375	1.480	JJ	29,906	61,875	06/28/2021	07/07/2026	4,530,938
501955-AD-0	LG CHEM LTD		2.B FE	1,999,120	2,000,000	1,782,377	1,999,489		86			2.375	2.380	JJ	22,958	47,500	06/28/2021	07/07/2031	1,214,250
50202*-AB-7	LIDL US LLC		2.A	1,000,000	1,000,000	1,002,378	1,000,000					4.520	4.520	MS	15,067	45,200	08/31/2022	09/01/2029	1,022,600
50202*-AC-5	LIDL US LLC		2.A	1,000,000	1,000,000	986,005	1,000,000					4.600	4.600	MS	15,333	46,000	08/31/2022	09/01/2032	1,023,000
50202*-AD-3	LIDL US LLC		2.A	1,000,000	1,000,000	967,382	1,000,000					4.700	4.700	MS	15,667	47,000	08/31/2022	09/01/2034	1,023,500
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC 144A		2.A FE	33,683,855	49,882,000	34,914,127	34,179,869		198,562			3.797	6.149	JD	5,261	1,894,020	02/05/2024	12/31/2057	3,849,004
50206B-AA-0	LD CELULOSE INTERNATIONAL GMBH		3.C FE	4,953,932	4,835,000	5,070,706	4,934,093		(15,756)			7.950	7.456	JJ	165,498	312,845	09/30/2024	01/26/2032	5,027,191
50212Y-AC-8	LPL HOLDINGS INC		2.C FE	3,909,688	3,890,000	3,889,991	3,890,000					4.625	4.495	MN	22,989	179,913	11/14/2019	11/15/2027	2,670,356
50212Y-AD-6	LPL HOLDINGS INC		2.C FE	3,020,000	3,020,000	2,971,557	3,020,000					4.000	4.000	MS	35,569	120,800	03/04/2021	03/15/2029	2,631,600
50212Y-AF-1	LPL HOLDINGS INC		2.C FE	1,100,000	1,100,000	1,071,090	1,100,000					4.375	4.375	MN	6,149	48,125	05/10/2021	05/15/2031	970,781
50212Y-AH-7	LPL HOLDINGS INC	LS	2.C FE	24,727,389	23,179,000	24,745,030	24,549,788		(177,601)			6.750	4.476	MN	191,227	1,021,883	11/05/2025	11/17/2028	23,961,291
50212Y-AL-8	LPL HOLDINGS INC		2.C FE	7,531,980	7,482,000	7,664,239	7,526,422		(5,558)			5.200	5.040	MS	114,558	215,066	04/28/2025	03/15/2030	7,676,532
50220P-AB-9	LSEG FINANCE PLC		1.G FE	36,447,062	38,377,000	38,118,657	38,173,594		749,220			1.375	3.325	AO	124,592	527,684	08/11/2023	04/06/2026	38,640,842
50220P-AC-7	LSEG FINANCE PLC		1.G FE	1,581,984	1,800,000	1,722,362	1,707,295		38,143			2.000	4.417	AO	8,500	36,000	07/13/2022	04/06/2028	1,818,000
50220P-AD-5	LSEG FINANCE PLC		1.G FE	7,986,640	8,000,000	7,260,019	7,992,819		1,278			2.500	2.518	AO	47,222	200,000	03/25/2021	04/06/2031	5,923,125
50220P-AE-3	LSEG FINANCE PLC		1.G FE	1,915,414	1,925,000	1,485,201	1,917,237		388			3.200	3.234	AO	14,544	61,600	03/25/2021	04/06/2041	1,346,200
50222C-AB-6	LSEG US FIN CORP		1.G FE	2,931,117	2,900,000	3,000,511	2,928,929		(2,188)			5.297	5.144	MS	39,683	153,613	03/20/2025	03/28/2034	2,976,807
50232*-AA-3	LBCT LLC		1.F PL	3,300,000	3,300,000	3,462,714	3,300,000					5.480	5.480	MJSD	502	156,226	02/19/2025	02/19/2032	3,345,210

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
50232*-AB-1	LBCT LLC		1.F PL	5,400,000	5,400,000	5,666,259	5,400,000					5.480	5.480	MJSD	822	255,642	02/19/2025	02/19/2032	5,473,980
50232*-AC-9	LBCT LLC		1.F PL	12,800,000	12,800,000	13,504,126	12,800,000					5.770	5.770	MJSD	2,052	638,034	02/19/2025	02/19/2037	12,984,640
502413-BG-1	L3 TECHNOLOGIES INC		2.B FE	14,846,144	15,200,000	15,317,323	14,919,370		73,226			4.400	5.211	JD	29,724	668,800	04/23/2025	06/15/2028	15,534,400
502431-AF-6	L3HARRIS TECHNOLOGIES INC		2.B FE	2,044,486	2,050,000	1,948,787	2,047,846		676			2.900	2.928	JD	2,642	59,450	11/13/2019	12/15/2029	2,079,725
502431-AL-3	L3HARRIS TECH INC		2.B FE	28,411,448	28,925,000	28,891,856	28,814,637		116,642			3.850	4.261	JD	49,494	1,113,613	07/07/2022	12/15/2026	29,481,806
502431-AN-9	L3HARRIS TECHNOLOGIES INC		2.B FE	398,435	500,000	441,698	431,524		11,725			1.800	4.900	JJ	4,150	9,000	01/17/2023	01/15/2031	252,250
502431-AP-4	L3HARRIS TECHNOLOGIES INC		2.B FE	9,010,854	9,130,000	9,263,331	9,090,412		36,735			5.400	5.836	JJ	227,337	493,020	10/16/2023	01/15/2027	9,376,510
502431-AQ-2	L3HARRIS TECHNOLOGIES INC		2.B FE	2,567,505	2,580,000	2,691,289	2,570,634		1,189			5.400	5.458	JJ	58,437	139,320	08/18/2023	07/31/2033	2,649,660
502431-AR-0	L3HARRIS TECHNOLOGIES INC		2.B FE	11,786,944	11,945,000	11,889,526	11,795,476		1,794			5.600	5.687	JJ	280,575	668,920	08/14/2024	07/31/2053	12,279,460
502431-AV-1	L3HARRIS TECHNOLOGIES INC	LS	2.B FE	35,145,869	34,905,000	34,202,605	35,150,139		4,251			5.500	5.449	FA	725,248	343,510	10/28/2025	08/15/2054	35,864,888
50247W-AB-3	LYB INTERNATIONAL FINANCE II BV		2.B FE	8,524,167	8,400,000	8,357,748	8,396,059		(6,257)			3.500	3.391	MS	97,183	294,000	12/16/2022	03/02/2027	8,547,000
50249A-AA-1	LYB INTERNATIONAL FINANCE III LLC		2.B FE	6,030,300	6,860,000	4,939,244	6,072,804		15,288			4.200	5.000	AO	60,825	288,120	04/28/2023	10/15/2049	7,004,060
50249A-AC-7	LYB INTERNATIONAL FINANCE III LLC		2.B FE	5,090,463	5,100,000	4,801,036	5,095,867		871			3.375	3.395	MN	28,688	172,125	04/15/2020	05/01/2030	5,186,063
50249A-AG-8	LYB INTERNATIONAL FINANCE III LLC		2.B FE	8,305,027	8,860,000	7,902,511	8,494,707		69,928			2.250	3.120	AO	49,838	199,350	02/03/2023	10/01/2030	8,959,675
50249A-AH-6	LYB INTERNATIONAL FINANCE III LLC		2.B FE	1,188,750	1,500,000	1,088,265	1,229,547		12,023			3.375	5.133	AO	12,656	50,625	05/18/2022	10/01/2040	1,525,313
50249A-AJ-2	LYB INTERNATIONAL FINANCE III LLC		2.B FE	4,278,047	4,750,000	3,075,642	4,304,515		8,018			3.625	4.185	AO	43,047	172,188	05/06/2022	04/01/2051	3,970,688
50249A-AL-7	LYONDELLBASELL INDUSTRIES NV	LS	2.B FE	8,670,886	8,680,000	8,820,598	8,675,262		2,317			5.625	5.634	MN	62,388	488,250	05/17/2023	05/15/2033	8,924,125
50540R-AS-1	LABORATORY CORPORATION OF AMERICA		2.B FE	9,155,282	10,885,000	9,706,823	9,247,673		44,392			4.700	6.033	FA	213,165	511,595	09/11/2024	02/01/2045	11,140,798
50540R-AU-6	LABORATORY CORPORATION OF AMERICA		2.B FE	24,683,102	25,100,000	24,988,219	24,845,735		102,977			3.600	4.232	MS	301,200	632,160	04/23/2025	09/01/2027	25,500,900
50540R-AW-2	LABORATORY CORPORATION OF AMERICA		2.B FE	4,792,555	4,805,000	4,578,603	4,800,187		1,430			2.950	2.977	JD	11,812	141,748	11/18/2019	12/01/2029	4,378,646
50540R-AY-8	LABORATORY CORPORATION OF AMERICA		2.B FE	7,389,023	8,344,000	7,662,975	7,685,851		105,473			2.700	4.338	JD	18,774	225,288	02/02/2023	06/01/2031	8,152,594
505588-BE-2	LACLEDE GROUP INC (THE)		1.F FE	2,452,042	2,466,000	2,606,265	2,459,793		814			6.000	6.039	MN	24,660	147,960	04/21/2004	05/01/2034	2,539,980
505588-BF-9	LACLEDE GAS CO		1.F FE	1,231,175	1,233,000	1,318,074	1,232,018		66			6.150	6.160	JD	6,319	75,830	06/06/2006	06/01/2036	1,270,915
505597-AD-6	LACLEDE GROUP INC. (THE)		2.B FE	2,098,005	2,100,000	1,803,664	2,098,563		47			4.700	4.706	FA	37,287	98,700	08/12/2014	08/15/2044	2,149,350
50604#-AA-9	LAFAYETTE COLLEGE		1.D Z	8,000,000	8,000,000	5,440,557	8,000,000					3.150	3.150	MN	42,000	252,000	03/31/2022	11/01/2050	8,126,000
50604#-AB-7	LAFAYETTE COLLEGE		1.D Z	10,000,000	10,000,000	6,881,147	10,000,000					3.210	3.210	MN	53,500	321,000	09/01/2022	11/01/2050	10,160,500
512807-AS-7	LAM RESEARCH CORPORATION		1.G FE	4,203,538	4,227,000	4,225,005	4,225,624		6,560			3.750	3.909	MS	46,673	158,513	11/29/2022	03/15/2026	4,306,256
512807-AT-5	LAM RESEARCH CORPORATION	LS	1.G FE	3,418,411	3,540,000	3,252,733	3,424,603		2,491			4.875	5.115	MS	50,814	172,575	08/23/2023	03/15/2049	3,626,288
512807-AW-8	LAM RESEARCH CORPORATION		1.G FE	2,556,760	2,650,000	1,725,979	2,563,090		1,881			2.875	3.045	JD	3,386	76,188	09/14/2022	06/15/2050	2,688,094
513272-AD-6	LAMB WESTON HOLDINGS INC		3.C FE	3,058,335	3,650,000	3,530,731	3,235,885		84,124			4.125	7.398	JJ	63,153	150,563	10/18/2023	01/31/2030	3,725,281
513272-AE-4	LAMB WESTON HOLDINGS INC		3.C FE	7,106,148	7,056,000	6,722,006	7,083,919		(6,158)			4.375	4.268	JJ	129,483	308,700	01/06/2022	01/31/2032	6,903,788
517834-AJ-6	LAS VEGAS SANDS CORP		2.C FE	314,489	310,000	316,094	313,117		(1,372)			5.900	5.155	JD	1,524	18,290	05/01/2025	06/01/2027	319,145
517834-AL-1	LAS VEGAS SANDS CORP		2.C FE	2,001,195	1,963,000	2,063,130	2,000,355		(841)			6.200	5.907	FA	45,978	47,523	10/23/2025	08/15/2034	2,023,853
51808B-AE-2	LASMO (USA) INC		2.A FE	5,330,612	5,053,000	5,340,886	5,207,484		(76,300)			7.300	5.557	MN	47,133	368,869	05/08/2024	11/15/2027	5,237,435
521865-AY-1	LEAR CORPORATION		2.B FE	11,051,851	11,200,000	11,138,757	11,170,621		16,498			3.800	3.959	MS	125,316	425,600	03/23/2018	09/15/2027	11,310,900
521865-AZ-8	LEAR CORPORATION	LS	2.B FE	6,046,842	6,943,000	6,287,378	6,062,900		14,722			5.250	6.292	MN	46,576	364,508	02/24/2025	05/15/2049	7,125,254
521865-BA-2	LEAR CORPORATION		2.B FE	1,595,408	1,600,000	1,595,064	1,598,438		518			4.250	4.281	MN	8,689	68,000	04/29/2019	05/15/2029	1,634,000
521865-BB-0	LEAR CORPORATION		2.B FE	6,285,762	6,300,000	6,048,844	6,293,935		1,255			3.500	3.524	MN	18,988	220,500	02/20/2020	05/30/2030	6,410,250
521865-BC-8	LEAR CORPORATION		2.B FE	7,982,560	8,000,000	7,119,403	7,989,321		1,612			2.600	2.624	JJ	95,911	208,000	11/04/2021	01/15/2032	7,648,150
521865-BD-6	LEAR CORPORATION	LS	2.B FE	2,246,513	2,250,000	1,531,616	2,246,963		70			3.550	3.558	JJ	36,831	79,875	11/04/2021	01/15/2052	2,188,163
524590-AA-4	LEEWARD RENEWABLE ENERGY LLC		3.C FE	9,105,600	9,620,000	9,155,659	9,195,588		86,545			4.250	5.513	JJ	204,425	339,788	03/10/2025	07/01/2029	9,027,850
524660-AY-3	LEGGETT & PLATT INC		2.C FE	22,516,378	23,216,000	22,856,000	22,915,288		154,171			3.500	4.218	MN	103,827	812,560	08/07/2024	11/15/2027	23,520,530
524660-BA-4	LEGGETT & PLATT INC		2.C FE	2,442,773	2,450,000	1,615,393	2,443,501		152			3.500	3.516	MN	10,957	85,750	11/16/2021	11/15/2051	2,391,125
525015-AA-1	LEHIGH UNIVERSITY		1.D FE	25,421,273	25,350,000	18,662,201	25,410,767		(2,246)			3.479	3.461	MN	112,691	881,927	01/13/2021	11/15/2046	8,596,988
525015-AC-7	LEHIGH UNIVERSITY		1.D FE	20,520,161	20,515,000	12,419,067	20,520,039		(155)			2.703	2.702	MN	70,855	554,521	08/17/2020	11/15/2050	5,410,311
52532X-AJ-4	LEIDOS HOLDINGS INC		2.B FE	16,393,935	16,510,000	17,518,438	16,422,591		9,514			5.750	5.841	MS	279,523	949,325	02/16/2023	03/15/2033	16,984,663

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
52532X-AL-9	LEIDOS INC	LS	2.B FE	5,174,190	5,160,000	5,375,490	5,173,651		(539)			5.500	5.463	MS	83,563	161,608	02/24/2025	03/15/2035	5,301,900
52729B-BT-9	LEVEL 3 FINANCING INC		5.B FE	269,700	870,000	792,144	269,700					3.750	3.749	JJ	15,044	32,625	01/11/2021	07/15/2029	276,150
52729B-CN-1	LEVEL 3 FINANCING INC		4.A FE	3,304,093	3,299,000	3,399,857	3,303,986		(107)			7.000	6.961	MS	85,316		09/04/2025	03/31/2034	3,414,465
53079E-BJ-2	LIBERTY MUTUAL GROUP INC		2.B FE	1,051,050	1,430,000	1,061,898	1,066,201		6,349			3.951	5.921	AO	11,928	56,499	07/13/2023	10/15/2050	1,244,101
53079E-BN-3	LIBERTY MUTUAL GROUP INC		2.B FE	9,243,623	9,395,000	8,806,318	9,246,187		2,268			5.500	5.615	JD	22,966	352,413	10/28/2025	06/15/2052	9,653,363
531542-AB-4	LIBERTY UTILITIES CO		2.B FE	3,029,849	3,030,000	3,192,292	3,029,983		3			5.869	5.868	JJ	74,590	177,831	01/09/2024	01/31/2034	3,118,915
531546-AB-5	LIBERTY UTILITIES FINANCE GP1		2.B FE	3,640,510	3,650,000	3,313,876	3,645,293		943			2.050	2.079	MS	22,032	74,825	09/16/2020	09/15/2030	3,687,413
531968-AA-3	LIGHT AND WONDER INTERNATIONAL	LS	4.A FE	2,020,100	2,010,000	2,097,387	2,015,961		(1,778)			7.500	7.375	MS	50,250	150,750	08/11/2023	09/01/2031	2,085,375
531968-AB-1	LIGHT AND WONDER INTERNATIONAL INC		4.A FE	3,202,000	3,202,000	3,240,680	3,202,000					6.250	6.250	AO	53,923		09/10/2025	10/01/2033	3,302,063
53219L-AY-5	LIFEPOINT HEALTH INC		4.B FE	9,584,075	9,490,000	10,301,034	9,572,351		(11,724)			8.375	8.122	FA	300,253	432,718	04/08/2025	02/15/2032	9,887,394
53229K-AA-7	LIGHTNING POWER LLC		3.C FE	9,904,400	9,740,000	10,358,305	9,875,741		(27,083)			7.250	6.806	FA	266,768	567,204	02/21/2025	08/15/2032	10,093,075
532457-AP-3	ELI LILLY & CO.		1.E FE	583,976	514,000	581,015	550,695		(2,586)			6.770	5.818	JJ	17,399	34,798	07/19/2004	01/01/2036	531,399
532457-BA-5	ELI LILLY & CO		1.E FE	140,384	150,000	162,356	144,369		356			5.550	6.015	MS	2,451	8,325	09/17/2007	03/15/2037	154,163
532457-BJ-6	ELI LILLY AND CO		1.E FE	7,716,804	7,950,000	6,412,072	7,765,500		6,369			3.700	3.872	MS	98,050	294,150	03/30/2017	03/01/2045	8,097,075
532457-BP-2	ELI LILLY AND COMPANY		1.E FE	2,524,116	2,525,000	2,504,661	2,525,000					3.100	3.098	MN	10,002	78,275	05/04/2017	05/15/2027	2,564,138
532457-BR-8	ELI LILLY AND COMPANY		1.E FE	2,486,475	2,500,000	2,043,631	2,489,154		317			3.950	3.980	MN	12,618	98,750	05/04/2017	05/15/2047	2,549,375
532457-BT-4	ELI LILLY AND COMPANY		1.E FE	9,051,398	9,150,000	7,383,108	9,064,033		2,194			3.950	4.012	MS	106,420	361,425	05/19/2022	03/15/2049	9,330,713
532457-BZ-0	ELI LILLY AND COMPANY		1.E FE	4,609,854	4,700,000	2,567,635	4,617,497		1,561			2.500	2.577	MS	34,597	117,500	08/20/2020	09/15/2060	4,758,750
532457-CG-1	ELI LILLY AND COMPANY		1.E FE	13,691,369	13,700,000	12,558,935	13,691,760		143			4.875	4.879	FA	230,046	667,875	02/23/2023	02/27/2053	14,033,938
532457-CH-9	ELI LILLY AND COMPANY		1.E FE	833,448	820,000	742,775	833,376		(46)			4.950	4.854	FA	13,981	40,590	09/11/2024	02/27/2063	840,295
532457-CM-8	ELI LILLY AND COMPANY		1.E FE	3,704,270	3,820,000	3,575,009	3,706,932		2,130			5.000	5.200	FA	75,339	191,000	01/30/2025	02/09/2054	3,915,500
532457-CN-6	ELI LILLY AND COMPANY		1.E FE	3,342,973	3,315,000	3,064,580	3,342,799		(244)			5.100	5.050	FA	66,687	169,065	08/15/2024	02/09/2064	3,399,533
532457-CS-5	ELI LILLY AND COMPANY		1.E FE	15,557,186	15,545,000	14,609,812	15,558,062		109			5.050	5.044	FA	298,745	785,023	12/17/2024	08/14/2054	15,937,511
532457-CT-3	ELI LILLY AND COMPANY		1.E FE	10,837,131	10,810,000	10,209,801	10,836,827		(222)			5.200	5.185	FA	213,918	562,120	08/12/2024	08/14/2064	11,091,060
532457-CU-0	ELI LILLY AND COMPANY	0	1.E FE	3,027,270	3,000,000	3,051,184	3,020,140		(7,130)			4.550	4.203	FA	52,704	68,250	03/20/2025	02/12/2028	3,068,250
532457-CZ-9	ELI LILLY AND COMPANY		1.E FE	5,665,988	5,580,000	5,615,666	5,665,588		(400)			5.600	5.503	FA	120,652	156,240	02/24/2025	02/12/2065	5,736,240
532457-DF-2	ELI LILLY AND COMPANY		1.E FE	9,856,607	9,650,000	9,753,320	9,856,607					5.550	5.402	AO	194,890		12/04/2025	10/15/2055	9,917,788
532457-DG-0	ELI LILLY AND COMPANY		1.E FE	19,699,680	19,250,000	19,472,741	19,699,680					5.650	5.503	AO	395,775		12/04/2025	10/15/2065	19,793,813
53278L-B#-3	LINAMAR CORPORATION		2.C	9,796,104	9,410,906	10,239,480	9,410,906				441,361	5.960	5.960	JJ	235,262	545,117	06/22/2023	06/30/2033	9,691,351
53278L-B@-5	LINAMAR CORPORATION		2.C	19,456,791	18,791,209	16,853,064	18,791,209				2,223,208	1.370	1.370	JJ	107,982	240,150	01/13/2021	01/31/2031	15,017,693
53359#-AK-8	LINCOLN ELECTRIC HOLDINGS INC		2.A	20,000,000	20,000,000	20,953,811	20,000,000					5.620	5.620	FA	402,767	1,124,000	08/22/2024	08/22/2031	20,562,000
53359#-AL-6	LINCOLN ELECTRIC HOLDINGS INC		2.A	6,500,000	6,500,000	6,780,552	6,500,000					5.740	5.740	JD	11,400	373,100	06/20/2024	06/20/2034	6,686,550
536797-AF-0	LITHIA MOTORS INC 144A		3.B FE	2,867,625	2,840,000	2,729,795	2,850,827		(3,549)			4.375	4.230	JJ	57,293	124,250	10/01/2020	01/15/2031	2,820,375
536797-AG-8	LITHIA MOTORS INC		3.B FE	3,864,750	4,020,000	3,887,046	3,931,556		21,024			3.875	4.491	JD	12,981	155,775	07/15/2022	06/01/2029	3,751,300
537008-C@-1	LITTELFUSE INC		2.B	12,942,808	13,200,000	12,807,294	12,944,725		1,917			3.780	4.290	FA	188,496	302,400	12/05/2025	02/15/2030	13,449,480
53767#-AC-2	LITTELFUSE INC.		2.B	1,773,972	1,800,000	1,788,912	1,774,721		749			3.740	5.039	FA	25,432		12/05/2025	02/15/2027	1,833,660
538021-AH-9	NORTHROP GRUMMAN SYSTEMS CORPORATI		2.A FE	1,389,406	1,233,000	1,427,960	1,319,053		(5,802)			6.980	6.053	MS	25,341	86,063	03/23/2006	03/15/2036	1,276,032
539439-AQ-2	LLOYDS BANKING GROUP PLC		1.G FE	15,264,243	15,130,000	15,012,100	15,127,592		(18,834)			3.574	3.470	MN	81,112	540,746	03/20/2025	11/07/2028	15,400,373
539439-AR-0	LLOYDS BANKING GROUP PLC	0	1.G FE	22,509,531	22,455,000	22,598,825	22,519,314		3,875			4.375	4.237	MS	270,162	473,703	12/03/2025	03/22/2028	19,880,578
539439-AT-6	LLOYDS BANKING GROUP PLC	0	1.G FE	20,257,056	20,141,000	20,391,703	20,250,139		(6,917)			4.550	4.328	FA	343,656	234,780	11/14/2025	08/16/2028	18,083,243
539439-AW-9	LLOYDS BANKING GROUP PLC		2.A FE	5,050,000	5,050,000	5,883,838	5,050,000					7.953	7.953	MN	51,319	401,627	11/07/2022	11/15/2033	5,250,813
539439-AX-7	LLOYDS BANKING GROUP PLC		1.G FE	1,162,744	1,115,000	1,156,336	1,145,971		(12,937)			5.871	4.518	MS	20,911	65,462	09/12/2024	03/06/2029	1,147,731
539439-BA-6	LLOYDS BANKING GROUP PLC		1.G FE	8,836,800	8,750,000	9,163,533	8,832,350		(4,450)			5.590	5.455	MN	47,554	489,125	02/24/2025	11/26/2035	8,994,563
53944Y-AB-9	LLOYDS BANKING GROUP PLC		2.A FE	14,112,115	12,295,000	12,310,090	12,379,431		(363,337)			4.650	1.647	MS	154,046	571,718	01/28/2021	03/24/2026	12,580,859
53944Y-AP-8	LLOYDS BANKING GROUP PLC		1.G FE	14,450,000	14,450,000	14,318,949	14,450,000					1.627	1.627	MN	32,653	235,102	03/04/2021	05/11/2027	14,567,551
53944Y-AS-2	LLOYDS BANKING GROUP PLC		1.G FE	10,500,000	10,500,000	10,462,751	10,500,000					3.750	3.750	MS	112,656	393,750	03/11/2022	03/18/2028	10,696,875

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
53944Y-AU-7	LLOYDS BANKING GROUP PLC		1.G FE	4,950,000	4,950,000	5,039,696	4,950,000					4.976	4.976	FA	95,788	246,312	08/04/2022	08/11/2033	5,073,156
53944Y-AX-1	LLOYDS BANKING GROUP PLC	LS	1.G FE	4,779,944	4,710,000	4,966,017	4,775,113		(4,831)			5.679	5.463	JJ	130,768	133,740	02/24/2025	01/05/2035	4,843,740
539830-AR-0	LOCKHEED MARTIN CORP		1.F FE	412,360	400,000	445,868	407,080		(441)			6.150	5.923	MS	8,200	24,600	09/10/2007	09/01/2036	412,300
539830-AU-3	LOCKHEED MARTIN CORP		1.F FE	523,745	500,000	506,097	515,850		(751)			5.500	5.177	MN	3,514	27,500	07/13/2011	11/15/2039	513,750
539830-BB-4	LOCKHEED MARTIN CORP		1.F FE	7,387,880	7,100,000	6,082,286	7,314,927		(9,189)			4.070	3.818	JD	12,843	288,970	03/30/2017	12/15/2042	7,244,485
539830-BC-2	LOCKHEED MARTIN CORP		1.F FE	3,763,716	3,300,000	3,051,476	3,621,981		(33,379)			3.600	2.335	MS	39,600	118,800	07/13/2021	03/01/2035	2,646,800
539830-BD-0	LOCKHEED MARTIN CORP		1.F FE	16,612,797	16,740,000	13,476,162	16,643,176		3,307			3.800	3.842	MS	212,040	636,120	03/31/2016	03/01/2045	17,058,060
539830-BH-1	LOCKHEED MARTIN CORPORATION		1.F FE	1,871,000	1,902,000	1,901,794	1,901,816		4,528			3.550	3.792	JJ	31,135	67,521	10/12/2018	01/15/2026	1,884,873
539830-BL-2	LOCKHEED MARTIN CORPORATION		1.F FE	591,114	600,000	545,779	592,921		202			4.700	4.791	MN	3,603	28,200	11/16/2015	05/15/2046	614,100
539830-BN-8	LOCKHEED MARTIN CORPORATION		1.F FE	4,299,794	3,625,000	2,886,454	4,219,371		(14,259)			4.090	3.165	MS	43,655	148,263	12/03/2019	09/15/2052	3,699,131
539830-BQ-1	LOCKHEED MARTIN CORPORATION		1.F FE	3,271,389	3,300,000	2,099,289	3,275,184		695			2.800	2.843	JD	4,107	92,400	05/15/2020	06/15/2050	3,346,200
539830-BR-9	LOCKHEED MARTIN CORPORATION	LS	1.F FE	1,348,812	1,350,000	1,324,253	1,349,316		161			3.900	3.909	JD	2,340	52,650	04/21/2022	06/15/2032	1,172,425
539830-BS-7	LOCKHEED MARTIN CORPORATION		1.F FE	6,116,220	6,500,000	5,211,956	6,125,163		6,221			4.150	4.507	JD	11,989	269,750	12/27/2024	06/15/2053	6,634,875
539830-BT-5	LOCKHEED MARTIN CORPORATION		1.F FE	3,126,281	3,150,000	2,494,832	3,127,410		251			4.300	4.339	JD	6,020	135,450	04/21/2022	06/15/2062	3,217,725
539830-BX-6	LOCKHEED MARTIN CORPORATION		1.F FE	1,704,644	1,550,000	1,568,852	1,701,850		(2,070)			5.700	5.047	MN	11,289	88,350	08/15/2024	11/15/2054	1,594,175
539830-BY-4	LOCKHEED MARTIN CORPORATION		1.F FE	11,890,806	11,150,000	11,570,209	11,890,085		(721)			5.900	5.481	MN	84,059	328,925	11/04/2025	11/15/2063	11,478,925
539830-BZ-1	LOCKHEED MARTIN CORPORATION	0	1.F FE	3,325,540	3,320,000	3,360,611	3,324,387		(1,153)			4.450	4.389	MN	18,878	147,740	04/15/2025	05/15/2028	3,393,870
539830-CB-3	LOCKHEED MARTIN CORPORATION		1.F FE	12,943,546	13,325,000	12,584,036	12,950,496		5,642			5.200	5.392	FA	261,762	488,410	02/24/2025	02/15/2055	13,671,450
539830-CE-7	LOCKHEED MARTIN CORPORATION		1.F FE	6,709,906	7,040,000	6,549,528	6,712,403		2,244			5.200	5.492	FA	138,297	227,760	02/24/2025	02/15/2064	7,223,040
540424-AT-5	LOEWS CORPORATION		1.G FE	699,223	700,000	670,241	699,662		100			3.200	3.212	MN	2,862	22,400	05/06/2020	05/15/2030	711,200
54233*-AJ-5	LONE STAR TRANSMISSION LLC		1.F PL	8,500,000	8,500,000	8,466,817	8,500,000					5.800	5.800	JD	21,911	493,000	06/06/2024	06/15/2054	8,746,500
546676-AX-5	LOUISVILLE GAS AND ELECTRIC COMPAN		1.F FE	3,397,178	3,400,000	2,883,599	3,397,780		70			4.375	4.380	AO	37,188	148,750	09/21/2015	10/01/2045	3,474,375
546676-AY-3	LOUISVILLE GAS AND ELECTRIC COMPAN		1.F FE	3,644,759	4,355,000	3,563,282	3,668,577		14,412			4.250	5.454	AO	46,272	185,088	08/14/2024	04/01/2049	4,447,544
54738#-AK-8	LOVES TRAVEL STOPS AND COUNTRY STO		1.G	12,900,000	12,900,000	11,533,985	12,900,000					2.060	2.060	FMAN	43,552	265,740	11/02/2020	11/02/2030	9,146,865
548661-AK-3	LOWES COMPANIES INC		2.A FE	1,101,810	1,000,000	1,073,202	1,022,395		(6,082)			6.500	5.725	MS	19,139	65,000	12/18/2003	03/15/2029	1,032,500
548661-DM-6	LOWES COMPANIES INC		2.A FE	12,623,289	13,248,000	13,194,389	13,191,965		191,098			2.500	3.976	AO	69,920	331,200	12/14/2022	04/15/2026	13,413,600
548661-DN-4	LOWES COMPANIES INC		2.A FE	3,378,643	3,350,000	2,543,079	3,372,612		(768)			3.700	3.652	AO	26,167	123,950	06/21/2016	04/15/2046	3,411,975
548661-DS-3	LOWES COS INC		2.A FE	3,086,918	3,100,000	2,603,999	3,088,925		263			4.550	4.575	AO	33,695	141,050	04/03/2019	04/05/2049	3,170,525
548661-DU-8	LOWES COMPANIES INC		2.A FE	199,036	200,000	202,686	199,581		113			4.500	4.554	AO	1,900	9,000	03/24/2020	04/15/2030	204,500
548661-DW-4	LOWES COMPANIES INC		2.A FE	1,569,254	1,620,000	1,469,745	1,571,265		889			5.125	5.343	AO	17,528	83,025	04/29/2024	04/15/2050	1,661,513
548661-DZ-7	LOWES COMPANIES INC		2.A FE	1,708,049	1,775,000	1,129,710	1,708,451		57			3.000	2.969	AO	11,242	53,250	01/14/2021	10/15/2050	1,598,625
548661-EB-9	LOWES COMPANIES INC		2.A FE	947,891	950,000	661,450	948,118		66			3.500	3.512	AO	8,313	33,250	03/29/2021	04/01/2051	966,625
548661-ED-5	LOWES COMPANIES INC		2.A FE	4,988,850	5,000,000	4,712,706	4,995,564		1,588			1.700	1.734	MS	25,028	85,000	09/13/2021	09/15/2028	5,042,500
548661-EE-3	LOWES COMPANIES INC		2.A FE	4,145,601	4,150,000	2,991,828	4,146,340		183			2.800	2.807	MS	34,214	116,200	09/13/2021	09/15/2041	4,208,100
548661-EH-6	LOWES COMPANIES INC		2.A FE	1,399,762	1,400,000	1,343,445	1,399,947		121			3.750	3.750	AO	13,125	52,500	03/22/2022	04/01/2032	1,222,500
548661-EJ-2	LOWES COMPANIES INC		2.A FE	24,654,492	29,255,000	23,125,480	24,691,202		26,676			4.250	5.354	AO	310,834	400,775	12/04/2025	04/01/2052	29,876,669
548661-EL-7	LOWES COMPANIES INC		2.A FE	7,145,605	7,300,000	7,485,353	7,160,569		14,964			5.000	5.320	AO	77,056	365,000	01/23/2025	04/15/2033	7,482,500
548661-EM-5	LOWES COMPANIES INC	LS	2.A FE	17,587,067	18,235,000	17,729,544	17,616,292		11,869			5.625	5.873	AO	216,541	1,025,719	12/17/2024	04/15/2053	18,747,859
548661-ER-4	LOWES COMPANIES INC		2.A FE	20,034,954	20,235,000	20,083,937	20,043,907		8,065			5.750	5.819	JJ	581,756	665,131	04/02/2025	07/01/2053	20,816,756
552081-AM-3	LYONDELLBASELL INDUSTRIES NV	LS	2.B FE	7,394,951	9,155,000	6,960,880	7,413,486		18,534			4.625	6.017	FA	147,020	423,419	02/24/2025	02/26/2055	9,366,709
55261F-AQ-7	M&T BANK CORPORATION		2.A FE	19,630,000	19,630,000	19,737,007	19,630,000					4.553	4.553	FA	335,158	893,754	08/09/2022	08/16/2028	20,076,877
55261F-AR-5	M&T BANK CORPORATION		2.A FE	20,375,121	20,370,000	20,533,772	20,374,952		(162)			5.053	5.049	JJ	440,310	1,029,296	02/03/2023	01/27/2034	20,884,648
55261F-AU-8	M&T BANK CORPORATION		2.A FE	80,923	81,000	82,311	80,959		36			4.833	4.850	JJ	1,794	2,273	12/17/2024	01/16/2029	82,957
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO		1.G FE	3,098,946	3,100,000	3,063,782	3,100,000					3.400	3.398	FA	39,232	105,400	08/14/2017	08/17/2027	3,152,700
552953-CH-2	MGM RESORTS INTERNATIONAL	LS	4.A FE	3,197,475	3,250,000	3,242,752	3,224,515		8,110			4.750	5.040	AO	32,590	154,375	05/03/2022	10/15/2028	3,183,863
552953-CJ-8	MGM RESORTS INTERNATIONAL	LS	3.C FE	10,706,075	10,730,000	11,055,175	10,709,662		1,694			6.500	6.529	AO	147,239	697,450	04/10/2024	04/15/2032	11,078,725

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
552953-CK-5	MGM RESORTS INTERNATIONAL	LS	3.C FE	6,570,000	6,570,000	6,751,793	6,570,000					6.125	6.125	MS	118,488	400,177	09/04/2024	09/15/2029	6,647,531
553283-AE-2	MPH ACQUISITION HOLDINGS LLC		5.C FE	983,471	1,782,682	1,533,107	1,049,904		66,433			6.750	19.666	JJ	50,472	59,941	01/30/2025	03/31/2031	1,842,848
553283-AF-9	MPH ACQUISITION HOLDINGS LLC		5.A FE	280,463	324,830	343,508	284,126		3,663			11.500	15.172	JJ	15,669	18,222	01/30/2025	12/31/2030	343,508
553283-AG-7	MPH ACQUISITION HOLDINGS LLC		5.A FE	165,650	207,062	181,697	170,578		4,929			5.750	10.358	JJ	4,994	5,953	01/30/2025	12/31/2030	213,015
55336V-AN-0	MPLX LP		2.B FE	839,972	970,000	809,110	843,781		2,744			4.700	5.742	AO	9,625	45,590	08/15/2024	04/15/2048	992,795
55336V-AR-1	MPLX LP	0	2.B FE	19,806,650	20,100,000	20,063,148	19,900,024		70,003			4.000	4.478	MS	236,733	679,000	03/14/2025	03/15/2028	20,502,000
55336V-AS-9	MPLX LP		2.B FE	2,034,380	2,000,000	2,031,021	2,024,517		(7,637)			4.800	4.343	FA	36,267	96,000	09/12/2024	02/15/2029	2,048,000
55336V-AT-7	MPLX LP		2.B FE	619,265	630,000	580,992	619,574		225			5.500	5.629	FA	13,090	34,650	09/11/2024	02/15/2049	647,325
55336V-BN-9	MPLX LP		2.B FE	1,098,343	1,100,000	1,103,167	1,099,654		230			4.250	4.267	JD	3,896	46,750	09/23/2019	12/01/2027	1,123,375
55336V-BQ-2	MPLX LP		2.B FE	3,297,129	3,300,000	3,059,205	3,298,864		495			2.650	2.658	FA	33,037	87,450	08/11/2020	08/15/2030	3,343,725
55336V-BR-0	MPLX LP		2.B FE	12,543,365	13,081,000	13,029,456	13,050,631		178,631			1.750	3.106	MS	76,306	228,918	01/24/2023	03/01/2026	13,195,459
55336V-BT-6	MPLX LP		2.B FE	2,800,647	3,190,000	2,692,537	2,808,022		6,118			4.950	5.847	MS	46,933	157,905	01/29/2025	03/14/2052	3,268,953
55336V-BU-3	MPLX LP		2.B FE	4,792,671	4,820,000	4,859,309	4,802,920		2,461			4.950	5.013	MS	79,530	238,590	08/08/2022	09/01/2032	4,939,295
55336V-BV-1	MPLX LP		2.B FE	13,120,191	13,230,000	13,312,179	13,148,917		9,163			5.000	5.103	MS	220,500	661,500	02/02/2023	03/01/2033	13,560,750
55336V-BX-7	MPLX LP		2.B FE	11,001,724	11,045,000	11,288,259	11,006,019		4,318			5.500	5.552	JD	50,623	607,475	01/23/2025	06/01/2034	11,348,738
55336V-BY-5	MPLX LP		2.B FE	9,491,795	9,585,000	9,673,679	9,499,931		8,136			5.400	5.537	AO	129,533	289,289	03/05/2025	04/01/2035	9,854,065
55336V-BZ-2	MPLX LP	LS	2.B FE	15,681,528	15,875,000	15,360,254	15,684,017		2,489			5.950	6.038	AO	236,141	328,886	10/28/2025	04/01/2055	16,347,281
553498-B*-6	MSA SAFETY INCORPORATED		2.B	23,100,000	23,100,000	19,570,581	23,100,000					2.690	2.690	JAJO	155,348	621,390	07/01/2021	07/01/2036	3,305,414
553530-A@-5	MSC INDUSTRIAL DIRECT CO INC		2.A Z	36,000,000	36,000,000	35,709,233	36,000,000					2.900	2.900	JJ	443,700	1,044,000	07/28/2016	07/28/2026	36,522,000
553530-C#-1	MSC INDUSTRIAL DIRECT CO INC		2.A Z	11,100,000	11,100,000	11,309,570	11,100,000					5.730	5.730	AO	128,973	636,030	04/18/2024	04/18/2027	11,418,015
553530-C*-5	MSC INDUSTRIAL DIRECT CO INC		2.A Z	22,000,000	22,000,000	21,595,415	22,000,000					2.600	2.600	MS	184,311	572,000	03/05/2020	03/05/2027	14,688,500
55354G-AH-3	MSCI INC 144A		2.C FE	707,388	760,000	743,679	729,806		6,903			4.000	5.131	MN	3,884	30,400	07/13/2022	11/15/2029	775,200
55354G-AK-6	MSCI INC		2.C FE	1,500,000	1,500,000	1,433,613	1,500,000					3.625	3.625	MS	18,125	54,375	02/19/2020	09/01/2030	1,527,188
55354G-AL-4	MSCI INC 144A		2.C FE	1,969,050	2,190,000	2,105,201	2,048,899		23,930			3.875	5.329	JD	7,072	84,863	07/19/2022	02/15/2031	2,161,075
55354G-AM-2	MSCI INC		2.C FE	2,520,000	2,520,000	2,368,535	2,520,000					3.625	3.625	MN	15,225	91,350	04/30/2021	11/01/2031	2,260,238
55407N-AA-0	MAADEN SUKUK LTD		2.A FE	11,469,158	11,426,000	11,695,996	11,464,151		(5,007)			5.250	5.157	FA	229,948	293,108	10/01/2025	02/13/2030	11,520,683
556079-AD-3	MACQUARIE BANK LTD		2.A FE	3,150,000	3,150,000	2,870,525	3,150,000					3.052	3.052	MS	31,512	96,138	02/23/2021	03/03/2036	2,741,202
556079-AF-8	MACQUARIE BANK LTD		2.A FE	5,900,000	5,900,000	6,455,561	5,900,000					6.798	6.798	JJ	181,601	401,082	01/10/2023	01/18/2033	5,273,349
55607P-AG-0	MACQUARIE GROUP LTD		1.F FE	4,450,000	4,450,000	4,051,194	4,450,000					2.691	2.691	JD	2,661	119,750	06/15/2021	06/23/2032	3,901,802
55608J-AR-9	MACQUARIE GROUP LTD		1.F FE	12,095,603	12,180,000	12,170,069	12,131,410		35,807			1.340	1.728	JJ	76,619	141,906	03/20/2025	01/12/2027	12,261,606
55608J-BC-1	MACQUARIE GROUP LTD FXD-FRN		1.F FE	29,628,000	30,000,000	30,005,609	29,714,751		86,751			4.098	4.509	JD	34,150	1,229,400	03/19/2025	06/21/2028	30,614,700
55608J-BG-2	MACQUARIE GROUP LTD		1.F FE	19,500,000	19,500,000	20,390,211	19,500,000					5.491	5.491	MN	154,663	1,070,745	08/02/2022	11/09/2033	20,035,373
55608P-BN-3	MACQUARIE BANK LTD		1.E FE	5,000,000	5,000,000	5,019,819	5,000,000					3.680	3.680	MJSD	8,707	280,487	06/05/2023	06/15/2026	5,048,750
55608P-BS-2	MACQUARIE BANK LTD		1.E FE	5,000,000	5,000,000	5,043,704	5,000,000					3.680	3.680	MJSD	12,517	279,128	11/29/2023	12/07/2026	5,049,375
55608P-BX-1	MACQUARIE BANK LTD	0	1.E FE	7,000,000	7,000,000	7,072,814	7,000,000					4.331	4.331	JD	16,001	151,585	06/04/2025	06/12/2028	7,151,585
557497-H#-4	MADISON GAS AND ELECTRIC CO		1.E	3,000,000	3,000,000	2,392,516	3,000,000					4.240	4.240	JJ	58,653	127,200	07/16/2018	07/15/2053	3,063,600
557497-H@-6	MADISON GAS AND ELECTRIC CO		1.E	3,500,000	3,500,000	2,892,156	3,500,000					4.190	4.190	MS	43,180	146,650	09/07/2018	09/15/2048	3,573,325
557497-J#-2	MADISON GAS AND ELECTRIC CO		1.E	3,000,000	3,000,000	2,712,163	3,000,000					2.480	2.480	FA	28,107	74,400	08/27/2021	08/15/2031	2,024,800
557497-J*-6	MADISON GAS AND ELECTRIC CO		1.E	2,000,000	2,000,000	1,556,514	2,000,000					4.340	4.340	JJ	40,024	86,800	07/16/2018	07/15/2058	2,043,400
557497-K*-4	MADISON GAS AND ELECTRIC COMPANY		1.E	2,000,000	2,000,000	1,733,206	2,000,000					2.630	2.630	JD	2,338	52,600	06/15/2021	06/15/2033	1,013,150
557497-L#-9	MADISON GAS AND ELECTRIC COMPANY		1.E	5,250,000	5,250,000	5,388,129	5,250,000					5.910	5.910	JD	25,856	310,275	12/01/2023	12/01/2053	4,632,975
55760L-AA-5	MADISON IAQ LLC 144A		4.B FE	2,155,469	2,215,000	2,176,327	2,189,793		9,316			4.125	4.613	JD	254	91,369	01/27/2022	06/30/2028	1,403,359
55903V-BL-6	WARNER MEDIA (DISCOVERY)		3.B FE	3,982,000	3,982,000	3,955,209	3,982,000					3.755	3.755	MS	44,027	74,762	06/30/2025	03/15/2027	4,056,762
55903V-BQ-5	WARNER MEDIA (DISCOVERY)		3.B FE	2,181,000	2,181,000	1,914,525	2,181,000					4.279	4.279	MS	27,479	46,663	06/30/2025	03/15/2032	2,048,918
559222-AV-6	MAGNA INTERNATIONAL INC		1.G FE	12,343,732	12,000,000	11,153,304	12,167,705		(37,669)			2.450	2.096	JD	13,067	294,000	06/23/2021	06/15/2030	10,729,850
559222-AY-0	MAGNA INTERNATIONAL INC	LS	1.G FE	26,051,079	25,770,000	27,033,995	25,990,522		(22,259)			5.500	5.350	MS	393,708	1,417,350	04/19/2023	03/21/2033	26,478,675

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
55939A-AA-5	MAGNERA (GLATFELTER)	LS	4.A FE	8,137,800	8,160,000	8,010,346	8,141,029		3,115			7.250	7.300	AO	124,893	575,167	02/21/2025	11/15/2031	8,445,438
55977Y-AA-6	MAEXIM PP 6.12500 12/04/2027		2.C FE	1,935,500	1,920,000	1,972,205	1,933,300		(4,326)			6.125	5.718	JD	8,820	117,623	04/02/2025	12/04/2027	1,772,675
56444*-AA-4	MANSON CONSTRUCTION CO.		3.A PL	3,194,000	3,194,000	3,074,170	3,194,000					7.300	7.300	AO	39,508		10/31/2025	10/22/2035	1,103,527
565130-AA-9	MAPLE GROVE FUNDING TRUST I		2.A FE	5,850,000	5,850,000	4,120,496	5,850,000					4.161	4.161	FA	91,958	243,419	10/07/2021	08/15/2051	5,971,709
56585A-AH-5	MARATHON PETROLEUM CORP		2.B FE	1,038,051	1,050,000	900,739	1,040,795		298			4.750	4.822	MS	14,685	49,875	09/02/2014	09/15/2044	1,074,938
56585A-BE-1	MARATHON PETROLEUM CORP		2.B FE	1,706,766	2,040,000	1,648,117	1,719,968		6,963			4.500	5.760	AO	22,950	91,800	01/25/2024	04/01/2048	2,085,900
568039-AC-5	MARIN GENERAL HOSPITAL		1.C FE	4,066,111	3,470,000	3,904,493	4,041,194		(16,046)			7.242	5.804	FA	104,707	251,297	05/21/2024	08/01/2045	3,595,649
570535-AP-9	MARKEL CORP		2.B FE	4,442,645	4,525,000	4,126,077	4,463,969		2,163			5.000	5.119	MS	57,191	226,250	03/05/2013	03/30/2043	4,638,125
570535-AQ-7	MARKEL CORPORATION	LS	2.B FE	3,265,581	3,300,000	2,974,257	3,271,780		784			5.000	5.068	AO	39,417	165,000	03/29/2016	04/05/2046	3,382,500
570535-AR-5	MARKEL CORPORATION	LS	2.B FE	3,691,971	3,700,000	3,670,315	3,698,714		888			3.500	3.520	MN	21,583	129,500	10/30/2017	11/01/2027	3,764,750
570535-AU-8	MARKEL CORPORATION		2.B FE	78,217	90,000	87,172	82,164		1,858			3.350	6.003	MS	871	3,015	10/17/2023	09/17/2029	91,508
570535-AV-6	MARKEL CORPORATION		2.B FE	12,630,714	15,680,000	12,154,762	12,644,005		13,286			4.150	5.607	MS	187,986	38,595	10/28/2025	09/17/2050	16,005,360
570535-AX-2	MARKEL CORPORATION		2.B FE	2,788,130	2,880,000	1,954,928	2,791,318		1,583			3.450	3.617	MN	14,904	99,360	09/11/2024	05/07/2052	1,861,568
570535-AY-0	MARKEL GROUP INC		2.B FE	18,404,648	18,010,000	18,191,577	18,400,682		(3,563)			6.000	5.840	MN	135,075	1,080,600	02/24/2025	05/16/2054	17,551,200
57161T-AM-3	MARQUETTE UNIVERSITY		1.F FE	2,249,927	2,175,000	1,884,331	2,230,621		(3,738)			3.766	3.500	AO	20,478	81,911	06/25/2020	10/01/2040	353,705
57161T-AN-1	MARQUETTE UNIVERSITY		1.F FE	7,075,000	7,075,000	5,479,447	7,075,000					3.841	3.841	AO	67,938	271,751	05/20/2020	10/01/2050	840,759
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC	LS	4.B FE	8,981,838	9,100,000	8,963,761	9,005,241		42,958			4.750	5.069	MS	127,274	432,250	09/07/2023	01/15/2028	8,650,688
571676-AC-9	MARS INC		1.F FE	7,472,400	7,500,000	6,929,547	7,483,018		1,737			3.600	3.632	AO	67,500	270,000	03/26/2019	04/01/2034	7,635,000
571676-AD-7	MARS INC		1.F FE	7,490,625	7,500,000	6,593,795	7,493,038		395			3.875	3.884	AO	72,656	290,625	03/26/2019	04/01/2039	7,645,313
571676-AE-5	MARS INC		1.F FE	9,977,900	10,000,000	8,339,863	9,981,940		664			3.950	3.964	AO	98,750	395,000	03/26/2019	04/01/2044	10,197,500
571676-BB-0	MARS INC		1.F FE	8,429,489	8,475,000	8,567,367	8,431,598		2,109			5.650	5.694	MN	79,806	304,594	03/05/2025	05/01/2045	8,714,419
571676-BC-8	MARS INC		1.F FE	11,810,756	11,875,000	11,878,331	11,813,015		2,259			5.700	5.737	MN	112,813	430,568	03/05/2025	05/01/2055	12,213,438
57169*-AU-1	MARS INC		1.F	7,000,000	7,000,000	6,994,860	7,000,000					3.990	3.990	AO	62,067	276,043	10/11/2012	10/11/2027	7,139,650
57169*-AX-5	MARS INC		1.F	6,000,000	6,000,000	5,969,990	6,000,000					3.420	3.420	MS	53,580	195,750	09/27/2016	09/27/2026	6,102,600
57169*-AY-3	MARS INC		1.F	8,000,000	8,000,000	7,886,440	8,000,000					3.520	3.520	MS	73,529	269,000	09/27/2016	09/27/2028	8,140,800
57169*-AZ-0	MARS INC		1.F	17,000,000	17,000,000	16,244,078	17,000,000					3.670	3.670	MS	162,907	597,125	09/27/2016	09/27/2031	11,201,850
57169*-BB-2	MARS INC		1.F	17,000,000	17,000,000	15,016,325	17,000,000					4.270	4.270	MS	189,541	699,125	09/27/2016	09/27/2041	17,362,950
57169*-BC-0	MARS INC		1.F	13,000,000	13,000,000	11,254,932	13,000,000					4.450	4.450	MS	151,053	558,025	09/27/2016	09/27/2046	8,178,000
57169*-BZ-9	MARS INCORPORATED		1.F	15,228,600	16,140,595	16,490,057	16,140,595				1,111,796	5.420	5.420	JD	31,591	875,178	12/18/2024	12/18/2033	16,578,005
57169*-CA-3	MARS INCORPORATED		1.F	8,883,350	9,415,347	9,649,632	9,415,347				648,548	5.730	5.730	JD	19,482	539,720	12/18/2024	12/18/2038	9,685,097
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC		1.G FE	3,147,575	3,150,000	3,147,257	3,150,000					3.750	3.748	MS	35,109	118,125	09/09/2015	03/14/2026	3,209,063
571748-BC-5	MARSH & MCLENNAN COMPANIES INC		1.G FE	4,565,278	4,600,000	3,911,675	4,571,541		807			4.350	4.395	JJ	83,931	200,100	02/02/2017	01/30/2047	4,700,050
571748-BD-3	MARSH & MCLENNAN COMPANIES INC		1.G FE	3,787,376	3,850,000	3,178,923	3,793,057		1,384			4.200	4.300	MS	53,900	161,700	09/20/2022	03/01/2048	3,930,850
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC		1.G FE	653,250	670,000	607,840	653,717		369			4.900	5.079	MS	9,667	32,830	09/27/2024	03/15/2049	686,415
571748-BN-1	MARSH & MCLENNAN COMPANIES INC	LS	1.G FE	8,213,429	8,200,000	7,493,926	8,208,444		(1,907)			2.250	2.223	MN	23,575	184,500	07/02/2021	11/15/2030	7,685,500
571748-BP-6	MARSH & MCLENNAN COMPANIES INC		1.G FE	4,618,066	4,700,000	4,220,793	4,646,807		7,954			2.375	2.574	JD	4,961	111,625	11/29/2022	12/15/2031	4,654,625
571748-BQ-4	MARSH & MCLENNAN COMPANIES INC		1.G FE	1,097,371	1,100,000	699,105	1,097,612		61			2.900	2.912	JD	1,418	31,900	12/01/2021	12/15/2051	1,065,225
571748-BT-8	MARSH & MCLENNAN COMPANIES INC		1.G FE	6,722,727	6,740,000	6,558,883	6,724,242		225			5.450	5.466	MS	108,158	367,330	01/30/2024	03/15/2053	6,923,665
571748-BV-3	MARSH & MCLENNAN COMPANIES INC		1.G FE	7,208,310	7,230,000	7,292,449	7,209,777		294			5.700	5.720	MS	121,344	412,110	09/06/2023	09/15/2053	7,436,055
571748-BW-1	MARSH & MCLENNAN COMPANIES INC		1.G FE	3,864,079	3,870,000	4,003,959	3,865,908		629			5.150	5.166	MS	58,684	199,305	02/14/2024	03/15/2034	3,969,653
571748-BX-9	MARSH & MCLENNAN COMPANIES INC		1.G FE	2,181,525	2,190,000	2,129,188	2,182,172		115			5.450	5.475	MS	35,143	119,355	02/14/2024	03/15/2054	2,249,678
571748-CD-2	MARSH & MCLENNAN COMPANIES INC		1.G FE	8,639,302	8,890,000	8,596,593	8,642,864		3,562			5.400	5.594	MS	141,351	409,385	02/24/2025	03/15/2055	9,130,030
571903-BF-9	MARRIOTT INTERNATIONAL INC		2.B FE	3,425,091	3,450,000	3,226,774	3,434,944		1,928			3.500	3.573	AO	25,492	120,750	08/12/2020	10/15/2032	3,510,375
571903-BG-7	MARRIOTT INTERNATIONAL INC		2.B FE	1,102,075	1,300,000	1,206,721	1,160,247		22,677			2.850	5.200	AO	7,822	37,050	04/21/2023	04/15/2031	1,318,525
571903-BJ-1	MARRIOTT INTERNATIONAL INC		2.B FE	14,869,200	15,000,000	15,255,825	14,950,943		25,938			5.000	5.194	AO	158,333	750,000	09/06/2022	10/15/2027	15,375,000
571903-BM-4	MARRIOTT INTERNATIONAL INC		2.B FE	17,886,060	18,000,000	18,162,040	17,971,522		38,575			5.450	5.682	MS	288,850	981,000	09/13/2023	09/15/2026	18,490,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
571903-BQ-5	MARRIOTT INTERNATIONAL INC		2.B FE	5,386,822	5,450,000	5,630,027	5,395,961		5,287			5.300	5.449	MN	36,909	288,850	02/20/2024	05/15/2034	5,594,425
571903-BS-1	MARRIOTT INTERNATIONAL INC	LS	2.B FE	4,541,300	4,570,000	4,705,166	4,543,688		2,388			5.350	5.430	MS	71,990	266,907	02/24/2025	03/15/2035	4,692,248
571903-BU-6	MARRIOTT INTERNATIONAL INC		2.B FE	8,495,943	8,490,000	8,709,438	8,495,943					5.500	5.491	AO	98,578	297,032	03/05/2025	04/15/2037	8,723,475
57284P-AD-3	MARSHFIELD CLINIC HEALTH SYSTEM INC		1.D FE	2,500,000	2,500,000	2,566,087	2,500,000					5.750	5.750	FA	54,306	143,750	06/26/2024	02/15/2034	2,571,875
573284-AQ-9	MARTIN MARIETTA MATERIALS INC		2.B FE	7,539,739	7,555,000	7,510,741	7,553,794		1,477			3.450	3.462	JD	21,721	260,648	05/17/2017	06/01/2027	7,583,599
573284-AV-8	MARTIN MARIETTA MATERIALS INC		2.B FE	3,855,696	3,900,000	3,640,446	3,880,079		4,455			2.500	2.629	MS	28,708	97,500	03/05/2020	03/15/2030	3,948,750
573284-AW-6	MARTIN MARIETTA MATERIALS INC		2.B FE	4,204,503	4,200,000	3,793,053	4,202,798		(493)			2.400	2.386	JJ	46,480	100,800	06/29/2021	07/15/2031	3,896,200
573284-AX-4	MARTIN MARIETTA MATERIALS INC		2.B FE	6,360,652	8,950,000	6,058,307	6,452,928		42,306			3.200	5.097	JJ	132,062	286,400	09/26/2023	07/15/2051	8,178,800
573284-BB-1	MARTIN MARIETTA MATERIALS INC		2.B FE	12,475,262	12,425,000	12,134,450	12,477,481		2,219			5.500	5.468	JD	56,948	462,653	10/28/2025	12/01/2054	12,766,688
573874-AN-4	MARVELL TECHNOLOGY INC	0	2.B FE	3,155,516	3,101,000	3,153,202	3,149,618		(5,898)			4.875	4.133	JD	3,779	75,587	09/12/2025	06/22/2028	3,176,587
573874-AP-9	MARVELL TECHNOLOGY INC	0	2.B FE	1,987,360	1,934,000	2,016,755	1,976,464		(10,896)			5.750	4.964	FA	42,011	55,603	02/21/2025	02/15/2029	1,989,603
574599-BM-7	MASCO CORPORATION	LS	2.B FE	6,266,035	7,540,000	6,423,210	6,288,618		22,583			4.500	5.726	MN	43,355	339,300	02/24/2025	05/15/2047	7,709,650
574599-BN-5	MASCO CORPORATION		2.B FE	13,900,997	14,000,000	13,858,440	13,980,603		10,965			3.500	3.577	MN	62,611	490,000	01/17/2018	11/15/2027	14,092,375
574599-BQ-8	MASCO CORPORATION		2.B FE	10,678,871	10,800,000	9,557,007	10,733,749		12,507			2.000	2.127	FA	81,600	216,000	07/13/2021	02/15/2031	9,898,000
574599-BR-6	MASCO CORPORATION		2.B FE	4,647,822	4,800,000	3,169,691	4,663,420		3,410			3.125	3.291	FA	56,667	150,000	03/05/2021	02/15/2051	4,722,656
574599-BS-4	MASCO CORPORATION		2.B FE	18,837,724	19,830,000	18,774,168	19,383,013		195,371			1.500	2.512	FA	112,370	297,450	02/09/2023	02/15/2028	19,978,725
575634-AT-7	MASSACHUSETTS ELECTRIC COMPANY		2.A FE	6,250,000	6,250,000	4,943,342	6,250,000					4.004	4.004	FA	94,539	250,250	08/02/2016	08/15/2046	3,927,077
575634-AV-2	MASSACHUSETTS ELECTRIC COMPANY		2.A FE	19,453,441	19,300,000	19,329,695	19,452,756		(619)			5.867	5.808	FA	393,170	704,040	12/04/2025	02/26/2054	19,866,166
57629W-5B-2	MASSMUTUAL GLOBAL FUNDING II		1.B FE	624,173	630,000	643,381	626,345		1,158			4.850	5.058	JJ	13,920	30,555	02/16/2024	01/17/2029	645,278
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II		1.B FE	2,095,716	2,100,000	2,097,627	2,099,923		503			3.400	3.420	MS	22,412	71,400	03/05/2019	03/08/2026	2,135,700
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II	LS	1.B FE	4,939,209	4,950,000	4,869,508	4,948,349		1,556			2.350	2.383	JJ	53,962	116,325	01/09/2020	01/14/2027	5,008,163
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDING II	LS	1.B FE	6,440,777	6,450,000	5,785,817	6,444,967		907			2.150	2.166	MS	43,143	138,675	03/04/2021	03/09/2031	5,356,975
57636Q-AG-9	MASTERCARD INC		1.D FE	3,501,333	3,615,000	3,591,285	3,602,135		14,233			2.950	3.357	MN	11,849	106,643	03/06/2018	11/21/2026	3,566,846
57636Q-AL-8	MASTERCARD INC		1.D FE	7,847,680	9,630,000	7,359,277	7,900,786		38,495			3.650	4.954	JD	29,291	351,495	08/14/2024	06/01/2049	9,805,748
57636Q-AP-9	MASTERCARD INC		1.D FE	99,806	100,000	97,748	99,928		24			3.350	3.368	MS	884	3,350	03/24/2020	03/26/2030	101,675
57636Q-AQ-7	MASTERCARD INC		1.D FE	4,370,744	5,220,000	4,106,035	4,394,130		17,271			3.850	4.981	MS	53,034	200,970	10/28/2024	03/26/2050	5,320,485
57636Q-AT-1	MASTERCARD INC		1.D FE	2,575,378	2,600,000	1,713,650	2,578,047		576			2.950	2.998	MS	22,584	76,700	03/02/2021	03/15/2051	2,638,350
57636Q-BF-0	MASTERCARD INC	0	1.E FE	4,018,760	4,000,000	4,066,614	4,014,085		(4,675)			4.550	4.376	MS	53,589	100,100	03/14/2025	03/15/2028	4,091,000
57638P-AA-2	MASTERBRAND INC	LS	3.B FE	3,471,250	3,460,000	3,584,965	3,468,404		(1,922)			7.000	6.921	JJ	111,681	254,310	06/20/2024	07/15/2032	3,581,100
576485-AF-3	MATADOR RESOURCES CO		3.C FE	19,750,099	19,840,000	20,282,035	19,797,379		17,373			6.875	6.971	AO	287,956	1,364,000	04/04/2023	04/15/2028	20,522,000
576485-AG-1	MATADOR RESOURCES CO	LS	3.C FE	6,514,625	6,500,000	6,592,072	6,510,490		(2,373)			6.500	6.445	AO	89,194	422,500	03/27/2024	04/15/2032	6,711,250
57665R-AG-1	MATCH GROUP HOLDINGS II LLC		3.B FE	8,700,607	8,870,000	8,868,766	8,826,732		20,402			5.000	5.261	JD	19,711	443,500	10/31/2018	12/15/2027	9,091,750
57665R-AJ-5	MATCH GROUP HOLDINGS II LLC	LS	3.B FE	3,000,000	3,000,000	3,009,510	3,000,000					5.625	5.625	FA	63,750	168,750	02/08/2019	02/15/2029	3,084,375
57665R-AL-0	MATCH GROUP HOLDINGS II LLC		3.B FE	2,920,000	2,920,000	2,765,456	2,920,000					4.125	4.125	FA	50,188	120,450	02/06/2020	08/01/2030	2,980,225
57667J-AA-0	MATCH GROUP HOLDINGS II LLC 144A	LS	3.B FE	1,323,975	1,390,000	1,275,507	1,348,238		6,295			3.625	4.219	AO	12,597	50,388	12/02/2021	10/01/2031	1,415,194
57667J-AC-6	MATCH GROUP HOLDINGS II LLC		3.B FE	1,991,990	1,990,000	2,013,830	1,991,881		(109)			6.125	6.101	MS	44,354		08/07/2025	09/15/2033	2,050,944
577128-AC-5	MATTHEWS INTERNATIONAL CORPORATION		4.C FE	2,980,086	2,955,000	3,047,314	2,965,004		(12,021)			8.625	8.147	AO	63,717	257,701	09/24/2024	10/01/2027	3,082,434
57736*-AY-7	MAUI ELECTRIC CO LTD		3.C	3,700,000	3,700,000	2,888,339	3,700,000					3.700	3.700	JD	6,084	136,900	06/15/2022	06/15/2032	3,259,200
57736*-AZ-4	MAUI ELECTRIC CO LTD		3.C	700,000	700,000	595,196	700,000					6.250	6.250	FA	17,257	43,750	02/09/2023	02/09/2033	721,875
57763R-AE-7	MAUSER PACKAGING SOLUT		4.B FE	6,298,800	6,960,000	6,939,190	6,310,327		11,527			7.875	10.647	AO	53,288		11/26/2025	04/15/2030	5,519,081
57763R-AF-4	MAUSER PACKAGING SOLUT		5.B FE	4,715,400	5,420,000	5,203,200	4,727,006		11,606			9.250	13.261	AO	48,742		11/26/2025	04/15/2030	5,325,413
578454-A#-7	MAYO CLINIC		1.C	94,000,000	94,000,000	57,273,612	94,000,000					3.170	3.170	MN	331,089	2,979,800	05/21/2020	05/21/2062	19,097,980
578454-B@-8	MAYO CLINIC		1.C	58,000,000	58,000,000	37,223,588	58,000,000					3.260	3.260	MN	241,602	1,890,800	05/05/2022	11/15/2058	14,736,350
579780-AN-7	MCCORMICK & COMPANY INCORPORATED		2.B FE	26,380,375	27,243,000	27,003,439	26,942,691		176,894			3.400	4.091	FA	349,921	926,262	07/08/2022	08/15/2027	27,706,131
579780-AP-2	MCCORMICK & COMPANY INCORPORATED		2.B FE	9,644,384	10,800,000	8,798,618	9,695,025		24,115			4.200	4.932	FA	171,360	453,600	09/26/2023	08/15/2047	10,975,750
579780-AR-8	MCCORMICK & COMPANY INCORPORATED		2.B FE	9,693,716	10,850,000	10,807,884	10,801,698		395,836			0.900	4.627	FA	36,890	97,650	01/25/2023	02/15/2026	10,898,825
579780-AS-6	MCCORMICK & COMPANY INCORPORATED		2.B FE	8,538,673	8,717,000	7,707,353	8,620,086		17,629			1.850	2.077	FA	60,922	161,265	03/17/2021	02/15/2031	8,192,082

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
579780-AT-4	MCCORMICK & COMPANY INCORPORATED		2.B FE	2,199,677	2,210,000	2,249,012	2,202,673		1,156			4.950	5.005	AO	23,095	109,395	04/18/2023	04/15/2033	2,264,698
58013M-EF-7	MCDONALD'S CORP		2.A FE	102,295	100,000	110,847	101,447		(78)			6.300	6.130	MS	2,100	6,300	04/03/2008	03/01/2038	103,150
58013M-EN-0	MCDONALDS CORPORATION		2.A FE	5,018,300	5,000,000	4,092,393	5,012,978		(581)			3.700	3.679	FA	69,889	185,000	04/25/2013	02/15/2042	5,092,500
58013M-FB-5	MCDONALDS CORPORATION		2.A FE	2,884,804	2,900,000	2,886,902	2,898,373		1,532			3.500	3.550	MS	33,833	101,500	03/06/2017	03/01/2027	2,950,750
58013M-FF-6	MCDONALDS CORPORATION		2.A FE	99,891	100,000	99,902	99,989		16			3.800	3.805	AO	950	3,800	03/14/2018	04/01/2028	101,900
58013M-FJ-8	MCDONALDS CORPORATION	LS	2.A FE	136,237	150,000	143,103	142,443		1,881			2.625	4.120	MS	1,313	3,938	07/12/2022	09/01/2029	151,969
58013M-FK-5	MCDONALDS CORPORATION		2.A FE	11,092,847	12,820,000	9,464,243	11,152,298		35,933			3.625	4.493	MS	154,908	464,725	12/27/2024	09/01/2049	12,950,550
58013M-FM-1	MCDONALDS CORPORATION		2.A FE	2,598,596	2,600,000	2,403,247	2,599,456		185			2.125	2.130	MS	18,417	55,250	03/03/2020	03/01/2030	2,627,625
58013M-FR-0	MCDONALDS CORPORATION		2.A FE	17,307,807	19,525,000	15,795,911	17,319,323		8,054			4.200	4.995	AO	205,013	225,750	10/28/2025	04/01/2050	19,935,025
58013M-FT-6	MCDONALDS CORPORATION		2.A FE	11,999,027	12,815,000	11,942,208	12,020,498		12,317			5.150	5.598	MS	205,325	659,973	02/24/2025	09/09/2052	13,144,986
58013M-FW-9	MCDONALDS CORPORATION		2.A FE	10,072,403	10,340,000	10,074,772	10,077,550		3,786			5.450	5.632	FA	214,454	354,795	02/24/2025	08/14/2053	10,621,765
581557-BT-1	MCKESSON CORP	0	2.A FE	7,450,631	7,300,000	7,478,726	7,429,936		(20,695)			4.900	4.131	JJ	164,939	49,000	08/25/2025	07/15/2028	7,478,850
581760-AV-7	MCLAREN HEALTH CARE CORP		1.E FE	5,284,083	6,230,000	5,233,151	5,304,157		19,605			4.386	5.554	MN	34,915	273,248	02/04/2025	05/15/2048	6,366,624
582834-AP-2	WESTROCK MWV LLC		2.B FE	1,791,286	1,644,000	1,898,092	1,761,150		(2,398)			7.550	6.905	MS	41,374	124,122	04/17/1998	03/01/2047	1,706,061
582839-AG-1	MEAD JOHNSON NUTRITION CO		1.G FE	4,079,167	3,650,000	3,234,529	3,986,207		(12,792)			4.600	3.882	JD	13,992	167,900	08/14/2017	06/01/2044	3,733,950
58502B-AE-6	MEDNAX INC		3.C FE	3,959,425	3,960,000	3,949,116	3,959,542		(49)			5.375	5.374	FA	80,410	212,850	02/03/2022	02/15/2030	2,515,844
585055-AY-2	MEDTRONIC INC		1.G FE	6,953,953	7,100,000	6,048,072	6,995,968		4,073			4.000	4.120	AO	71,000	284,000	03/19/2013	04/01/2043	6,426,000
585055-BT-2	MEDTRONIC INC		1.G FE	5,521,950	5,000,000	4,913,231	5,307,726		(24,169)			4.375	3.592	MS	64,410	218,750	10/28/2016	03/15/2035	5,109,375
585055-BU-9	MEDTRONIC INC	LS	1.G FE	5,411,443	5,265,000	4,835,223	5,395,150		(589)			4.625	4.386	MS	71,699	243,506	09/11/2024	03/15/2045	5,386,753
58506D-AA-6	MEDLINE BORROWER LP/MEDLINE CO-ISS		2.C FE	478,800	480,000	496,205	479,190		218			6.250	6.308	AO	7,500	30,000	06/05/2024	04/01/2029	495,000
58507L-BC-2	MEDTRONIC GLOBAL HOLDINGS SCA		1.G FE	437,756	440,000	441,530	438,369		211			4.500	4.561	MS	5,005	19,800	04/19/2023	03/30/2033	449,900
58528#-FR-3	MEIJER INC.		1.F	28,181,818	28,181,818	27,261,964	28,181,818					3.760	3.760	MS	353,212	1,059,636	09/01/2015	09/01/2035	2,610,149
58528#-FS-1	MEIJER INC.		1.F	14,090,909	14,090,909	13,627,394	14,090,909					3.820	3.820	JD	23,923	538,273	12/15/2015	12/15/2035	1,305,459
58528#-FT-9	MEIJER INC.		1.F	43,300,000	43,300,000	37,184,528	43,300,000					3.470	3.470	MS	500,837	1,502,510	09/01/2017	09/01/2037	44,051,255
58547D-AJ-8	MELCO RESORTS FINANCE LTD		3.C FE	200,000	200,000	200,260	200,000					6.500	6.500	MS	3,503		09/16/2025	09/24/2033	206,500
58601V-AC-6	MEMORIAL HEALTH SERVICES		1.E FE	3,254,858	4,230,000	3,003,553	3,297,523		19,881			3.447	5.048	MN	24,301	145,808	10/07/2024	11/01/2049	4,252,042
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CENTER		1.D FE	4,853,643	4,160,000	3,995,547	4,761,196		(25,826)			5.000	3.810	JJ	104,000	208,000	07/07/2022	07/01/2042	4,212,750
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCER CENTER		1.D FE	1,443,607	2,060,000	1,351,725	1,457,257		12,643			2.955	5.078	JJ	30,437	60,873	12/02/2024	01/01/2050	2,090,437
58646#-BJ-2	MENASHA CORPORATION		2.A Z	22,500,000	22,500,000	23,391,568	22,500,000					5.490	5.490	FMAN	168,131	1,235,250	11/12/2024	11/12/2033	3,801,469
58646#-BK-9	MENASHA CORPORATION		2.A Z	2,000,000	2,000,000	2,091,971	2,000,000					5.590	5.590	FMAN	15,217	111,800	11/12/2024	11/12/2032	1,013,975
58769J-AG-2	MERCEDES-BENZ FINANCE NORTH AMERIC		1.F FE	4,968,050	5,000,000	5,082,275	4,977,608		9,558			4.800	5.013	MS	60,667	240,000	12/31/2024	03/30/2028	5,120,000
58769J-AM-9	MERCEDES-BENZ FINANCE NORTH AMERIC	LS	1.F FE	3,100,248	3,110,000	3,182,092	3,102,557		796			5.050	5.088	FA	64,567	157,055	07/31/2023	08/03/2033	3,188,528
58769J-AU-1	MERCEDES-BENZ FINANCE NORTH AMERIC		1.F FE	9,997,900	10,000,000	10,122,933	9,998,920		1,020			4.750	4.757	FA	197,917	475,000	12/31/2024	08/01/2027	10,237,500
58769J-AZ-0	MERCEDES-BENZ FINANCE NORTH AMERIC		1.F FE	15,059,232	15,000,000	15,275,648	15,042,354		(16,878)			4.900	4.741	MN	93,917	735,000	02/27/2025	11/15/2027	15,367,500
58769J-BC-0	MERCEDES-BENZ FINANCE NORTH AMERIC		1.F FE	19,988,000	20,000,000	20,177,283	19,992,379		4,379			4.650	4.682	AO	232,500	465,000	03/26/2025	04/01/2027	20,465,000
58769J-BE-6	MERCEDES-BENZ FINANCE NORTH AMERIC		1.F FE	19,997,800	20,000,000	20,321,489	19,998,300		500			4.750	4.754	MS	240,139	472,361	03/26/2025	03/31/2028	20,475,000
58769J-BF-3	MERCEDES-BENZ FINANCE NORTH AMERIC		1.F FE	10,000,000	10,000,000	10,046,549	10,000,000					3.680	3.680	MJSD	2,039	369,119	03/26/2025	03/31/2028	10,092,000
588056-BB-6	MERCER INTERNATIONAL INC		4.C FE	2,532,770	3,920,000	2,494,660	2,532,770		(15,914)	1,390,280		5.125	4.646	FA	83,708	200,900	01/22/2021	02/01/2029	2,075,676
589331-AM-9	MERCK & CO INC		1.E FE	427,037	450,000	484,543	436,728		838			5.750	6.126	MN	3,306	25,875	09/17/2007	11/15/2036	462,938
589331-AS-6	MERCK & CO INC		1.E FE	3,114,783	3,150,000	2,547,914	3,123,402		1,137			3.600	3.668	MS	33,390	113,400	06/15/2017	09/15/2042	3,206,700
58933Y-AT-2	MERCK & CO INC		1.E FE	15,760,681	15,450,000	12,324,864	15,691,399		(9,197)			3.700	3.582	FA	223,896	571,650	09/19/2017	02/10/2045	15,735,825
58933Y-AW-5	MERCK & CO INC		1.E FE	3,740,578	3,750,000	3,010,979	3,747,501		994			4.000	3.965	MS	47,500	150,000	04/02/2020	03/07/2049	3,825,000
58933Y-BB-0	MERCK & CO INC		1.E FE	4,589,315	4,700,000	2,760,070	4,603,936		2,792			2.450	2.563	JD	2,239	115,150	06/16/2020	06/24/2050	4,757,575
58933Y-BE-4	MERCK & CO INC		1.E FE	1,871,138	1,875,000	1,671,724	1,872,834		401			2.150	2.171	JD	2,352	40,313	12/07/2021	12/10/2031	1,541,394
58933Y-BF-1	MERCK & CO INC		1.E FE	1,646,906	2,630,000	1,634,859	1,659,650		12,744			2.750	5.414	JD	4,219	72,325	04/02/2025	12/10/2051	2,666,163

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
58933Y-BG-9	MERCK & CO INC		1.E FE	2,072,760	3,510,000	2,049,870	2,082,305		9,545			2.900	5.512	JD	5,938	101,790	04/02/2025	12/10/2061	3,560,895
58933Y-BK-0	MERCK & CO INC		1.E FE	314,723	315,000	318,456	314,881		39			4.500	4.506	MN	1,733	14,175	05/08/2023	05/17/2033	322,088
58933Y-BM-6	MERCK & CO INC		1.E FE	25,785,730	26,285,000	24,253,078	25,808,263		10,433			5.000	5.122	MN	160,631	1,314,250	04/02/2025	05/17/2053	26,942,125
58933Y-BN-4	MERCK & CO INC		1.E FE	14,011,149	14,665,000	13,529,771	14,017,744		6,595			5.150	5.425	MN	92,308	755,248	02/24/2025	05/17/2063	15,042,624
58933Y-CA-1	MERCK & CO INC		1.D FE	9,983,900	10,000,000	10,000,069	9,983,900					5.500	5.514	MS	41,250		12/01/2025	03/15/2046	10,275,000
58933Y-CB-9	MERCK & CO INC		1.D FE	24,872,150	25,000,000	24,758,967	24,872,279		129			5.550	5.585	JD	104,063		12/01/2025	12/04/2055	25,693,750
58933Y-CC-7	MERCK & CO INC		1.D FE	24,816,750	25,000,000	24,811,400	24,816,846		96			5.700	5.747	JD	106,875		12/01/2025	12/04/2065	25,712,500
59001A-BA-9	MERITAGE HOMES CORP		2.C FE	5,947,775	6,010,000	6,051,197	5,997,645		8,255			5.125	5.269	JD	21,390	308,013	04/10/2019	06/06/2027	6,164,006
59010U-AA-5	MERLIN ENTERTAINMENTS GROUP US HOL		4.C FE	8,344,963	8,312,000	7,408,907	8,335,659		(5,417)			7.375	7.271	FA	231,582	613,010	02/16/2024	02/15/2031	7,996,380
590454-AC-8	MERSIN ULUSLARARASI LIMAN ISLETMECILIGI		3.C FE	3,420,586	3,400,000	3,548,750	3,417,133		(6,054)			8.250	7.906	MN	35,842	280,500	04/07/2025	11/15/2028	3,540,250
59081#-AC-8	MESSER INDUSTRIES USA INC		2.B	7,000,000	7,000,000	7,111,152	7,000,000					5.640	5.640	AO	88,830	394,800	03/25/2024	03/25/2034	4,112,800
59081#-AD-6	MESSER INDUSTRIES USA INC		2.B	7,000,000	7,000,000	7,107,032	7,000,000					5.740	5.740	AO	90,405	401,800	03/25/2024	03/25/2036	4,114,800
591539-AA-9	METHODIST HOSPITAL/THE		1.C FE	19,138,039	26,675,000	16,441,921	19,487,120		140,064			2.705	4.437	JD	60,130	721,559	07/12/2023	12/01/2050	27,035,779
59156R-*C-4	METLIFE INC		1.G	34,437,633	31,898,944	28,699,739	31,898,944				(2,538,689)	3.290	3.290	JD	40,813	531,365	06/17/2025	06/17/2045	32,423,682
59156R-CC-0	METLIFE INC	LS	1.G FE	15,654,766	16,930,000	15,522,772	15,684,506		15,534			5.000	5.528	JJ	390,331	510,750	11/04/2025	07/15/2052	17,353,250
59156R-CD-8	METLIFE INC.		1.G FE	26,769,059	27,290,000	26,041,770	26,790,854		9,380			5.250	5.376	JJ	660,645	1,236,506	02/24/2025	01/15/2054	28,006,363
59217G-ER-6	METROPOLITAN LIFE GLOBAL FUNDING I		1.D FE	7,990,880	8,000,000	7,840,032	7,998,055		1,857			1.875	1.899	JJ	70,833	150,000	01/03/2022	01/11/2027	8,075,000
59217G-ET-2	METROPOLITAN LIFE GLOBAL FUNDING I	LS	1.D FE	8,689,995	8,700,000	7,745,472	8,693,685		962			2.400	2.413	JJ	98,600	208,800	01/03/2022	01/11/2032	8,804,400
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I		1.D FE	5,262,788	5,400,000	5,565,003	5,293,429		12,959			5.150	5.482	MS	71,843	278,100	07/10/2023	03/28/2033	5,539,050
59217G-FQ-7	METROPOLITAN LIFE GLOBAL FUNDING I	0	1.D FE	3,614,310	3,500,000	3,624,300	3,599,981		(14,329)			5.400	4.267	MS	57,225	94,500	07/31/2025	09/12/2028	3,594,500
59217G-FS-3	METROPOLITAN LIFE GLOBAL FUNDING I		1.D FE	1,425,736	1,450,000	1,482,272	1,429,745		2,211			5.050	5.266	JJ	35,189	73,225	02/09/2024	01/08/2034	1,486,613
59217G-GU-7	METROPOLITAN LIFE GLOBAL FUNDING I		1.D FE	6,300,744	6,450,000	5,660,304	6,369,797		15,176			1.550	1.810	JJ	48,321	99,975	07/13/2021	01/07/2031	5,593,013
592189-AA-2	METROPOLITAN MUSEUM OF ART		1.A FE	14,962,710	15,050,000	11,495,108	14,984,384		2,331			3.400	3.431	JJ	255,850	511,700	01/26/2015	07/01/2045	15,305,850
592688-D#-9	METTLER-TOLEDO INTERNATIONAL INC		2.B	7,400,000	7,400,000	5,876,398	7,400,000					2.810	2.810	MS	60,072	207,940	03/17/2022	03/17/2037	7,503,970
592688-E#-8	METTLER-TOLEDO INTERNATIONAL INC.		2.B	8,342,594	9,513,049	9,451,344	9,513,049				1,170,455	3.800	3.800	JJ	172,715	179,955	01/09/2025	07/09/2035	9,693,797
592688-E*-2	METTLER-TOLEDO INTERNATIONAL INC		2.B	7,400,000	7,400,000	5,886,673	7,400,000					2.910	2.910	MS	62,209	215,340	09/01/2022	09/01/2037	7,507,670
592688-E@-0	METTLER-TOLEDO INTERNATIONAL INC		2.B	6,500,000	6,500,000	6,671,754	6,500,000					5.450	5.450	MS	118,083	354,250	03/01/2023	03/01/2033	5,341,700
59284M-AB-0	MEXICO CITY AIRPORT TRUST		2.C FE	3,139,440	3,090,000	2,722,417	3,135,120		(1,201)			5.500	5.381	AO	28,797	169,950	07/19/2021	10/31/2046	3,174,975
59284M-AC-8	MEXICO CITY AIRPORT TRUST		2.C FE	1,690,462	1,810,000	1,768,153	1,740,193		24,362			3.875	5.658	AO	11,884	70,138	03/24/2025	04/30/2028	1,641,194
59284M-AD-6	MEXICO CITY AIRPORT TRUST		2.C FE	1,299,675	1,290,000	1,129,369	1,298,931		(222)			5.500	5.444	JJ	29,760	70,950	10/13/2021	07/31/2047	1,119,975
59447#-AF-0	MICHIGAN ELECTRIC TRANSMISSION CO		1.E	16,750,000	16,750,000	14,175,238	16,750,000					4.190	4.190	JD	31,192	701,825	12/17/2014	12/15/2044	17,100,913
59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION CO		1.E	2,250,000	2,250,000	1,351,768	2,250,000					3.020	3.020	AO	14,534	67,950	10/14/2020	10/14/2055	2,283,975
59447#-AN-3	MICHIGAN ELECTRIC TRANSMISSION COM		1.E	500,000	500,000	520,683	500,000					5.650	5.650	MN	4,708	28,250	11/01/2023	11/01/2028	257,063
59447#-AP-8	MICHIGAN ELECTRIC TRANSMISSION COM		1.E	5,000,000	5,000,000	5,330,363	5,000,000					5.980	5.980	JJ	137,042	299,000	01/16/2024	01/16/2034	5,149,500
59450#-AG-2	MICHIGAN GAS UTILTIES CORPORATION		1.G	14,500,000	14,500,000	14,889,797	14,500,000					5.200	5.200	MN	125,667	381,189	04/29/2025	05/01/2030	14,877,000
594918-BK-9	MICROSOFT CORPORATION	LS	1.A FE	1,387,116	1,205,000	1,201,880	1,331,550		(11,864)			4.200	2.880	MN	8,154	50,610	04/13/2021	11/03/2035	1,230,305
594918-BR-4	MICROSOFT CORPORATION		1.A FE	1,785,544	1,798,000	1,784,778	1,797,142		1,423			2.400	2.477	FA	17,141	43,152	12/16/2016	08/08/2026	1,819,576
594918-BY-9	MICROSOFT CORPORATION		1.A FE	450,580	450,000	448,297	450,080		(82)			3.300	3.276	FA	5,981	14,850	02/07/2017	02/06/2027	355,775
594918-CA-0	MICROSOFT CORPORATION		1.A FE	1,495,965	1,500,000	1,331,272	1,497,253		79			4.250	4.263	FA	25,677	63,750	01/30/2017	02/06/2047	1,531,875
594918-CE-2	MICROSOFT CORPORATION		1.A FE	7,713,498	10,680,000	7,027,544	7,786,790		54,856			2.921	4.735	MS	90,123	311,963	10/28/2024	03/17/2052	10,835,981
594918-CW-2	MICROSOFT CORPORATION		1.A FE	9,769,328	14,565,000	8,863,857	9,904,047		98,308			2.500	4.704	MS	107,215	364,125	08/14/2024	09/15/2050	14,747,063
595112-BS-1	MICRON TECHNOLOGY INC		2.C FE	8,745,996	8,850,000	7,948,991	8,782,287		9,625			2.703	2.834	AO	50,501	239,216	01/27/2022	04/15/2032	5,219,602
595112-BU-6	MICRON TECHNOLOGY INC		2.C FE	4,323,130	7,000,000	4,935,166	4,407,013		38,467			3.477	6.438	MN	40,565	243,390	09/26/2023	11/01/2051	7,121,695
595112-BZ-5	MICRON TECHNOLOGY INC		2.C FE	22,045,220	22,060,000	23,486,699	22,056,599		5,217			5.875	5.876	FA	511,210	1,296,025	02/06/2023	02/09/2033	22,708,013
59524Q-A#-2	MIDATLANTIC INTST TRANSMISSION LLC		1.G	7,000,000	7,000,000	7,143,042	7,000,000					5.390	5.390	MS	125,767	377,300	02/27/2023	03/01/2033	4,313,190

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
59524Q-B*-5	MIDATLANTIC INTST TRANSMISSION LLC		1.G	17,800,000	17,800,000	18,759,951	17,800,000					5.940	5.940	MN	176,220	1,057,320	05/02/2024	05/01/2034	18,328,660
595620-AU-9	MIDAMERICAN ENERGY COMPANY		1.F FE	2,865,962	2,990,000	2,458,039	2,869,954		2,380			4.250	4.516	JJ	58,596	114,538	01/30/2025	07/15/2049	3,053,538
595620-AV-7	MIDAMERICAN ENERGY COMPANY		1.F FE	3,430,542	3,450,000	2,343,384	3,433,147		455			3.150	3.179	AO	22,943	108,675	10/01/2019	04/15/2050	3,504,338
595620-AW-5	MIDAMERICAN ENERGY COMPANY		1.F FE	1,390,074	1,400,000	858,967	1,391,043		227			2.700	2.734	FA	15,750	37,800	07/20/2021	08/01/2052	506,750
595620-AY-1	MIDAMERICAN ENERGY COMPANY		1.F FE	28,819,311	28,205,000	29,091,366	28,815,144		(4,256)			5.850	5.693	MS	485,831	1,649,993	02/24/2025	09/15/2054	29,029,996
595620-AZ-8	MIDAMERICAN ENERGY COMPANY		1.F FE	9,247,931	9,005,000	8,560,068	9,244,145		(3,547)			5.300	5.121	FA	198,860	477,265	09/30/2024	02/01/2055	9,243,633
595620-BA-2	MIDAMERICAN ENERGY COMPANY		1.F FE	24,907,232	25,100,000	24,642,287	24,907,790		558			5.500	5.552	MN	214,744		11/03/2025	11/15/2056	25,790,250
59562V-AM-9	MIDAMERICAN ENERGY HLDGS		1.G FE	1,650,983	1,461,000	1,587,357	1,650,983					6.125	4.688	AO	22,372	89,486	12/16/2011	04/01/2036	1,505,743
596680-C*-7	MIDDLESEX WATER COMPANY		1.E	7,200,000	7,200,000	4,573,550	7,200,000					2.900	2.900	MN	24,940	208,800	11/18/2020	11/18/2050	7,304,400
596680-C@-5	MIDDLESEX WATER COMPANY		1.E	4,680,000	4,680,000	3,414,162	4,680,000					2.790	2.790	MN	20,311	130,572	11/05/2021	11/05/2041	4,745,286
596680-D*-6	MIDDLESEX WATER COMPANY		1.E	20,000,000	20,000,000	19,674,002	20,000,000					5.240	5.240	MS	346,422	1,048,000	03/02/2023	03/02/2043	20,524,000
596680-D@-4	MIDDLESEX WATER COMPANY		1.E IF	8,300,000	8,300,000	8,505,826	8,300,000					5.990	5.990	AO	104,958		10/15/2025	10/15/2055	8,548,585
60081H-A#-5	MILLIKEN & CO		2.B	1,500,000	1,500,000	1,349,218	1,500,000					2.710	2.710	AO	8,582	40,650	10/18/2021	10/15/2031	1,520,325
60081H-A*-9	MILLIKEN & CO		2.B	13,500,000	13,500,000	13,269,164	13,500,000					2.080	2.080	AO	59,280	280,800	10/18/2021	10/15/2026	13,640,400
60081H-A@-7	MILLIKEN & CO		2.B	1,500,000	1,500,000	1,426,401	1,500,000					2.400	2.400	AO	7,600	36,000	10/18/2021	10/15/2028	1,518,000
60081H-B#-4	MILLIKEN & CO		2.B YE	63,257,976	70,467,032	67,263,248	70,467,032				8,337,029	2.700	2.700	MN	269,536	1,850,120	05/10/2022	05/10/2032	69,037,726
60081H-B*-8	MILLIKEN & CO		2.B	1,000,000	1,000,000	846,277	1,000,000					2.860	2.860	AO	6,038	28,600	10/18/2021	10/15/2033	507,150
60081H-B@-6	MILLIKEN & CO		2.B	3,000,000	3,000,000	2,400,153	3,000,000					3.010	3.010	AO	19,063	90,300	10/18/2021	10/15/2036	3,045,150
60284M-AC-6	MINERA MEXICO S.A. DE C.V.		2.A FE	3,289,610	3,310,000	3,425,850	3,291,771		2,161			5.625	5.733	FA	71,889	93,094	02/05/2025	02/12/2032	3,403,094
603158-AA-4	MINERALS TECHNOLOGIES INC.	LS	3.C FE	5,314,725	5,634,000	5,577,660	5,442,090		64,294			5.000	6.335	JJ	140,850	281,700	10/23/2023	07/01/2028	4,452,600
603374-AH-2	MINERVA LUXEMBOURG SA 144A		3.B FE	2,015,500	1,990,000	2,169,100	2,011,627		(2,928)			8.875	8.621	MS	52,984	176,612	08/28/2024	09/13/2033	2,078,306
60402#-AF-1	MINNESOTA ENERGY RESOURCES CORPORA		1.G	10,900,000	10,900,000	11,193,020	10,900,000					5.200	5.200	MN	94,467	286,549	04/29/2025	05/01/2030	11,183,400
60447K-AB-6	MINSUR SA		3.A FE	2,974,079	3,113,000	2,974,938	3,009,713		14,729			4.500	5.151	AO	24,515	140,085	08/28/2024	10/28/2031	2,671,793
605417-B#-0	MISSISSIPPI POWER COMPANY		1.G	1,700,000	1,700,000	1,759,605	1,700,000					5.720	5.720	MS	28,632	97,240	03/27/2024	03/15/2036	1,748,620
605417-B@-2	MISSISSIPPI POWER COMPANY		1.G	3,300,000	3,300,000	3,407,957	3,300,000					5.620	5.620	MS	54,608	185,460	03/27/2024	03/15/2034	3,392,730
605417-C#-9	MISSISSIPPI POWER COMPANY		1.G	4,300,000	4,300,000	4,332,974	4,300,000					6.030	6.030	MS	76,347	120,282	03/28/2025	03/15/2055	4,429,645
605417-C*-3	MISSISSIPPI POWER COMPANY		1.G	4,300,000	4,300,000	4,277,549	4,300,000					5.910	5.910	JD	11,295	254,130	06/27/2024	06/15/2054	4,427,065
605417-CD-4	MISSISSIPPI POWER COMPANY		1.G FE	2,519,796	2,550,000	1,671,684	2,522,773		683			3.100	3.161	JJ	33,157	79,050	06/25/2021	07/30/2051	812,400
60671#-AC-2	THE MITRE CORPORATION		1.E	20,000,000	20,000,000	20,567,966	20,000,000					5.390	5.390	MON	50,906	808,500	03/14/2025	03/14/2030	4,017,967
60671#-AD-0	THE MITRE CORPORATION		1.E	52,358,858	52,358,858	57,013,710	52,358,858					6.190	6.190	JAJO	549,172	810,253	07/31/2025	07/31/2040	1,345,859
60672J-AA-7	MITER BRANDS ACQUISITION HOLDCO IN		3.C FE	16,288,956	16,223,000	16,631,666	16,267,374		(13,712)			6.750	6.643	AO	273,763	1,095,053	05/02/2024	04/01/2032	16,770,526
606822-AR-5	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	4,350,000	4,350,000	4,314,135	4,350,000					3.287	3.287	JJ	61,960	142,985	07/18/2017	07/25/2027	4,014,918
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	3,600,000	3,600,000	3,604,631	3,600,000					3.961	3.961	MS	47,136	142,596	02/26/2018	03/02/2028	3,671,298
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	900,000	900,000	870,896	900,000					3.195	3.195	JJ	13,020	28,755	07/11/2019	07/18/2029	914,378
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	19,526,061	20,935,000	19,583,041	19,729,032		202,971			2.559	4.058	FA	187,504	348,472	03/19/2025	02/25/2030	21,202,863
606822-BU-7	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	2,550,000	2,550,000	2,317,703	2,550,000					2.048	2.048	JJ	23,791	52,224	07/13/2020	07/17/2030	2,576,112
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	6,055,535	6,050,000	5,401,684	6,053,379		(507)			2.309	2.298	JJ	62,474	139,695	07/13/2021	07/20/2032	4,703,684
606822-BY-9	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	9,998,500	10,000,000	9,860,479	9,999,640		246			1.538	1.540	JJ	68,783	153,800	07/13/2021	07/20/2027	10,076,900
606822-CB-8	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	4,150,000	4,150,000	3,722,815	4,150,000					2.494	2.494	AO	22,425	103,501	10/05/2021	10/13/2032	3,037,410
606822-CC-6	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	10,000,000	10,000,000	9,826,341	10,000,000					2.341	2.341	JJ	105,345	234,100	01/11/2022	01/19/2028	10,117,050
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	6,050,000	6,050,000	5,494,712	6,050,000					2.852	2.852	JJ	77,646	172,546	01/11/2022	01/19/2033	5,578,430
606822-CG-7	MITSUBISHI UFJ FINANCIAL GROUP INC	LS	1.G FE	4,150,000	4,150,000	4,087,777	4,150,000					4.315	4.315	AO	35,815	179,073	04/11/2022	04/19/2033	3,984,143
606822-CK-8	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	7,650,000	7,650,000	7,866,685	7,650,000					5.133	5.133	JJ	175,613	392,675	07/11/2022	07/20/2033	7,846,337
606822-CR-3	MITSUBISHI UFJ FINANCIAL GROUP INC	LS	1.G FE	1,950,000	1,950,000	2,045,374	1,950,000					5.472	5.472	MS	32,011	106,704	09/06/2022	09/13/2033	2,003,352
606822-CX-0	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	8,750,000	8,750,000	9,169,642	8,750,000					5.441	5.441	FA	170,598	476,088	02/15/2023	02/22/2034	8,988,044

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
606822-DC-5	MITSUBISHI UFJ FINANCIAL GROUP INC	LS	1.G FE	4,790,368	4,775,000	4,997,047	4,788,085		(702)			5.406	5.360	AO	51,627	258,137	04/11/2023	04/19/2034	4,904,068
606822-DK-7	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	15,010,480	15,000,000	15,471,520	15,009,468		(1,012)			5.159	5.142	AO	144,022	386,925	04/15/2025	04/24/2031	15,386,925
60687Y-BE-8	MIZUHO FINANCIAL GROUP INC		1.G FE	6,600,000	6,600,000	6,132,854	6,600,000					2.591	2.591	MN	17,101	171,006	02/18/2020	05/25/2031	6,685,503
60687Y-BH-1	MIZUHO FINANCIAL GROUP INC		1.G FE	1,700,000	1,700,000	1,548,479	1,700,000					2.201	2.201	JJ	17,773	37,417	07/06/2020	07/10/2031	960,455
60687Y-BL-2	MIZUHO FINANCIAL GROUP INC		1.G FE	2,900,000	2,900,000	2,605,742	2,900,000					1.979	1.979	MS	18,014	57,391	09/01/2020	09/08/2031	2,524,738
60687Y-BQ-1	MIZUHO FINANCIAL GROUP INC		1.G FE	4,050,000	4,050,000	3,600,857	4,050,000					2.172	2.172	MN	9,530	87,966	02/16/2021	05/22/2032	2,880,951
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC		1.G FE	27,678,142	28,369,000	27,998,427	27,887,694		209,552			1.554	2.691	JJ	210,630	298,127	04/23/2025	07/09/2027	28,589,427
60687Y-BT-5	MIZUHO FINANCIAL GROUP INC		1.G FE	1,400,000	1,400,000	1,249,120	1,400,000					2.260	2.260	JJ	15,117	31,640	07/06/2021	07/09/2032	1,415,820
60687Y-BU-2	MIZUHO FINANCIAL GROUP INC		2.A FE	5,800,000	5,800,000	5,200,195	5,800,000					2.564	2.564	MS	44,614	148,712	09/08/2021	09/13/2031	5,570,510
60687Y-CM-9	MIZUHO FINANCIAL GROUP INC	LS	1.G FE	10,350,000	10,350,000	10,987,179	10,350,000					5.669	5.669	MS	176,022	586,742	09/07/2022	09/13/2033	10,643,371
60687Y-CP-2	MIZUHO FINANCIAL GROUP INC		1.G FE	200,000	200,000	207,344	200,000					5.667	5.667	MN	1,070	11,334	02/21/2023	05/27/2029	205,667
60687Y-CR-8	MIZUHO FINANCIAL GROUP INC		1.G FE	13,170,000	13,170,000	13,878,610	13,170,000					5.739	5.739	MN	71,384	755,826	02/21/2023	05/27/2031	13,547,913
60687Y-DD-8	MIZUHO FINANCIAL GROUP INC	LS	1.G FE	2,012,838	2,010,000	2,080,539	2,011,933		(471)			5.376	5.343	MN	10,506	108,058	02/20/2024	05/26/2030	2,064,029
60687Y-DE-6	MIZUHO FINANCIAL GROUP INC		1.G FE	5,615,189	5,590,000	5,863,412	5,611,810		(1,695)			5.579	5.519	MN	30,320	311,866	02/20/2024	05/26/2035	5,745,933
60687Y-DJ-5	MIZUHO FINANCIAL GROUP INC	LS	1.G FE	11,848,875	11,785,000	12,237,712	11,845,178		(3,696)			5.422	5.352	MN	85,198	479,237	02/24/2025	05/13/2036	12,104,491
607120-EZ-1	MOBILE AIRPORT AUTHORITY		1.F	3,796,623	3,796,623	3,746,057	3,796,623					3.810	3.810	FMAN	20,894	144,651	08/29/2013	11/09/2032	43,882
607120-FL-1	MOBILE AIRPORT AUTHORITY		1.F	6,478,393	6,478,393	5,889,647	6,478,393					3.180	3.180	FMAN	29,757	206,013	06/17/2019	05/09/2039	112,821
607120-FM-9	MOBILE AIRPORT AUTHORITY		1.F	4,196,850	4,196,850	3,827,192	4,196,850					3.230	3.230	FMAN	19,581	135,558	01/21/2020	05/09/2039	60,060
607120-FN-7	MOBILE AIRPORT AUTHORITY		1.F	3,048,656	3,048,656	2,771,599	3,048,656					3.180	3.180	FMAN	14,003	96,947	06/17/2019	05/09/2039	39,819
607120-FP-2	MOBILE AIRPORT AUTHORITY		1.F	5,341,446	5,341,446	4,870,972	5,341,446					3.230	3.230	FMAN	24,921	172,529	01/21/2020	05/09/2039	93,427
607120-FQ-0	MOBILE AIRPORT AUTHORITY		1.F	5,273,568	5,273,568	5,350,795	5,273,568					5.130	5.130	FMAN	39,077	270,534	01/31/2023	11/09/2042	109,887
607120-FR-8	MOBILE AIRPORT AUTHORITY		1.F	3,958,052	3,958,052	4,050,327	3,958,052					5.250	5.250	FMAN	30,015	207,798	12/21/2023	11/09/2042	83,262
608190-AL-8	MOHAWK INDUSTRIES INC		2.A FE	7,507,846	7,250,000	7,031,073	7,380,262		(29,571)			3.625	3.137	MN	33,582	262,813	06/17/2021	05/15/2030	7,381,406
60871R-AG-5	MOLSON COORS BREWING CO		2.B FE	36,436,646	38,125,000	37,916,073	37,895,318		411,894			3.000	4.128	JJ	527,396	1,143,750	07/08/2022	07/15/2026	38,696,875
60871R-AH-3	MOLSON COORS BREWING CO		2.B FE	14,576,563	16,385,000	13,196,260	14,645,073		41,434			4.200	4.956	JJ	317,323	688,170	10/28/2024	07/15/2046	16,729,085
609207-AP-0	MONDELEZ INTERNATIONAL INC		2.B FE	2,803,631	2,850,000	2,331,900	2,810,138		988			4.625	4.727	MN	19,772	131,813	05/03/2018	05/07/2048	2,915,906
609207-AW-5	MONDELEZ INTERNATIONAL INC	LS	2.B FE	24,281,188	38,665,000	23,145,429	24,445,544		150,544			2.625	5.294	MS	329,861	555,581	10/22/2025	09/04/2050	39,172,478
609207-AY-1	MONDELEZ INTERNATIONAL INC	LS	2.B FE	10,982,059	12,100,000	10,431,726	11,288,665		99,146			1.875	2.872	AO	47,896	226,875	11/29/2022	10/15/2032	11,153,594
609207-BA-2	MONDELEZ INTERNATIONAL INC		2.B FE	6,249,208	6,506,000	6,407,196	6,439,000		53,362			2.625	3.502	MS	49,337	170,783	04/13/2022	03/17/2027	6,591,391
609207-BB-0	MONDELEZ INTERNATIONAL INC		2.B FE	246,862	258,000	237,006	250,623		1,068			3.000	3.513	MS	2,236	7,740	05/04/2022	03/17/2032	261,870
609935-AA-9	MONONGAHELA POWER COMPANY		1.G FE	3,773,234	3,780,000	4,001,204	3,774,499		826			5.850	5.873	FA	83,538	221,130	09/12/2023	02/15/2034	3,890,565
61201#-AA-3	MONTANA DAKOTA UTILITIES CO		1.G	2,500,000	2,500,000	2,531,980	2,500,000					6.330	6.330	FA	55,827	158,250	01/02/2019	08/24/2026	2,579,125
61237W-AF-3	MONTEFIORE OBLIGATED GRP		1.E FE	42,094,256	38,183,000	34,044,472	41,442,342		(116,107)			5.246	4.534	MN	333,847	1,967,801	07/07/2025	11/01/2048	4,567,198
61237W-AH-9	MONTEFIORE OBLIGATED GROUP		1.E FE	15,951,022	14,920,000	10,346,213	15,834,437		(23,329)			3.787	3.417	MS	188,340	565,020	10/15/2020	09/01/2050	15,202,510
61237W-AJ-5	MONTEFIORE OBLIGATED GROUP		1.C FE	17,548,196	17,800,000	13,466,756	17,443,077		(6,815)			4.287	4.336	MS	254,362	727,075	06/17/2025	09/01/2050	18,013,006
61237W-AK-2	MONTEFIORE OBLIGATED GROUP		1.C FE	13,414,243	14,776,000	13,356,225	13,456,145		39,837			5.246	6.066	MN	129,192	752,460	07/07/2025	11/01/2048	1,791,344
61237W-AL-0	MONTEFIORE OBLIGATED GROUP		1.C FE	15,659,044	19,790,000	14,972,309	15,742,210		72,636			4.287	5.865	MS	282,799	805,849	06/17/2025	09/01/2050	20,178,448
61238B-AA-9	MONTEGO BAY AIRPORT REVENUE FINANC		3.A FE	2,624,257	2,623,000	2,618,908	2,624,267		10			6.600	6.592	JD	7,694	68,766	09/30/2025	06/15/2035	2,502,959
615369-AM-7	MOODYS CORPORATION		2.A FE	47,396	50,000	49,341	49,381		292			3.250	3.887	JJ	749	1,625	03/23/2018	01/15/2028	50,813
615369-AT-2	MOODYS CORPORATION		2.A FE	4,265,927	5,030,000	3,432,448	4,289,585		15,057			3.250	4.172	MN	18,618	163,475	08/14/2024	05/20/2050	5,111,738
615369-AV-7	MOODYS CORPORATION		2.A FE	2,905,210	3,000,000	2,157,101	2,919,824		3,772			2.750	2.956	FA	30,250	82,500	09/20/2022	08/19/2041	3,041,250
615369-AW-5	MOODYS CORPORATION	LS	2.A FE	4,686,635	4,750,000	4,225,328	4,712,701		6,165			2.000	2.149	FA	34,833	95,000	08/10/2021	08/19/2031	3,131,000
615369-AX-3	MOODYS CORPORATION		2.A FE	13,501,265	21,765,000	13,567,498	13,560,630		59,365			3.100	5.525	MN	59,975	674,715	03/05/2025	11/29/2061	22,102,358
615369-AY-1	MOODYS CORPORATION		2.A FE	8,057,783	9,805,000	7,323,754	8,104,217		30,280			3.750	4.924	FA	128,691	367,688	08/14/2024	02/25/2052	9,937,906
615369-AZ-8	MOODYS CORPORATION		2.A FE	597,534	600,000	592,858	598,326		278			4.250	4.299	FA	10,129	25,500	08/02/2022	08/08/2032	612,750
615394-AM-5	MOOG INC		3.C FE	5,024,245	4,952,000	4,904,576	4,952,000		(14,257)			4.250	3.937	JD	9,354	210,460	03/04/2021	12/15/2027	4,701,835

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
61690U-8A-1	MORGAN STANLEY BANK NA		1.D FE	12,826,534	12,820,000	12,941,076	12,822,796		(2,365)			4.952	4.929	JJ	294,498	634,846	01/16/2024	01/14/2028	13,137,423
617446-8L-6	MORGAN STANLEY		1.E FE	7,500,000	7,500,000	7,040,541	7,500,000					2.699	2.699	JJ	89,404	202,425	01/16/2020	01/22/2031	7,601,213
617446-8U-6	MORGAN STANLEY		1.E FE	2,750,000	2,750,000	2,417,927	2,750,000					1.794	1.794	FA	18,912	49,335	11/09/2020	02/13/2032	2,774,668
617446-8Y-8	MORGAN STANLEY		1.E FE	5,359,466	5,450,000	3,480,326	5,359,746		52			2.802	2.799	JJ	66,174	152,709	07/15/2021	01/25/2052	4,486,994
61744Y-AK-4	MORGAN STANLEY		1.G FE	3,173,000	3,173,000	3,151,400	3,173,000					3.591	3.591	JJ	50,325	113,942	07/19/2017	07/22/2028	3,229,971
61746B-DZ-6	MORGAN STANLEY		1.G FE	2,095,695	2,100,000	2,099,716	2,100,000		263			3.875	3.873	JJ	34,810	81,375	01/22/2016	01/27/2026	1,936,813
61746B-EF-9	MORGAN STANLEY		1.G FE	3,217,468	3,250,000	3,241,877	3,246,605		3,270			3.625	3.727	JJ	52,688	117,813	01/17/2017	01/20/2027	3,207,094
61747Y-ED-3	MORGAN STANLEY		1.E FE	3,050,000	3,050,000	2,712,837	3,050,000					2.239	2.239	JJ	30,351	68,290	07/15/2021	07/21/2032	2,376,308
61747Y-EF-8	MORGAN STANLEY		2.A FE	3,900,000	3,900,000	3,433,573	3,900,000					2.484	2.484	MS	28,256	96,876	09/13/2021	09/16/2036	3,745,954
61747Y-EH-4	MORGAN STANLEY		1.E FE	3,755,010	3,750,000	3,367,104	3,753,204		(484)			2.511	2.495	AO	18,571	94,163	10/14/2021	10/20/2032	2,025,110
61747Y-EL-5	MORGAN STANLEY		1.E FE	8,975,000	8,975,000	8,200,101	8,975,000					2.943	2.943	JJ	117,393	264,134	01/19/2022	01/21/2033	9,107,067
61747Y-ES-0	MORGAN STANLEY		2.A FE	10,594,572	10,800,000	10,999,455	10,632,252		10,978			5.297	5.482	AO	112,826	572,076	07/18/2022	04/20/2037	10,855,079
61747Y-EV-3	MORGAN STANLEY		1.E FE	12,521,741	12,045,000	12,514,658	12,355,794		(160,319)			6.296	4.780	AO	153,777	758,353	12/17/2024	10/18/2028	12,424,177
61747Y-FB-6	MORGAN STANLEY		2.A FE	5,645,000	5,645,000	5,948,435	5,645,000					5.948	5.948	JJ	151,094	335,765	01/17/2023	01/19/2038	5,395,838
61747Y-FE-0	MORGAN STANLEY		1.E FE	7,390,000	7,390,000	7,621,990	7,390,000					5.250	5.250	AO	75,440	387,975	04/19/2023	04/21/2034	7,583,988
61747Y-FG-5	MORGAN STANLEY		1.E FE	930,000	930,000	969,021	930,000					5.424	5.424	JJ	22,419	50,443	07/19/2023	07/21/2034	955,222
61747Y-FJ-9	MORGAN STANLEY	LS	1.E FE	13,073,963	13,060,000	14,631,723	13,071,851		(1,126)			6.627	6.612	MN	144,248	865,486	10/30/2023	11/01/2034	13,492,743
61747Y-FK-6	MORGAN STANLEY		1.E FE	15,075,724	14,800,000	15,202,736	15,030,610		(45,114)			5.173	4.622	JJ	350,902	382,802	04/28/2025	01/16/2030	15,182,802
61747Y-FL-4	MORGAN STANLEY		1.E FE	19,850,419	19,795,000	20,619,089	19,846,421		(2,200)			5.466	5.425	JJ	489,903	1,081,995	01/16/2024	01/18/2035	20,335,997
61747Y-FM-2	MORGAN STANLEY		2.A FE	8,136,675	8,130,000	8,558,397	8,135,844		(431)			5.942	5.931	FA	193,234	483,085	02/05/2024	02/07/2039	8,371,542
61747Y-FT-7	MORGAN STANLEY		1.E FE	4,886,098	4,860,000	5,013,370	4,884,875		(1,224)			5.320	5.244	JJ	116,348	258,552	12/17/2024	07/19/2035	4,989,276
61748U-AE-2	MORGAN STANLEY		1.E FE	7,584,403	7,505,000	7,747,747	7,572,287		(12,116)			5.230	4.982	JJ	180,991	189,714	02/24/2025	01/15/2031	7,701,256
61761J-3R-8	MORGAN STANLEY		1.G FE	3,136,962	3,180,000	3,165,852	3,177,205		4,877			3.125	3.278	JJ	42,510	99,375	12/16/2016	07/27/2026	3,229,688
61761J-ZN-2	MORGAN STANLEY		2.A FE	18,408,749	18,985,000	18,973,511	18,724,708		189,588			3.950	5.044	AO	141,649	749,908	12/17/2024	04/23/2027	19,359,954
617726-AN-4	MOROC PP 5.95000 03/08/2028		3.A FE	6,466,926	6,540,000	6,734,156	6,505,401		14,361			5.950	6.213	MS	122,144	389,130	03/02/2023	03/08/2028	6,734,565
61772B-AC-7	MORGAN STANLEY		1.E FE	3,294,711	3,300,000	2,594,147	3,295,754		248			3.217	3.226	AO	20,348	106,161	01/28/2022	04/22/2042	3,302,276
61776N-VG-5	MORGAN STANLEY PRIVATE BANK NA		1.D FE	20,071,320	20,055,000	20,346,344	20,070,283		(1,037)			4.734	4.715	JJ	421,957		07/17/2025	07/18/2031	20,273,784
623115-AG-7	MOUNT SINAI HOSPITAL/THE		1.C FE	26,825,157	25,552,000	19,908,442	26,817,940		(7,217)			3.981	3.656	JJ	508,613		10/06/2025	07/01/2048	26,060,613
623115-AH-5	MOUNT SINAI HOSPITAL/THE		1.C FE	16,357,701	15,505,000	11,127,660	16,352,197		(5,505)			3.737	3.371	JJ	289,711		10/06/2025	07/01/2049	3,948,678
624758-AF-5	MUELLER WATER PRODUCTS INC		3.A FE	8,611,100	8,770,000	8,527,578	8,664,213		21,115			4.000	4.286	JD	15,591	350,800	01/05/2023	06/15/2029	8,547,600
62482B-AB-8	MEDLINE BORROWER LP		3.B FE	4,453,438	4,420,000	4,444,761	4,416,797		(9,181)			5.250	5.035	AO	58,013	232,050	02/23/2022	10/01/2029	4,115,263
62548L-A*-3	MULTICARE HEALTH SYSTEM		1.F FE	3,000,000	3,000,000	2,869,149	3,000,000					4.480	4.480	FA	50,773	134,400	08/18/2022	08/15/2037	1,022,400
62548L-A@-1	MULTICARE HEALTH SYSTEM		1.F FE	7,200,000	7,200,000	6,352,500	7,200,000					4.750	4.750	FA	129,200	342,000	08/18/2022	08/15/2052	7,371,000
62548L-AB-8	MULTICARE HEALTH SYSTEM		1.C FE	9,125,217	14,514,000	8,762,120	9,294,126		98,619			2.803	5.482	FA	153,690	406,827	11/19/2024	08/15/2050	14,707,274
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS GESE		1.F FE	13,000,000	13,000,000	13,590,346	13,000,000					5.875	5.875	MN	80,618	763,750	05/18/2022	05/23/2042	12,970,125
626738-AE-8	MURPHY OIL USA INC	LS	3.B FE	9,730,651	9,530,000	9,473,688	9,581,779		(28,621)			4.750	4.411	MS	133,288	452,675	01/13/2022	09/15/2029	8,896,388
626738-AF-5	MURPHY OIL USA INC	LS	3.B FE	2,905,438	2,900,000	2,721,837	2,902,415		(633)			3.750	3.721	FA	41,083	108,750	01/21/2021	02/15/2031	2,852,500
627496-AA-0	MUSEUM OF MODERN ART		1.C FE	3,900,000	3,900,000	2,597,114	3,900,000					3.220	3.220	JJ	62,790	125,580	04/13/2021	07/01/2051	3,962,790
62750P-AA-4	MUSEUM OF FINE ARTS HOUSTON		1.B FE	10,265,407	10,320,000	6,435,198	10,268,872		1,070			2.853	2.877	FA	122,679	294,430	08/02/2022	08/01/2051	10,365,788
628530-BK-2	MYLAN INC		2.C FE	13,851,059	13,930,000	13,948,598	13,880,084		17,620			4.550	4.716	AO	133,805	633,815	03/20/2025	04/15/2028	14,042,358
62854A-AN-4	UTAH ACQUISITION SUB INC		2.C FE	15,628,883	15,750,000	15,714,636	15,744,460		14,153			3.950	4.029	JD	27,650	622,125	05/31/2016	06/15/2026	16,061,063
62922L-AC-2	NGL ENERGY PARTNERS LP		4.A FE	9,345,800	9,310,000	9,664,943	9,330,360		(8,482)			8.125	8.012	FMAN	96,656	756,438	01/31/2024	02/15/2029	7,672,750
629377-CH-3	NRG ENERGY INC		3.B FE	4,891,775	4,880,000	4,893,737	4,882,744		(1,772)			5.250	5.209	JD	11,387	256,200	05/07/2019	06/15/2029	5,008,100
62944T-AF-2	NVR INC		1.G FE	5,190,120	5,200,000	4,925,783	5,195,783		1,207			3.000	3.020	MN	19,933	156,000	04/30/2020	05/15/2030	5,278,000
62947Q-BB-3	NXP BV		2.A FE	22,617,390	22,537,000	22,538,608	22,533,040		(31,798)			5.350	5.207	MS	401,910	1,205,730	08/15/2023	03/01/2026	23,139,865

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
629479-BC-1	NXP BV	0	2.A FE	11,402,515	11,081,000	11,483,526	11,365,746		(36,769)			5.550	4.518	JD	51,250	399,073	10/24/2025	12/01/2028	11,388,498
62952E-AA-5	NYU HOSPITALS CENTER		1.E FE	2,314,896	2,175,000	1,912,038	2,283,487		(4,563)			4.428	4.012	JJ	48,155	96,309	02/05/2018	07/01/2042	2,197,601
62952E-AB-3	NYU LANGONE HOSPITALS		1.E FE	1,802,777	1,575,000	1,613,114	1,777,876		(7,366)			5.750	4.665	JJ	45,281	90,563	05/24/2022	07/01/2043	1,620,281
62952E-AE-7	NYU HOSPITALS CENTER		1.E FE	34,336,033	33,680,000	29,299,430	34,221,198		(18,980)			4.368	4.240	JJ	735,571	1,471,142	03/02/2018	07/01/2047	6,664,117
62952E-AF-4	NYU LANGONE HOSPITALS		1.E FE	9,070,688	6,911,000	6,297,096	8,711,378		(72,283)			4.784	2.947	JJ	165,311	330,622	09/11/2020	07/01/2044	7,076,311
62954H-AJ-7	NXP BV/ NXP FDG/ NXP USA		2.A FE	4,998,564	5,100,000	4,587,055	5,033,113		9,899			2.650	2.883	FA	51,057	135,150	05/19/2022	02/15/2032	4,356,975
62954H-AL-2	NXP BV		2.A FE	4,871,683	6,775,000	4,956,720	4,927,916		56,232			3.125	5.740	FA	79,983	105,859	03/06/2025	02/15/2042	6,880,859
62954H-AN-8	NXP BV/NXP FUNDING LLC/NXP USA		2.A FE	4,274,340	7,000,000	4,641,049	4,362,861		40,500			3.250	6.186	MN	19,590	227,500	09/26/2023	11/30/2051	7,113,750
62954H-AU-2	NXP BV/ NXP FDG/ NXP USA		2.A FE	2,581,418	2,600,000	1,977,166	2,584,143		782			3.250	3.301	MN	11,736	84,500	05/19/2022	05/11/2041	1,575,188
62954H-AY-4	NXP BV/ NXP FDG/ NXP USA		2.A FE	798,343	800,000	772,163	799,172		283			3.400	3.426	MN	4,533	27,200	05/19/2022	05/01/2030	813,600
62954H-AZ-1	NXP BV/NXP FUNDING LLC/NXP USA		2.A FE	7,498,339	7,500,000	7,491,903	7,499,903		203			3.875	3.878	JD	10,495	290,625	05/19/2022	06/18/2026	7,645,313
62954H-BA-5	NXP BV/ NXP FDG/ NXP USA		2.A FE	5,632,385	5,650,000	5,118,771	5,639,093		1,964			2.500	2.539	MN	19,618	141,250	05/19/2022	05/11/2031	4,252,500
62954H-BB-3	NXP BV/NXP FUNDING LLC/NXP USA		2.A FE	199,402	200,000	203,512	199,751		79			5.000	5.021	JJ	4,611	10,000	05/12/2022	01/15/2033	205,000
62954H-BE-7	NXP BV/NXP FUNDING LLC/NXP USA		2.A FE	20,559,226	21,260,000	21,354,891	20,977,540		186,063			4.400	5.376	JD	77,953	935,440	10/06/2023	06/01/2027	21,727,720
62954H-BH-0	NXP BV/NXP FDG/NXP USA		2.A FE	7,844,855	7,880,000	8,010,868	7,845,849		993			5.250	5.308	FA	151,690		08/15/2025	08/19/2035	8,086,850
62954R-AA-4	NYU LANGONE HOSPITALS		1.E FE	1,248,260	1,775,000	1,214,154	1,257,995		7,088			3.380	5.355	JJ	29,998	59,995	11/19/2024	07/01/2055	1,804,998
62954W-AC-9	NTT FINANCE CORP		1.G FE	33,314,508	35,400,000	35,138,746	35,184,956		819,263			1.162	3.491	AO	100,552	411,348	08/17/2023	04/03/2026	35,605,674
62954W-AD-7	NTT FINANCE CORP		1.G FE	1,200,000	1,200,000	1,136,571	1,200,000					1.591	1.591	AO	4,667	19,092	02/24/2021	04/03/2028	806,364
62954W-AE-5	NTT FINANCE CORP		1.G FE	4,143,280	4,150,000	3,683,586	4,146,367		675			2.065	2.083	AO	20,948	85,698	02/25/2021	04/03/2031	1,768,069
62954W-AQ-8	NTT FINANCE CORP		1.G FE	4,500,000	4,500,000	4,561,375	4,500,000					4.620	4.620	JJ	95,288		07/09/2025	07/16/2028	4,603,950
62963#-AL-5	NRP (OPERATING) LLC		3.A YE	397,388	397,388	390,608	397,388					5.180	5.180	JD	1,715	20,585	10/03/2011	12/01/2026	31,360
631005-BH-7	NARRAGANSETT ELECTRIC COMPANY		1.G FE	2,650,000	2,650,000	2,645,829	2,650,000					3.919	3.919	FA	43,272	103,854	07/24/2018	08/01/2028	2,701,927
631005-BJ-3	NARRAGANSETT ELECTRIC COMPANY		1.G FE	4,814,594	5,360,000	5,171,944	4,992,857		74,948			3.395	5.185	AO	41,449	181,972	07/07/2023	04/09/2030	5,349,289
631005-BK-0	NARRAGANSETT ELECTRIC COMPANY		1.G FE	18,131,846	18,146,000	18,700,469	18,135,104		1,014			5.350	5.359	MN	161,802	970,811	03/21/2024	05/01/2034	18,631,406
631103-AM-0	NASDAQ INC		2.A FE	8,639,692	10,235,000	7,839,297	8,680,210		26,987			3.950	4.978	MS	128,023	404,283	08/14/2024	03/07/2052	10,386,154
63111X-AH-4	NASDAQ INC	0	2.A FE	3,059,130	3,000,000	3,095,754	3,046,627		(12,503)			5.350	4.662	JD	1,338	160,500	04/15/2025	06/28/2028	3,080,250
63111X-AK-7	NASDAQ INC		2.A FE	3,960,839	3,665,000	3,820,853	3,954,505		(4,639)			5.950	5.392	FA	82,381	218,068	08/14/2024	08/15/2053	3,774,034
632525-AU-5	NATIONAL AUSTRALIA BANK LTD		1.G FE	3,350,000	3,350,000	3,042,304	3,350,000					2.332	2.332	FA	28,211	78,122	08/17/2020	08/21/2030	3,389,061
632525-AW-1	NATIONAL AUSTRALIA BANK LTD	LS	1.G FE	13,234,522	16,625,000	11,820,944	13,260,171		25,648			2.648	4.441	JJ	204,218	115,188	10/28/2025	01/14/2041	16,845,115
632525-AY-7	NATIONAL AUSTRALIA BANK LTD		1.G FE	2,250,000	2,250,000	2,071,395	2,250,000					2.990	2.990	MN	7,475	67,275	05/17/2021	05/21/2031	1,776,163
632525-BB-6	NATIONAL AUSTRALIA BANK LTD	LS	1.G FE	2,850,000	2,850,000	2,608,834	2,850,000					3.347	3.347	JJ	44,780	95,390	01/04/2022	01/12/2037	2,897,695
632525-CF-6	NATIONAL AUSTRALIA BANK LTD	LS	1.G FE	12,167,638	12,095,000	12,737,326	12,163,371		(4,267)			5.902	5.820	JJ	331,146	356,923	02/24/2025	01/14/2036	12,451,923
63253Q-AA-2	NATIONAL AUSTRALIA BANK LTD NY		1.D FE	300,000	300,000	300,067	300,000					4.966	4.966	JJ	6,994	14,898	01/04/2023	01/12/2026	307,449
63253Q-AB-0	NATIONAL AUSTRALIA BANK LTD NY		1.D FE	1,500,000	1,500,000	1,533,374	1,500,000					4.944	4.944	JJ	34,814	74,160	01/04/2023	01/12/2028	1,537,080
63307A-2X-2	NATIONAL BANK OF CANADA	0	1.F FE	23,673,987	22,850,000	23,860,667	23,584,366		(89,621)			5.600	4.429	JD	46,208	886,480	10/24/2025	12/18/2028	21,572,580
636180-BP-5	NATIONAL FUEL GAS COMPANY	0	2.C FE	9,540,258	9,483,000	9,585,904	9,540,782		524			4.750	4.473	MS	150,147	79,563	12/29/2025	09/01/2028	8,466,413
636274-AD-4	NATIONAL GRID PLC		2.B FE	7,210,000	7,210,000	7,446,437	7,210,000					5.602	5.602	JD	21,317	403,904	06/07/2023	06/12/2028	7,411,952
637071-AM-3	NATIONAL OILWELL VARCO INC		2.B FE	2,332,728	2,350,000	2,292,028	2,342,717		1,890			3.600	3.686	JD	7,050	84,600	11/04/2019	12/01/2029	2,392,300
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	7,663,258	7,679,000	7,597,295	7,677,200		1,699			3.050	3.068	AO	42,938	234,210	04/18/2017	04/25/2027	7,796,105
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	49,967	50,000	49,916	49,998		5			3.900	3.902	MN	325	1,950	10/24/2018	11/01/2028	50,975
637432-NR-2	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	2,089,605	2,100,000	1,781,070	2,091,016		224			4.400	4.430	MN	15,400	92,400	10/24/2018	11/01/2048	2,146,200
637432-NT-8	NATIONAL RURAL UTILITIES COOPERATI	LS	1.E FE	1,893,502	1,900,000	1,599,687	1,894,640		132			4.300	4.319	MS	24,056	81,700	01/28/2019	03/15/2049	1,940,850
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	149,445	150,000	140,137	149,766		59			2.400	2.439	MS	1,060	3,600	01/22/2020	03/15/2030	151,800
637432-NX-9	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	5,070,801	5,200,000	4,532,796	5,112,776		13,710			1.650	1.932	JD	3,813	85,800	11/29/2022	06/15/2031	4,738,775
637432-NY-7	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	5,380,236	5,400,000	4,877,207	5,387,355		1,815			2.750	2.791	AO	31,350	148,500	01/31/2022	04/15/2032	3,244,000
637432-NZ-4	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	896,751	900,000	881,019	897,755		327			4.150	4.192	JD	1,660	37,350	08/10/2022	12/15/2032	918,675

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
637432-PA-7	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	11,527,547	10,655,000	11,438,549	11,299,667		(81,533)			5.800	4.714	JJ	284,962	617,990	02/08/2023	01/15/2033	10,963,995
637432-PB-5	NATIONAL RURAL UTILITIES COOPERATI		2.A FE	14,820,000	14,820,000	15,544,357	14,820,000					7.125	7.125	MS	310,911	1,055,925	05/17/2023	09/15/2053	15,347,963
63743H-FN-7	NATIONAL RURAL UTILITIES COOPERATI		1.F FE	1,834,958	1,840,000	1,883,689	1,837,194		1,096			4.850	4.904	FA	35,696	89,240	02/09/2024	02/07/2029	1,884,620
638612-AL-5	NATIONWIDE FINANCIAL SERVICES INC		2.A FE	5,082,966	5,410,000	5,065,154	5,091,254		8,289			5.300	5.818	MN	34,248	286,730	02/24/2025	11/18/2044	5,553,365
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC		1.G FE	20,143,982	26,080,000	19,815,752	20,367,550		111,156			3.900	5.507	MN	87,585	1,017,120	01/30/2025	11/30/2049	26,588,560
63890C-AA-2	NAVOI MINING & METALLURGICAL COMBINAT (N		3.B FE	1,093,105	1,090,000	1,128,150	1,092,312		(650)			6.700	6.615	AO	15,012	73,030	10/10/2024	10/17/2028	919,815
63890C-AB-0	NAVOI MINING & METALLURGICAL COMBINAT (N		3.B FE	1,934,590	1,930,000	2,056,656	1,934,310		(280)			6.950	6.903	AO	27,572	134,135	03/24/2025	10/17/2031	1,790,118
63902H-AB-5	NATURE CONSERVANCY (THE)		1.D FE	2,684,661	2,100,000	1,767,836	2,614,604		(15,178)			4.496	3.015	FA	39,340	94,416	02/12/2021	02/01/2049	2,147,208
63902H-BF-5	NATURE CONSERVANCY/THE		1.C FE	3,855,000	3,855,000	3,007,038	3,855,000					3.957	3.957	MS	50,847	152,542	02/24/2022	03/01/2052	3,931,271
639057-AC-2	NATWEST GROUP PLC		1.G FE	12,012,160	12,000,000	11,869,896	12,001,289		(2,745)			1.642	1.618	JD	9,305	197,040	06/10/2021	06/14/2027	12,098,520
639057-AF-5	NATWEST GROUP PLC		1.G FE	28,970,021	28,799,000	29,536,123	28,909,771		(56,525)			5.516	5.281	MS	401,551	1,588,553	12/17/2024	09/30/2028	29,593,276
639057-AH-1	NATWEST GROUP PLC		1.G FE	4,630,000	4,630,000	4,973,892	4,630,000					6.016	6.016	MS	92,073	278,541	02/27/2023	03/02/2034	4,769,270
639057-AJ-7	NATWEST GROUP PLC		1.G FE	3,646,624	3,645,000	3,654,801	3,645,118		(679)			5.847	5.827	MS	70,449	213,123	02/27/2023	03/02/2027	3,751,562
639057-AL-2	NATWEST GROUP PLC	LS	1.G FE	15,003,200	15,000,000	15,264,810	15,001,317		(1,065)			5.583	5.575	MS	279,150	837,450	02/26/2024	03/01/2028	15,418,725
63906Y-AH-1	NATWEST MARKETS PLC	LS	1.E FE	5,172,604	5,093,000	5,195,411	5,139,629		(31,855)			5.416	4.721	MN	33,713	275,837	12/17/2024	05/17/2027	5,230,918
63906Y-AT-5	NATWEST MARKETS PLC	0	1.E FE	5,000,000	5,000,000	5,009,946	5,000,000					4.174	4.174	MN	31,885		10/30/2025	11/06/2028	5,104,350
63946B-AG-5	NBC UNIVERSAL INC		1.G FE	1,088,290	1,000,000	1,024,115	1,088,290					5.950	4.752	AO	14,875	59,500	12/16/2011	04/01/2041	1,029,750
64105M-AD-3	NESTLE CAPITAL CORP		1.D FE	10,900,803	11,120,000	10,609,753	10,906,935		3,997			5.100	5.230	MS	171,711	567,120	01/08/2025	03/12/2054	11,403,560
641062-AF-1	NESTLE HOLDINGS INC		1.D FE	149,277	150,000	149,513	149,788		78			3.625	3.680	MS	1,465	5,438	09/17/2018	09/24/2028	152,719
641062-AN-4	NESTLE HOLDINGS INC		1.D FE	6,367,496	6,856,000	5,588,352	6,398,396		11,473			4.000	4.464	MS	73,892	274,240	07/13/2023	09/24/2048	6,993,120
641062-AX-2	NESTLE HOLDINGS INC.	LS	1.D FE	4,400,000	4,400,000	3,905,074	4,400,000					1.875	1.875	MS	24,521	82,500	09/07/2021	09/14/2031	3,633,750
641062-AZ-7	NESTLE HOLDINGS INC.	LS	1.D FE	4,763,472	4,800,000	2,991,226	4,767,104		882			2.625	2.662	MS	37,450	126,000	09/07/2021	09/14/2051	4,863,000
641062-BE-3	NESTLE HOLDINGS INC.		1.D FE	936,425	1,080,000	971,490	938,573		2,148			4.700	5.651	JJ	23,406	50,760	01/08/2025	01/15/2053	1,105,380
64110D-AK-0	NETAPP INC	0	2.B FE	1,771,080	2,000,000	1,862,850	1,798,940		27,860			2.700	5.250	JD	1,350	54,000	04/15/2025	06/22/2030	2,027,000
64110L-AS-5	NETFLIX INC	0	1.G FE	2,532,725	2,500,000	2,554,123	2,525,397		(7,328)			4.875	4.403	AO	25,729	60,938	04/15/2025	04/15/2028	2,560,938
64110L-AT-3	NETFLIX INC	0	1.G FE	16,766,135	16,000,000	16,828,532	16,651,514		(114,621)			5.875	4.351	MN	120,111	470,000	07/31/2025	11/15/2028	16,470,000
64110L-AZ-9	NETFLIX INC		1.G FE	9,961,400	10,000,000	10,247,398	9,965,990		3,151			4.900	4.949	FA	185,111	509,056	07/30/2024	08/15/2034	10,245,000
64110L-BA-3	NETFLIX INC		1.G FE	8,523,367	8,050,000	7,826,781	8,513,926		(7,253)			5.400	5.015	FA	164,220	451,605	09/11/2024	08/15/2054	8,267,350
641423-BZ-0	NEVADA POWER CO		1.F FE	431,746	425,000	426,067	429,642		(181)			5.375	5.263	MS	6,726	22,844	07/13/2011	09/15/2040	333,734
641423-CA-4	NEVADA POWER CO		1.F FE	1,671,026	1,645,000	1,633,987	1,663,012		(790)			5.450	5.341	MN	11,456	89,653	07/13/2011	05/15/2041	1,689,826
641423-CD-8	NEVADA POWER COMPANY		1.F FE	2,094,540	2,100,000	1,942,421	2,097,529		558			2.400	2.429	MN	8,400	50,400	01/28/2020	05/01/2030	2,125,200
641423-CE-6	NEVADA POWER COMPANY	LS	1.F FE	5,647,797	5,650,000	3,695,566	5,648,216		48			3.125	3.127	FA	73,568	176,563	01/28/2020	08/01/2050	3,300,781
641423-CG-1	NEVADA POWER COMPANY		1.F FE	9,296,471	9,110,000	9,359,627	9,294,830		(1,753)			6.000	5.851	MS	160,943	546,600	02/24/2025	03/15/2054	9,383,300
644188-BF-0	NEW ENGLAND POWER CO		1.G FE	4,370,344	4,400,000	3,382,426	4,375,349		707			3.800	3.838	JD	12,076	167,200	11/30/2017	12/05/2047	4,483,600
644188-BG-8	NEW ENGLAND POWER COMPANY		1.G FE	3,800,000	3,800,000	2,332,635	3,800,000					2.807	2.807	AO	25,185	106,666	10/01/2020	10/06/2050	3,853,333
645869-D*-6	NEW JERSEY NATURAL GAS CO		1.E	6,200,000	6,200,000	6,079,549	6,200,000					3.150	3.150	AO	41,230	195,300	04/15/2013	04/15/2028	6,196,075
645869-E#-1	NEW JERSEY NATURAL GAS CO		1.E	18,600,000	18,600,000	14,362,528	18,600,000					3.630	3.630	JD	18,755	675,180	06/21/2016	06/21/2046	18,937,590
645869-E@-3	NEW JERSEY NATURAL GAS CO		1.E	14,300,000	14,300,000	11,256,007	14,300,000					3.660	3.660	AO	110,491	523,380	04/15/2015	04/15/2045	14,561,690
645869-F#-0	NEW JERSEY NATURAL GAS CO		1.E	12,700,000	12,700,000	8,876,393	12,700,000					3.860	3.860	JJ	223,322	490,220	07/17/2019	07/17/2059	12,639,320
645869-F*-4	NEW JERSEY NATURAL GAS CO		1.E	11,000,000	11,000,000	8,830,415	11,000,000					4.010	4.010	MN	61,264	441,100	05/11/2018	05/11/2048	11,220,550
645869-F@-2	NEW JERSEY NATURAL GAS CO		1.E	3,400,000	3,400,000	2,586,479	3,400,000					3.760	3.760	JJ	58,238	127,840	07/17/2019	07/17/2049	3,362,040
645869-G*-3	NEW JERSEY NATURAL GAS CO		1.E	3,800,000	3,800,000	2,543,995	3,800,000					3.130	3.130	JD	330	118,940	06/30/2020	06/30/2050	3,859,470
645869-H#-8	NEW JERSEY NATURAL GAS CO		1.E	2,200,000	2,200,000	1,397,570	2,200,000					2.970	2.970	AO	11,435	65,340	10/28/2021	10/30/2051	2,232,670
645869-H@-0	NEW JERSEY NATURAL GAS CO		1.E	900,000	900,000	505,840	900,000					2.970	2.970	MS	8,910	26,730	09/01/2020	09/01/2060	913,365
645869-J*-0	NEW JERSEY NATURAL GAS CO		1.E Z	5,000,000	5,000,000	2,843,450	5,000,000					3.070	3.070	AO	26,863	153,500	10/28/2021	10/28/2061	5,076,750
645869-L*-7	NEW JERSEY NATURAL GAS CO		1.E YE	12,500,000	12,500,000	12,588,403	12,500,000					5.820	5.820	JD	10,104	727,500	06/26/2024	06/26/2054	12,863,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
64716#-AE-7	NEW MEXICO GAS COMPANY		2.A	2,300,000	2,300,000	2,039,680	2,300,000					2.260	2.260	FA	21,081	51,980	02/05/2021	02/05/2031	1,820,340
64716#-AF-4	NEW MEXICO GAS COMPANY		2.A	4,500,000	4,500,000	3,496,050	4,500,000					2.510	2.510	FA	45,808	112,950	02/05/2021	02/05/2036	4,556,475
64716#-AH-0	NEW MEXICO GAS COMPANY INC		2.A	32,200,000	32,200,000	34,494,263	32,200,000					6.360	6.360	AO	409,584	2,047,920	10/19/2023	10/19/2033	33,223,960
649322-A*-5	NEW YORK AND PRESBYTERIAN HOSPITAL		1.C	79,200,000	79,200,000	67,600,381	79,200,000					2.920	2.920	MN	321,200	2,312,640	05/11/2022	05/10/2047	6,285,650
649322-AA-2	NEW YORK AND PRESBYTERIAN HOSPITAL/THE		1.C FE	84,451	100,000	82,494	85,727		412			4.024	5.194	FA	1,677	4,024	09/26/2022	08/01/2045	102,012
649322-AD-6	NEW YORK AND PRESBYTERIAN HOSPITAL/THE		1.C FE	2,156,147	2,450,000	1,906,546	2,167,365		4,021			4.063	4.785	FA	41,476	99,544	01/27/2023	08/01/2056	2,423,248
649322-AH-7	NEW YORK AND PRESBYTERIAN HOSPITAL/THE		1.C FE	4,802,872	5,530,000	3,869,789	4,917,324		31,585			2.256	3.188	FA	51,982	124,757	03/10/2022	08/01/2040	5,551,927
649322-AJ-3	NEW YORK AND PRESBYTERIAN HOSPITAL/THE		1.C FE	3,250,000	3,250,000	1,767,221	3,250,000					2.606	2.606	FA	35,290	84,695	08/12/2020	08/01/2060	3,292,348
649757-AA-9	THE NEW YORK PUBLIC LIBRARY		1.D FE	6,600,000	6,600,000	5,579,225	6,600,000					4.305	4.305	JJ	142,065	284,130	02/25/2015	07/01/2045	6,742,065
649840-C#-0	NEW YORK STATE ELECTRIC & GAS CORP		1.G Z	4,400,000	4,400,000	3,846,555	4,400,000					4.960	4.960	JD	9,700	218,240	12/15/2022	12/15/2052	4,509,120
649840-C@-2	NEW YORK STATE ELECTRIC & GAS CORP		1.G	22,500,000	22,500,000	22,252,095	22,500,000					4.620	4.620	JD	46,200	1,039,500	12/15/2022	12/15/2032	22,201,270
649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP		1.G FE	5,162,664	5,200,000	5,162,333	5,196,046		4,182			3.250	3.335	JD	14,083	169,000	11/21/2016	12/01/2026	5,284,500
649840-CR-4	NEW YORK STATE ELECTRIC & GAS CORP		1.G FE	2,386,824	2,400,000	1,625,032	2,388,645		311			3.300	3.329	MS	23,320	79,200	09/03/2019	09/15/2049	2,439,600
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP		1.G FE	1,886,995	1,890,000	2,010,159	1,887,590		244			5.850	5.871	FA	41,769	110,565	08/03/2023	08/15/2033	1,945,283
65011#-AA-4	NEW YORK TRANSCO LLC		1.E PL	16,255,613	16,255,613	13,269,272	16,255,613					2.910	2.910	MN	48,618	473,038	05/24/2016	05/24/2046	2,899,010
65011#-AB-2	NEW YORK TRANSCO LLC		1.E PL	29,545,000	29,545,000	29,838,832	29,545,000					5.450	5.450	JJ	769,319	1,610,203	01/09/2024	01/09/2054	8,628,100
650119-AR-1	NEW YORK UNIVERSITY		1.D FE	1,750,000	1,750,000	1,589,949	1,750,000					4.142	4.142	JJ	36,243	72,485	04/10/2015	07/01/2048	18,474
650929-AD-4	NEWFOLD DIGITAL HLDGS GR		5.C Z	1,497,710	1,972,000	1,360,680	1,503,996		6,286			11.750	22.212	AO	19,309		12/08/2025	04/30/2029	2,015,860
651229-AX-4	NEWELL BRANDS INC	LS	4.A FE	1,109,749	1,270,000	1,192,778	1,134,525		8,019			6.875	8.447	AO	21,828	87,313	11/29/2022	04/01/2036	910,250
651229-BC-9	NEWELL BRANDS INC		4.A FE	970,000	970,000	973,815	970,000					6.375	6.375	MS	18,208	61,838	09/09/2022	09/15/2027	608,806
651229-BD-7	NEWELL BRANDS INC	LS	4.A FE	2,777,422	2,780,000	2,769,875	2,780,074		249			6.625	6.618	MS	54,229	184,175	08/01/2024	09/15/2029	2,872,088
651229-BE-5	NEWELL BRANDS INC	LS	4.B FE	8,948,500	8,940,000	8,673,242	8,948,328		137			6.625	6.606	MN	75,680	595,565	02/25/2025	05/15/2032	8,750,569
651229-BF-2	NEWELL BRANDS INC	LS	4.B FE	3,419,600	3,410,000	3,330,075	3,418,076		(1,319)			6.375	6.310	MN	27,777	218,595	10/30/2024	05/15/2030	3,508,375
651290-AR-9	OVINTIV INC		2.C FE	4,961,700	5,000,000	5,000,000	5,000,000		16,615			5.375	5.704	JJ	134,375	268,750	08/15/2023	01/01/2026	5,134,375
651587-AG-2	NEWMARKET CORP		2.B FE	11,609,497	12,334,000	11,295,476	11,853,089		83,836			2.700	3.476	MS	95,280	333,018	02/03/2023	03/18/2031	12,196,459
651639-AP-1	NEWMONT MINING CORP		2.A FE	4,414,140	4,500,000	4,318,473	4,438,214		2,428			4.875	5.000	MS	64,594	219,375	02/21/2013	03/15/2042	4,609,688
651639-AZ-9	NEWMONT CORPORATION		2.A FE	2,337,660	2,400,000	2,186,902	2,354,662		5,687			2.600	2.885	JJ	28,773	62,400	11/29/2022	07/15/2032	2,026,000
65163L-AF-6	NEWMONT CORPORATION		1.G FE	8,124,745	9,230,000	7,530,529	8,153,374		22,095			4.200	5.036	MN	51,688	387,660	09/30/2024	05/13/2050	9,423,830
65163L-AR-0	NEWMONT CORPORATION		1.G FE	1,524,083	1,505,000	1,575,466	1,522,930		(1,153)			5.350	5.165	MS	23,708	80,518	02/24/2025	03/15/2034	1,545,259
65249B-AB-5	NEWS CORP		2.C FE	5,259,613	5,190,000	5,116,542	5,230,578		(7,568)			5.125	4.913	FA	100,484	265,988	02/10/2022	02/15/2032	3,517,894
65336Y-AN-3	NEXSTAR BROADCASTING INC	LS	4.B FE	5,110,475	5,330,000	5,291,892	5,150,739		47,189			4.750	6.006	MN	42,196	253,175	02/20/2025	11/01/2028	5,036,850
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS IN		2.A FE	10,209,921	10,239,000	10,182,124	10,235,927		3,323			3.550	3.573	MN	60,581	363,485	04/25/2017	05/01/2027	10,420,742
65339K-BZ-2	NEXTERA ENERGY CAPITAL HOLDINGS IN	LS	2.A FE	2,899,188	2,900,000	2,586,068	2,899,518		73			2.440	2.443	JJ	32,628	70,760	12/08/2021	01/15/2032	2,530,500
65339K-CA-6	NEXTERA ENERGY CAPITAL HOLDINGS IN		2.A FE	2,494,525	2,500,000	1,590,045	2,495,061		124			3.000	3.011	JJ	34,583	75,000	12/08/2021	01/15/2052	2,436,000
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS IN		2.B FE	7,000,000	7,000,000	6,844,424	7,000,000					3.800	3.800	MS	78,322	266,000	12/09/2021	03/15/2082	7,133,000
65339K-CP-3	NEXTERA ENERGY CAPITAL HOLDINGS IN		2.A FE	22,052,196	22,060,000	22,621,608	22,057,565		276			5.050	5.052	FA	380,627	1,114,030	02/08/2023	02/28/2033	22,617,015
65339K-CV-0	NEXTERA ENERGY CAPITAL HOLDINGS IN	LS	2.A FE	2,901,458	2,920,000	2,830,193	2,902,274		254			5.550	5.593	MS	47,718	162,060	01/29/2024	03/15/2054	3,001,030
65339K-DF-4	NEXTERA ENERGY CAPITAL HOLDINGS IN		2.B FE	8,179,000	8,170,000	8,607,501	8,178,591		(409)			6.500	6.485	FA	200,619	278,801	02/04/2025	08/15/2055	8,435,525
65342Q-AB-8	NEXTERA ENERGY OPERATING PARTNERS 144A	LS	3.A FE	1,642,950	1,790,000	1,769,863	1,710,585		40,674			4.500	7.302	MS	23,718	80,550	02/11/2025	09/15/2027	1,830,275
65342Q-AM-4	XPLR INFRASTRUCTURE OPERATING PART	LS	3.A FE	12,150,413	11,980,000	12,274,732	12,084,099		(31,466)			7.250	6.891	JJ	400,498	703,250	02/19/2025	01/15/2029	12,414,275
65343H-AA-9	NEXSTAR MEDIA INC		4.B FE	7,821,725	7,630,000	7,650,533	7,623,894		(18,327)			5.625	5.103	JJ	197,903	411,188	04/15/2025	07/15/2027	7,731,500
65345Y-AA-0	NIAGARA ENERGY SAC 144A		2.C FE	11,516,081	11,509,000	11,767,377	11,517,519		1,348			5.746	5.735	AO	161,653	647,373	07/28/2025	10/03/2034	11,428,162
653522-DV-1	NIAGARA MOHAWK POWER CORPORATION		2.A FE	7,803,756	7,600,000	7,734,163	7,803,756					5.996	5.804	JJ	225,316		12/04/2025	07/03/2055	7,827,848
65364U-AE-6	NIAGARA MOHAWK POWER CORP		2.A FE	5,000,000	5,000,000	4,224,679	5,000,000					4.119	4.119	MN	18,879	205,950	11/20/2012	11/28/2042	5,102,975
65364U-AH-9	NIAGARA MOHAWK POWER CORPORATION		2.A FE	4,199,958	4,200,000	3,970,851	4,200,000					4.278	4.277	AO	44,919	179,676	09/22/2014	10/01/2034	4,289,838
65364U-AN-6	NIAGARA MOHAWK POWER CORPORATION		2.A FE	2,550,000	2,550,000	2,307,091	2,550,000					1.960	1.960	JD	555	49,980	06/23/2020	06/27/2030	2,574,990

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
65364U-AP-1	NIAGARA MOHAWK POWER CORPORATION	LS	2.A FE	3,214,687	3,275,000	2,096,476	3,214,687					3.025	3.025	JD	1,101	99,069	06/23/2020	06/27/2050	3,324,534
65364U-AS-5	NIAGARA MOHAWK POWER CORPORATION		2.A FE	7,409,453	7,400,000	7,336,565	7,409,453					5.783	5.773	MS	124,816	28,915	12/04/2025	09/16/2052	7,613,971
65364U-AU-0	NIAGARA MOHAWK POWER CORPORATION		2.A FE	16,214,427	16,380,000	15,929,282	16,216,931		2,688			5.664	5.735	JJ	422,648	672,883	02/24/2025	01/17/2054	16,843,882
654106-AD-5	NIKE INC		1.F FE	11,965,080	12,000,000	9,673,377	11,976,939		941			3.625	3.640	MN	72,500	435,000	04/23/2013	05/01/2043	12,217,500
654106-AF-0	NIKE INC		1.F FE	847,784	858,000	848,034	857,050		1,109			2.375	2.501	MN	3,396	20,378	12/15/2016	11/01/2026	868,189
654106-AG-8	NIKE INC		1.F FE	19,317,593	23,960,000	17,812,245	19,379,483		40,121			3.375	4.809	MN	134,775	358,088	12/04/2025	11/01/2046	24,364,325
654106-AM-5	NIKE INC		1.F FE	8,787,970	10,700,000	7,676,334	8,842,727		39,369			3.375	4.539	MS	94,294	361,125	09/11/2024	03/27/2050	10,880,563
654579-AK-7	NIPPON LIFE INSURANCE CO		1.G FE	4,400,000	4,400,000	3,947,763	4,400,000					2.900	2.900	MS	37,217	127,600	09/09/2021	09/16/2051	3,652,200
65473P-AH-8	NISOURCE INC		2.B FE	149,739	150,000	144,031	149,907		37			2.950	2.968	MS	1,475	4,425	08/07/2019	09/01/2029	50,738
65473P-AJ-4	NISOURCE INC		2.B FE	1,494,465	1,500,000	1,458,629	1,497,581		665			3.600	3.641	MN	9,000	54,000	04/07/2020	05/01/2030	1,527,000
65473P-AM-7	NISOURCE INC		2.B FE	3,130,534	3,260,000	2,894,825	3,134,711		2,243			5.000	5.267	JD	7,244	163,000	01/30/2025	06/15/2052	3,341,500
65473P-AU-9	NISOURCE INC		2.B FE	18,984,616	18,725,000	18,737,621	18,984,057		(559)			5.850	5.750	AO	273,853	388,700	10/28/2025	04/01/2055	19,272,706
65473P-AY-1	NISOURCE INC		2.C FE	9,570,000	9,570,000	9,642,504	9,570,000					5.750	5.750	JJ	82,541		11/03/2025	07/15/2056	9,845,138
65473Q-BC-6	NISOURCE FINANCE CORP		2.B FE	6,450,903	6,530,000	5,892,198	6,461,117		665			4.800	4.822	FA	118,411	313,440	04/09/2013	02/15/2044	6,686,720
65473Q-BE-2	NISOURCE FINANCE CORPORATION		2.B FE	10,420,332	10,422,000	10,355,832	10,421,708					3.490	3.490	MN	46,476	363,728	05/11/2017	05/15/2027	10,603,864
65473Q-BF-9	NISOURCE FINANCE CORPORATION		2.B FE	13,508,195	15,200,000	12,637,199	13,548,423		35,259			4.375	5.206	MN	84,972	665,000	02/24/2025	05/15/2047	15,532,500
65473Q-BG-7	NISOURCE INC		2.B FE	1,193,346	1,480,000	1,158,256	1,201,163		6,355			3.950	5.416	MS	14,777	58,460	10/28/2024	03/30/2048	1,509,230
654740-BS-7	NISSAN MOTOR ACCEPTANCE COMPANY LL		3.B FE	8,895,000	10,000,000	9,935,354	9,912,738		448,778			2.000	6.776	MS	62,222	200,000	08/16/2023	03/09/2026	10,100,000
65480C-AC-9	NISSAN MOTOR ACCEPTANCE COMPANY LL		3.B FE	20,021,500	21,250,000	20,734,915	20,920,954		440,469			1.850	3.974	MS	114,661	393,125	11/17/2023	09/16/2026	21,446,563
65480C-AE-5	NISSAN MOTOR ACCEPTANCE COMPANY LL		3.B FE	6,888,381	6,895,000	6,970,883	6,894,080		1,234			6.950	6.970	MS	141,099	479,203	09/12/2023	09/15/2026	7,134,601
65480C-AF-2	NISSAN MOTOR ACCEPTANCE COMPANY LL		3.B FE	3,826,170	3,830,000	3,961,117	3,828,117		612			7.050	7.070	MS	79,504	270,015	09/12/2023	09/15/2028	3,965,008
65535H-AY-5	NOMURA HOLDINGS INC	0	2.A FE	5,782,019	6,300,000	5,995,989	5,885,881		103,862			2.172	4.963	JJ	63,477	68,418	05/22/2025	07/14/2028	6,368,418
65535H-BB-4	NOMURA HOLDINGS INC	0	2.A FE	1,477,268	1,580,000	1,507,100	1,490,340		13,072			2.710	4.725	JJ	18,911	21,409	07/03/2025	01/22/2029	1,601,409
65535H-BC-2	NOMURA HOLDINGS INC	0	2.A FE	6,961,287	6,650,000	6,912,592	6,940,940		(20,347)			5.605	4.251	JJ	181,189		09/22/2025	07/06/2029	3,418,183
65535H-BM-0	NOMURA HOLDINGS INC	0	2.A FE	15,297,371	14,640,000	15,268,571	15,221,584		(75,786)			6.070	4.393	JJ	417,171	157,820	09/22/2025	07/12/2028	10,221,072
655844-AK-4	NORFOLK SOUTHERN CORP		2.A FE	12,569,872	11,309,000	14,786,016	12,563,869		(623)			7.900	7.105	MN	114,158	893,411	09/24/1998	05/15/2097	11,755,706
655844-BQ-0	NORFOLK SOUTHERN CORPORATION		2.A FE	4,090,488	4,100,000	3,553,232	4,092,595		235			4.450	4.464	JD	8,109	182,450	05/28/2015	06/15/2045	4,191,225
655844-BS-6	NORFOLK SOUTHERN CORPORATION		2.A FE	2,192,564	2,200,000	2,191,202	2,199,724		767			2.900	2.928	JD	2,836	63,800	05/31/2016	06/15/2026	2,231,900
655844-BT-4	NORFOLK SOUTHERN CORPORATION		2.A FE	9,984,700	10,000,000	9,890,719	9,997,766		1,519			3.150	3.166	JD	26,250	315,000	05/22/2017	06/01/2027	10,157,500
655844-BY-3	NORFOLK SOUTHERN CORPORATION		2.A FE	4,281,400	4,480,000	3,660,969	4,292,904		4,278			4.150	4.432	FA	63,523	185,920	08/23/2023	02/28/2048	4,572,960
655844-CC-0	NORFOLK SOUTHERN CORPORATION		2.A FE	1,687,488	1,700,000	1,364,687	1,689,205		359			4.100	4.143	MN	8,906	69,700	04/29/2019	05/15/2049	1,734,850
655844-CD-8	NORFOLK SOUTHERN CORPORATION		2.A FE	5,566,502	5,710,000	4,039,960	5,574,303		1,698			3.400	3.482	MN	32,357	194,140	10/12/2023	11/01/2049	5,807,070
655844-CH-9	NORFOLK SOUTHERN CORPORATION		2.A FE	4,656,976	5,820,000	3,764,401	4,692,256		16,890			3.155	4.290	MN	23,463	183,621	01/30/2025	05/15/2055	5,810,233
655844-CK-2	NORFOLK SOUTHERN CORPORATION		2.A FE	2,046,905	2,050,000	1,858,418	2,048,218		260			2.300	2.317	MN	6,025	47,150	05/03/2021	05/15/2031	2,073,575
655844-CL-0	NORFOLK SOUTHERN CORPORATION		2.A FE	2,827,371	2,850,000	1,798,115	2,829,559		528			2.900	2.940	FA	28,928	82,650	08/16/2021	08/25/2051	2,891,325
655844-CP-1	NORFOLK SOUTHERN CORPORATION		2.A FE	11,129,117	12,730,000	10,772,815	11,151,918		21,881			4.550	5.418	JD	48,268	579,215	02/24/2025	06/01/2053	13,019,608
655844-CQ-9	NORFOLK SOUTHERN CORPORATION		2.A FE	6,028,825	6,050,000	6,042,267	6,035,205		1,926			4.450	4.490	MS	89,742	269,225	01/26/2023	03/01/2033	6,184,613
655844-CS-5	NORFOLK SOUTHERN CORPORATION	LS	2.A FE	18,731,658	19,660,000	18,850,831	18,753,660		13,516			5.350	5.677	FA	438,254	713,155	02/24/2025	08/01/2054	20,185,905
655844-CU-0	NORFOLK SOUTHERN CORPORATION		2.A FE	1,366,220	1,305,000	1,340,134	1,365,887		(332)			5.950	5.649	MS	22,863	77,648	12/27/2024	03/15/2064	1,343,824
65819#-AA-8	NORTH CAROLINA ELECTRIC MEMBERSHIP		1.G	10,080,000	10,080,000	8,494,162	10,080,000					3.080	3.080	JD	13,798	310,464	12/15/2016	12/15/2046	170,587
65819#-AB-6	NORTH CAROLINA ELECTRIC MEMBERSHIP		1.G	7,305,500	7,305,500	7,038,258	7,305,500					3.120	3.120	JAJO	50,651	227,932	07/11/2019	07/11/2034	122,708
661169-AA-0	NORTH MISSISSIPPI HEALTH SERVICES INC		1.E FE	12,501,669	15,800,000	10,057,587	12,620,918		52,987			3.183	4.441	AO	125,729	480,951	12/23/2025	10/01/2051	15,944,786
662352-AC-7	NORTHWELL HEALTHCARE INC		1.C FE	7,194,152	6,700,000	6,150,784	7,186,824		(7,328)			4.800	4.194	MN	53,600	160,800	08/07/2025	11/01/2042	6,860,800
664675-AS-4	NORTHEASTERN UNIVERSITY		1.E FE	5,550,000	5,550,000	4,451,882	5,550,000					4.119	4.119	AO	57,151	228,605	06/20/2018	10/01/2048	1,227,540
664675-AT-2	NORTHEASTERN UNIVERSITY		1.E FE	8,322,346	8,250,000	5,523,554	8,314,348		(2,035)			2.894	2.847	AO	59,689	238,755	11/02/2021	10/01/2050	1,781,301
665228-CC-4	NORTHERN ILLINOIS GAS		1.D FE	1,771,441	1,747,000	1,822,098	1,758,139		(1,082)			5.900	5.798	JD	8,589	103,073	04/08/2004	12/01/2033	1,798,537

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
665228-D#-6	NORTHERN ILLINOIS GAS COMPANY		1.D	8,500,000	8,500,000	7,355,154	8,500,000					3.620	3.620	FA	120,516	307,700	08/10/2017	08/10/2037	8,653,850
665228-H#-2	NORTHERN ILLINOIS GAS COMPANY		1.D	500,000	500,000	310,085	500,000					2.770	2.770	MS	4,617	13,850	08/31/2020	08/31/2050	506,925
665228-H@-4	NORTHERN ILLINOIS GAS COMPANY		1.D	1,000,000	1,000,000	891,636	1,000,000					1.880	1.880	MN	2,402	18,800	11/06/2020	11/06/2030	504,700
665228-J#-0	NORTHERN ILLINOIS GAS COMPANY		1.D	3,000,000	3,000,000	2,817,084	3,000,000					1.770	1.770	AO	10,473	53,100	10/28/2021	10/28/2028	504,425
665228-J*-4	NORTHERN ILLINOIS GAS COMPANY		1.D	2,000,000	2,000,000	1,092,437	2,000,000					2.870	2.870	MN	7,334	57,400	11/06/2020	11/06/2060	2,028,700
665228-K*-2	NORTHERN ILLINOIS GAS COMPANY		1.D	9,500,000	9,500,000	8,175,591	9,500,000					2.210	2.210	FA	76,398	209,950	08/31/2022	08/31/2032	5,560,775
665228-K@-0	NORTHERN ILLINOIS GAS COMPANY		1.D	1,500,000	1,500,000	1,239,018	1,500,000					2.190	2.190	FA	11,954	32,850	08/31/2021	08/31/2033	505,475
665228-L*-1	NORTHERN ILLINOIS GAS COMPANY		1.D	5,000,000	5,000,000	2,891,436	5,000,000					3.180	3.180	AO	31,358	159,000	10/27/2022	10/27/2062	4,063,600
665228-M*-0	NORTHERN ILLINOIS GAS COMPANY		1.D	3,500,000	3,500,000	3,462,502	3,500,000					5.670	5.670	AO	33,626	198,450	10/31/2023	10/31/2053	3,085,050
665501-AL-6	NORTHERN NATURAL GAS COMPANY		1.G FE	4,876,626	4,700,000	3,776,552	4,852,935		(4,077)			4.300	4.078	JJ	93,191	202,100	06/12/2019	01/15/2049	4,698,900
665501-AM-4	NORTHERN NATURAL GAS COMPANY		1.G FE	792,928	800,000	537,195	793,607		152			3.400	3.447	AO	5,742	27,200	04/07/2021	10/16/2051	813,600
665501-AN-2	NORTHERN NATURAL GAS COMPANY		1.G FE	3,179,005	3,170,000	3,055,860	3,178,937		(134)			5.625	5.605	FA	74,297	178,313	01/29/2024	02/01/2054	3,259,156
665772-CB-3	NORTHERN STATES PWR-MINN		1.F FE	717,473	720,000	795,136	718,894		242			6.250	6.270	JD	3,750	45,000	05/18/2006	06/01/2036	742,500
665772-CN-7	NORTHERN STATES POWER CO		1.E FE	4,918,350	5,000,000	4,167,220	4,936,369		2,080			4.000	4.095	FA	75,556	200,000	08/04/2015	08/15/2045	5,100,000
665772-CP-2	NORTHERN STATES POWER COMPANY (MIN		1.E FE	6,560,532	6,600,000	5,220,186	6,568,852		1,018			3.600	3.633	MN	30,360	237,600	05/23/2016	05/15/2046	6,718,800
665772-CR-8	NORTHERN STATES POWER COMPANY (MIN		1.E FE	2,451,775	2,500,000	1,644,264	2,458,510		1,156			2.900	2.997	MS	24,167	72,500	09/03/2019	03/01/2050	2,181,175
665772-CT-4	NORTHERN STATES POWER COMPANY (MIN		1.E FE	2,340,177	2,350,000	2,134,943	2,344,567		963			2.250	2.297	AO	13,219	52,875	03/23/2021	04/01/2031	2,174,188
665772-CU-1	NORTHERN STATES POWER COMPANY (MIN		1.E FE	547,960	550,000	376,821	548,158		44			3.200	3.219	AO	4,400	17,600	03/23/2021	04/01/2052	558,800
665772-CV-9	NORTHERN STATES POWER COMPANY (MIN		1.E FE	297,837	300,000	255,643	297,991		39			4.500	4.544	JD	1,125	13,500	05/02/2022	06/01/2052	255,625
665772-CY-3	NORTHERN STATES POWER COMPANY (MIN		1.E FE	5,091,264	5,210,000	5,064,526	5,092,901		1,637			5.400	5.559	MS	82,839	281,340	02/24/2025	03/15/2054	5,350,670
665772-DA-4	OCP 2025-43A		1.E FE	9,945,400	10,000,000	10,062,836	9,946,092		692			5.650	5.688	MN	72,194	298,194	04/28/2025	05/15/2055	10,282,500
665789-A@-2	NORTHERN STATES POWER CO (WISCONSI		1.E	5,900,000	5,900,000	5,217,404	5,900,000					4.860	4.860	MS	84,429	286,740	09/12/2022	09/15/2052	6,043,370
665789-AZ-6	NORTHERN STATES POWER CO (WISCONSI		1.E FE	1,944,774	1,950,000	1,405,757	1,945,734		123			3.750	3.765	JD	6,094	73,125	11/27/2017	12/01/2047	1,986,563
665789-BA-0	NORTHERN STATES POWER CO (WISCONSI		1.E FE	3,424,338	4,055,000	3,158,364	3,436,711		12,024			4.200	5.353	MS	56,770	170,310	02/06/2025	09/01/2048	4,140,155
665789-BB-8	NORTHERN STATES POWER CO-WISC		1.E FE	2,124,931	2,150,000	1,365,012	2,127,864		568			3.050	3.109	MN	10,929	65,575	05/18/2020	05/01/2051	2,182,788
665789-BC-6	NORTHERN STATES POWER CO (WISCONSI		1.E FE	25,037,627	24,380,000	24,619,487	25,034,592		(3,005)			5.650	5.461	JD	61,221	972,083	12/04/2025	06/15/2054	25,068,735
665859-AZ-7	NORTHERN TRUST CORPORATION	LS	1.F FE	32,831,427	32,800,000	32,823,411	32,831,141		(286)			5.117	5.105	MN	195,811		11/12/2025	11/19/2040	33,639,188
66679N-AB-6	NORTHRIVER MIDSTREAM FINANCE LP		3.C FE	6,947,038	6,930,000	7,065,592	6,943,112		(2,887)			6.750	6.683	JJ	215,696	470,768	04/07/2025	07/15/2032	6,853,763
666807-AW-2	NORTHROP GRUMMAN SYSTEMS		2.A FE	181,344	150,000	172,880	161,079		(1,772)			7.750	6.051	FA	4,392	11,625	09/17/2007	02/15/2031	155,813
666807-BH-4	NORTHROP GRUMMAN CORP		2.A FE	8,991,360	9,000,000	8,316,109	8,994,381		204			4.750	4.755	JD	35,625	427,500	05/28/2013	06/01/2043	9,213,750
666807-BJ-0	NORTHROP GRUMMAN CORP		2.A FE	13,833,556	13,850,000	11,109,891	13,838,348		400			3.850	3.856	AO	112,570	533,225	09/13/2017	04/15/2045	14,116,613
666807-BK-7	NORTHROP GRUMMAN CORP		2.A FE	12,493,256	12,411,000	12,324,227	12,420,167		(10,194)			3.200	3.106	FA	165,480	397,152	09/13/2017	02/01/2027	12,609,576
666807-BP-6	NORTHROP GRUMMAN CORP		2.A FE	1,720,678	1,900,000	1,532,043	1,735,378		4,284			4.030	4.668	AO	16,165	76,570	05/19/2022	10/15/2047	1,938,285
666807-BS-0	NORTHROP GRUMMAN CORP		2.A FE	98,239	100,000	100,930	98,899		239			4.400	4.684	MN	733	4,400	02/06/2023	05/01/2030	102,200
666807-BU-5	NORTHROP GRUMMAN CORP		2.A FE	13,512,185	14,225,000	13,473,229	13,524,703		12,517			5.250	5.624	MN	124,469	746,813	02/24/2025	05/01/2050	14,598,406
666807-CH-3	NORTHROP GRUMMAN CORP	LS	2.A FE	3,716,206	3,720,000	3,761,924	3,718,695		613			4.700	4.706	MS	51,481	174,840	02/06/2023	03/15/2033	3,807,420
666807-CJ-9	NORTHROP GRUMMAN CORP	LS	2.A FE	13,566,103	14,600,000	13,210,378	13,583,257		14,450			4.950	5.441	MS	212,795	722,700	02/24/2025	03/15/2053	14,961,350
666807-CM-2	NORTHROP GRUMMAN CORP	LS	2.A FE	18,990,360	19,785,000	18,558,453	18,994,504		3,816			5.200	5.478	JD	85,735	621,920	11/04/2025	06/01/2054	20,299,410
667274-AE-4	NORTHWELL HEALTHCARE INC		1.C FE	6,217,434	6,890,000	5,090,119	6,223,773		6,338			3.809	4.437	MN	43,740	131,220	08/07/2025	11/01/2049	7,021,220
667274-AF-1	NORTHWELL HEALTHCARE INC		1.C FE	24,461,079	24,425,000	20,077,699	24,461,547		468			4.260	4.239	MN	173,418	520,253	08/07/2025	11/01/2047	24,677,672
667274-AG-9	NORTHWELL HEALTHCARE INC		1.C FE	2,655,611	2,600,000	2,075,099	2,655,011		(599)			3.979	3.826	MN	17,242	51,727	08/07/2025	11/01/2046	2,651,727
667655-B#-0	NORTHWEST NATURAL GAS COMPANY		1.F	3,700,000	3,700,000	3,230,587	3,700,000					4.780	4.780	MS	44,706	176,860	09/30/2022	09/30/2052	3,788,430
667655-D@-0	NORTHWEST NATURAL GAS COMPANY		1.E Z	11,943,000	11,943,000	12,081,934	11,943,000					5.900	5.900	JD	29,360		12/16/2025	12/01/2055	12,295,319
66765R-CC-8	NORTHWEST NATURAL GAS COMPANY		1.F FE	4,280,000	4,280,000	4,230,252	4,280,000					3.211	3.210	JD	9,926	137,431	11/29/2016	12/05/2026	4,348,715
66765R-CD-6	NORTHWEST NATURAL GAS COMPANY		1.F FE	1,700,000	1,700,000	1,315,276	1,700,000					4.136	4.136	JD	5,078	70,312	11/29/2016	12/05/2046	1,735,156

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
66765R-CE-4	NORTHWEST NATURAL GAS COMPANY		1.F FE	1,750,000	1,750,000	1,706,848	1,750,000					2.822	2.822	MS	14,816	49,385	09/06/2017	09/13/2027	1,571,871
66765R-CF-1	NORTHWEST NATURAL GAS COMPANY		1.F FE	2,250,000	2,250,000	1,631,590	2,250,000					3.685	3.685	MS	24,874	82,913	09/06/2017	09/13/2047	2,291,456
66765R-CG-9	NORTHWEST NATURAL GAS COMPANY		1.F FE	4,650,000	4,650,000	4,439,732	4,650,000					3.141	3.141	JD	6,491	146,057	06/11/2019	06/15/2029	4,723,028
66765R-CJ-3	NORTHWEST NATURAL GAS COMPANY		1.F FE	4,681,247	4,700,000	3,307,085	4,683,484		421			3.600	3.622	MS	49,820	169,200	03/26/2020	03/15/2050	4,784,600
66765R-CK-0	NORTHWEST NATURAL GAS COMPANY		1.F FE	1,250,000	1,250,000	784,496	1,250,000					3.078	3.078	JD	3,206	38,475	11/08/2021	12/01/2051	1,218,468
66765R-CL-8	NORTHWEST NATURAL GAS COMPANY		1.F FE	7,882,620	7,900,000	8,088,585	7,886,647		1,457			5.750	5.779	MS	133,751	454,250	03/02/2023	03/15/2033	8,127,125
66775V-AB-1	NORTHWEST PIPELINE LLC		2.A FE	11,051,357	11,150,000	11,143,841	11,134,961		11,498			4.000	4.112	AO	111,500	446,000	12/12/2018	04/01/2027	10,965,000
668074-AU-1	NORTHWESTERN CORPORATION		1.G FE	7,442,061	7,275,000	6,026,550	7,401,770		(4,595)			4.176	4.040	MN	38,819	303,804	05/06/2015	11/15/2044	7,426,902
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE OBLIG		1.C FE	8,020,070	8,225,000	5,019,542	8,025,855		4,114			2.633	2.750	JJ	99,860	216,564	07/29/2024	07/15/2051	2,051,001
668444-AN-2	NORTHWESTERN UNIVERSITY		1.B FE	25,000,000	25,000,000	19,722,691	25,000,000					3.868	3.868	JD	80,583	967,000	04/29/2015	12/01/2048	8,910,561
668444-AP-7	NORTHWESTERN UNIVERSITY		1.B FE	15,000,000	15,000,000	11,499,083	15,000,000					3.812	3.812	JD	47,650	571,800	10/04/2017	12/01/2050	3,821,475
668771-AK-4	NORTONLIFELOCK INC		3.C FE	610,000	610,000	619,068	610,000					6.750	6.750	MS	10,408	41,175	09/08/2022	09/30/2027	382,488
668771-AL-2	NORTONLIFELOCK INC	LS	3.C FE	3,320,738	3,310,000	3,418,022	3,314,603		(1,999)			7.125	7.039	MS	59,615	235,838	09/12/2022	09/30/2030	1,719,138
668771-AM-0	GEN DIGITAL INC 144A		3.C FE	3,800,000	3,800,000	3,918,742	3,800,000					6.250	6.250	AO	59,375	140,521	02/24/2025	04/01/2033	3,918,750
66977W-AR-0	NOVA CHEMICALS CORP		3.C FE	12,760,000	12,760,000	12,837,696	12,760,000					5.250	5.250	JD	55,825	669,900	05/25/2017	06/01/2027	13,094,950
66977W-AS-8	NOVA CHEMICALS CORP		3.C FE	1,281,600	1,280,000	1,247,495	1,280,137		(360)			4.250	4.221	MN	6,951	54,400	04/28/2021	05/15/2029	1,154,013
66977W-AU-3	NOVA CHEMICALS CORP		3.C FE	1,673,100	1,650,000	1,761,825	1,665,036		(4,825)			9.000	8.599	FA	56,100	148,500	04/04/2024	02/15/2030	1,724,250
66988A-AE-4	NOVANT HEALTH INC		1.E FE	3,917,413	4,640,000	3,878,217	3,953,846		21,742			4.371	5.703	MN	33,802	202,814	04/16/2024	11/01/2043	4,741,407
66988A-AG-9	NOVANT HEALTH INC		1.E FE	1,350,000	1,350,000	1,083,439	1,350,000					2.637	2.637	MN	5,933	35,600	04/08/2021	11/01/2036	1,367,800
66988A-AH-7	NOVANT HEALTH INC		1.E FE	27,047,241	31,060,000	20,778,682	27,319,656		79,189			3.168	3.898	MN	163,997	983,981	01/27/2023	11/01/2051	31,551,990
66989H-AF-5	NOVARTIS CAPITAL CORP		1.D FE	10,269,415	10,100,000	8,407,892	10,223,156		(5,422)			3.700	3.600	MS	103,806	373,700	04/10/2015	09/21/2042	10,286,850
66989H-AK-4	NOVARTIS CAPITAL CORP		1.D FE	12,937,936	13,565,000	11,384,948	12,941,180		17,556			4.000	4.331	MN	61,796	542,600	08/14/2024	11/20/2045	13,071,300
66989H-AN-8	NOVARTIS CAPITAL CORP		1.D FE	11,570,790	11,550,000	11,463,369	11,552,829		(2,481)			3.100	3.066	MN	43,762	358,050	06/29/2017	05/17/2027	11,729,025
66989H-AR-9	NOVARTIS CAPITAL CORP		1.D FE	8,788,472	8,800,000	8,145,278	8,794,620		1,095			2.200	2.214	FA	73,676	193,600	02/11/2020	08/14/2030	8,896,800
66989H-AS-7	NOVARTIS CAPITAL CORP		1.D FE	9,900,161	14,195,000	9,118,951	10,019,771		87,405			2.750	4.799	FA	148,555	390,363	08/14/2024	08/14/2050	14,390,181
66989H-AW-8	NOVARTIS CAPITAL CORP		1.D FE	1,297,666	1,320,000	1,180,920	1,298,124		360			4.700	4.807	MS	17,750	62,040	09/30/2024	09/18/2054	1,351,020
66989H-BC-1	NOVARTIS CAPITAL CORP		1.D FE	34,878,024	35,400,000	34,397,336	34,878,950		926			5.300	5.400	MN	291,853		12/04/2025	11/05/2055	36,338,100
670001-AE-6	NOVELIS CORPORATION		4.A FE	10,727,625	10,700,000	10,336,204	10,708,970		(4,019)			4.750	4.707	JJ	213,183	508,250	02/26/2020	01/30/2030	10,954,125
670001-AH-9	NOVELIS CORP 144A		4.A FE	3,958,825	4,610,000	4,202,095	4,065,640		69,332			3.875	6.399	FA	67,485	105,013	02/24/2025	08/15/2031	4,699,319
670001-AL-0	NOVELIS INC		4.A FE	3,613,446	3,600,000	3,737,732	3,610,620		(2,826)			6.875	6.767	JJ	103,813	135,438	01/09/2025	01/30/2030	3,703,063
670001-AN-6	NOVELIS CORP		4.A FE	1,993,489	1,991,000	2,018,418	1,993,318		(170)			6.375	6.346	FA	46,892		08/12/2025	08/15/2033	2,054,463
67021C-AC-1	BOSTON EDISON CO		1.F FE	1,626,623	1,644,000	1,715,766	1,634,873		776			5.750	5.823	MS	27,834	94,530	03/13/2006	03/15/2036	1,691,265
67021C-AL-1	NSTAR ELECTRIC CO		1.G FE	4,955,694	4,973,000	4,944,550	4,972,328		1,989			2.700	2.733	JD	11,189	134,271	05/23/2016	06/01/2026	5,040,136
67021C-AM-9	NSTAR ELECTRIC CO		1.G FE	6,267,233	6,272,000	6,213,418	6,271,859		529			3.200	3.202	MN	25,646	200,704	05/10/2017	05/15/2027	6,270,752
67021C-AP-2	NSTAR ELECTRIC CO		1.G FE	1,292,876	1,300,000	1,283,915	1,297,242		772			3.950	4.005	AO	12,838	51,350	03/23/2020	04/01/2030	1,325,675
67021C-AQ-0	NSTAR ELECTRIC CO		1.F FE	5,019,751	6,625,000	4,444,954	5,046,669		25,522			3.100	4.637	JD	17,115	205,375	02/03/2025	06/01/2051	6,676,913
67021C-AS-6	NSTAR ELECTRIC CO		1.F FE	25,767,136	28,835,000	24,492,278	25,792,289		16,051			4.550	5.290	JD	109,333	515,743	12/04/2025	06/01/2052	29,490,996
67021C-AT-4	NSTAR ELECTRIC CO		1.F FE	9,091,706	9,955,000	9,010,720	9,104,054		12,278			4.950	5.568	MS	145,094	492,773	02/24/2025	09/15/2052	10,201,386
67021C-AU-1	NSTAR ELECTRIC CO		1.F FE	1,999,280	2,000,000	2,058,662	1,999,710		95			5.600	5.606	AO	28,000	112,000	09/18/2023	10/01/2028	2,056,000
67022*-AF-0	NSTAR GAS COMPANY		1.F	2,500,000	2,500,000	1,669,197	2,500,000					3.150	3.150	MN	13,125	78,750	05/07/2020	05/01/2050	2,031,500
67022*-AN-3	NSTAR GAS COMPANY		1.F	2,000,000	2,000,000	2,032,751	2,000,000					5.300	5.300	JD	8,833	52,706	06/02/2025	06/01/2035	2,053,000
670346-AH-8	NUCOR CORP		1.G FE	5,223,632	4,780,000	5,364,014	5,203,382		(20,250)			6.400	5.383	JD	25,493	305,920	02/24/2025	12/01/2037	4,932,960
670346-AP-0	NUCOR CORPORATION	0	1.G FE	6,933,826	7,070,000	7,076,447	6,963,953		30,041			3.950	4.636	MN	46,544	259,515	05/23/2025	05/01/2028	7,209,633
670346-AQ-8	NUCOR CORPORATION	LS	1.G FE	8,787,479	8,450,000	7,209,459	8,740,041		(8,831)			4.400	4.143	MN	61,967	371,800	12/05/2019	05/01/2048	8,635,900
670346-AS-4	NUCOR CORPORATION		1.G FE	1,944,560	1,950,000	1,837,724	1,947,502		595			2.700	2.731	JD	4,388	52,650	05/20/2020	06/01/2030	1,976,325

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
670346-AU-9	NUCOR CORPORATION		1.G FE	4,188,273	6,805,000	4,232,841	4,216,728		28,455			2.979	5.618	JD	9,010	202,721	02/24/2025	12/15/2055	6,906,360
670346-AW-5	NUCOR CORPORATION		1.G FE	20,911,748	26,245,000	20,103,342	20,934,051		19,379			3.850	5.269	AO	252,608	265,458	12/04/2025	04/01/2052	26,699,254
670346-BA-2	NUCOR CORPORATION		1.G FE	4,948,783	4,990,000	5,108,574	4,952,408		3,625			5.100	5.202	JD	21,208	188,040	03/05/2025	06/01/2035	5,117,245
67052N-AB-1	NUFARM AUSTRALIA LTD / NUFARM AMER		4.B FE	6,659,687	6,750,000	6,206,446	6,664,245		13,842			5.000	5.297	JJ	144,375	297,750	01/24/2025	01/27/2030	6,662,500
67059T-AE-5	NUSTAR LOGISTICS LP		3.A FE	3,660,000	3,660,000	3,702,588	3,660,000					5.625	5.625	AO	36,028	205,875	04/09/2019	04/28/2027	3,762,938
67059T-AF-2	NUSTAR LOGISTICS LP		3.A FE	5,335,000	5,280,000	5,290,755	5,283,445		(10,185)			6.000	5.799	JD	26,400	316,800	05/17/2019	06/01/2026	5,438,400
67059T-AH-8	NUSTAR LOGISTICS LP		3.A FE	11,106,288	11,650,000	12,261,601	11,271,098		64,664			6.375	7.193	AO	185,672	742,688	10/17/2023	10/01/2030	12,021,344
67066G-AE-4	NVIDIA CORPORATION		1.D FE	1,490,084	1,501,000	1,495,227	1,500,154		1,199			3.200	3.279	MS	14,009	48,032	12/22/2016	09/16/2026	1,525,016
67066G-AN-4	NVIDIA CORPORATION		1.D FE	2,887,211	2,900,000	2,613,053	2,892,758		1,242			2.000	2.049	JD	2,578	58,000	06/14/2021	06/15/2031	2,929,000
67077M-AE-8	NUTRIEN LTD		2.B FE	9,918,900	10,000,000	9,997,000	9,981,765		18,932			4.000	4.197	JD	17,778	400,000	07/07/2022	12/15/2026	10,200,000
67077M-AF-5	NUTRIEN LTD		2.B FE	4,529,517	3,934,000	4,128,992	4,344,100		(27,680)			5.875	4.647	JD	19,260	231,123	04/10/2018	12/01/2036	4,049,561
67077M-AR-9	NUTRIEN LTD		2.B FE	13,914,126	13,500,000	12,326,707	13,831,891		(12,630)			4.900	4.688	JD	55,125	661,500	04/10/2018	06/01/2043	13,830,750
67077M-AU-2	NUTRIEN LTD		2.B FE	9,199,031	10,170,000	9,140,878	9,217,137		17,471			5.000	5.734	AO	127,125	508,500	02/24/2025	04/01/2049	10,424,250
67077M-AW-8	NUTRIEN LTD		2.B FE	9,303,637	9,643,000	9,119,098	9,296,344		52,084			2.950	3.799	MN	37,929	284,469	03/12/2025	05/13/2030	9,785,234
67077M-AX-6	NUTRIEN LTD		2.B FE	8,593,339	9,495,000	7,217,185	8,632,685		15,986			3.950	4.532	MN	50,007	375,053	07/06/2023	05/13/2050	9,682,526
67077M-BB-3	NUTRIEN LTD		2.B FE	21,165,365	20,770,000	20,813,322	21,164,018		(1,762)			5.800	5.661	MS	314,550	515,910	11/04/2025	03/27/2053	21,372,330
67077M-BC-1	NUTRIEN LTD		2.B FE	10,202,307	10,093,000	10,259,531	10,167,963		(34,344)			5.200	4.644	JD	14,579	524,836	04/24/2025	06/21/2027	10,355,418
67077M-BE-7	NUTRIEN LTD		2.B FE	11,994,600	12,000,000	12,070,027	11,996,699		2,099			4.500	4.524	MS	163,500	268,500	03/11/2025	03/12/2027	12,270,000
67077M-BF-4	NUTRIEN LTD		2.B FE	21,963,320	22,000,000	22,695,497	21,969,925		6,605			5.250	5.275	MS	349,708	574,292	03/12/2025	03/12/2032	22,577,500
67078A-AD-5	NVENT FINANCE SARL		2.C FE	10,300,517	10,420,000	10,480,703	10,362,794		24,500			4.550	4.802	AO	100,090	474,110	05/03/2024	04/15/2028	10,657,055
67078A-AE-3	NVENT FINANCE SARL		2.C FE	6,236,088	6,250,000	5,631,172	6,241,572		1,382			2.750	2.775	MN	21,962	171,875	11/08/2021	11/15/2031	4,511,188
67078A-AF-0	NVENT FINANCE SARL		2.C FE	6,172,482	6,190,000	6,466,360	6,177,661		2,022			5.650	5.683	MN	44,688	349,735	04/24/2023	05/15/2033	6,364,868
67080L-AA-3	NUVEEN LLC		1.C FE	2,385,672	2,400,000	2,401,042	2,395,616		1,557			4.000	4.069	MN	16,000	96,000	10/17/2018	11/01/2028	2,448,000
67091T-AB-1	OCP SA 6.875% 25 APR 2044 144A		3.A FE	557,775	450,000	468,500	545,305		(3,094)			6.875	5.084	AO	5,672	30,938	07/21/2021	04/25/2044	465,469
67103H-AE-7	OREILLY AUTOMOTIVE INC		2.A FE	9,360,495	9,085,000	9,074,252	9,084,887		(32,954)			3.550	3.152	MS	94,963	322,518	12/15/2016	03/15/2026	8,839,159
67103H-AF-4	OREILLY AUTOMOTIVE INC		2.A FE	9,134,897	9,436,000	9,382,708	9,331,563		59,245			3.600	4.296	MS	113,232	339,696	06/30/2022	09/01/2027	9,605,848
67103H-AG-2	OREILLY AUTOMOTIVE INC	0	2.B FE	2,528,376	2,550,000	2,571,265	2,533,116		4,740			4.350	4.643	JD	9,244	110,925	04/15/2025	06/01/2028	2,605,463
67103H-AJ-6	OREILLY AUTOMOTIVE INC		2.A FE	99,959	100,000	99,798	99,993		12			4.200	4.202	AO	1,050	4,200	03/25/2020	04/01/2030	102,100
67103H-AK-3	OREILLY AUTOMOTIVE INC		2.B FE	2,949,930	3,050,000	2,674,992	2,993,620		10,139			1.750	2.127	MS	15,716	53,375	07/13/2021	03/15/2031	2,370,563
67103H-AL-1	OREILLY AUTOMOTIVE INC	LS	2.B FE	15,692,019	15,730,000	15,891,326	15,707,113		4,378			4.700	4.726	JD	32,858	739,310	06/29/2022	06/15/2032	16,099,655
67103H-AM-9	OREILLY AUTOMOTIVE INC	LS	2.B FE	19,474,749	19,410,000	19,672,364	19,445,005		(28,659)			5.750	5.518	MN	127,109	1,116,075	03/20/2025	11/20/2026	19,968,038
671058-AF-8	OSI GROUP LLC		2.B PL	12,600,000	12,600,000	12,571,631	12,600,000					4.350	4.350	MS	150,728	548,252	03/22/2018	03/22/2028	8,368,133
674215-AN-8	CHORD ENERGY CORP	LS	3.B FE	5,577,150	5,580,000	5,769,753	5,577,580		430			6.750	6.758	MS	110,903	190,418	03/04/2025	03/15/2033	5,757,988
674215-AQ-1	CHORD ENERGY CORP		3.B FE	1,914,000	1,914,000	1,935,588	1,914,000					6.000	6.000	AO	29,029		09/16/2025	10/01/2030	1,971,420
674241-AA-2	OBERLIN COLLEGE		1.D FE	9,154,008	8,420,000	6,251,579	9,060,935		(18,989)			3.685	3.207	FA	129,282	310,277	02/05/2021	08/01/2049	8,570,046
674241-AB-0	OBERLIN COLLEGE		1.D FE	6,930,000	6,930,000	4,329,498	6,930,000					2.874	2.874	AO	49,792	199,168	07/15/2021	10/01/2051	7,019,440
674599-CF-0	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	2,500,670	3,250,000	2,622,533	2,514,458		13,788			4.625	6.728	JD	6,681	150,313	04/02/2025	06/15/2045	3,325,156
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	5,970,360	6,000,000	5,790,050	5,988,310		2,974			3.500	3.558	FA	79,333	210,000	08/06/2019	08/15/2029	5,901,500
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	108,815	150,000	129,257	112,205		1,605			4.300	7.240	FA	2,437	6,450	10/13/2023	08/15/2039	153,225
674599-DF-9	OCCIDENTAL PETROLEUM CORP	LS	2.C FE	2,600,563	2,495,000	2,659,578	2,595,745		(4,818)			6.450	5.934	MS	47,384	160,928	02/24/2025	09/15/2036	2,575,464
674599-DK-8	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	4,963,117	6,725,000	5,326,371	5,058,573		43,490			4.500	6.887	JJ	139,544	302,625	09/20/2023	07/15/2044	6,876,313
674599-DL-6	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	19,793,484	19,695,000	20,399,589	19,798,911		(558)			6.600	6.548	MS	382,740	1,299,870	02/24/2025	03/15/2046	20,344,935
674599-DQ-5	OCCIDENTAL PETROLEUM CORP		2.C FE	9,999,123	8,246,000	8,629,439	8,537,988		(162,459)			7.125	5.029	AO	124,034	587,528	09/18/2019	10/15/2027	8,539,764
674599-EA-9	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	7,525,588	6,676,000	7,718,945	7,418,599		(106,989)			8.875	5.749	JJ	273,206	296,248	04/28/2025	07/15/2030	6,972,248
674599-EC-5	OCCIDENTAL PETROLEUM CORP		2.C FE	3,296,547	3,180,000	3,330,999	3,267,435		(29,112)			6.375	5.019	MS	67,575	101,363	03/20/2025	09/01/2028	3,281,363
674599-EH-4	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	9,927,700	10,000,000	10,182,880	9,949,658		21,958			5.000	5.336	FA	208,333	250,000	04/16/2025	08/01/2027	10,250,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
674599-EJ-0	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	2,515,133	2,541,000	2,603,974	2,519,347		4,214			5.200	5.465	FA	55,055	66,066	04/28/2025	08/01/2029	2,607,066
674599-EL-5	OCCIDENTAL PETROLEUM CORPORATION	LS	2.C FE	9,469,499	9,492,000	9,684,574	9,473,495		2,234			5.550	5.577	AO	131,702	621,924	07/23/2024	10/01/2034	9,755,403
674599-EM-3	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	21,344,655	21,770,000	20,829,643	21,349,538		5,004			6.050	6.192	AO	329,271	887,081	11/04/2025	10/01/2054	22,428,543
675232-AB-8	OCEANEERING INTERNATIONAL INC.		3.C FE	2,062,750	2,230,000	2,257,636	2,141,582		37,540			6.000	8.108	FA	55,750	133,800	10/19/2023	02/01/2028	2,296,900
675232-AD-4	OCEANEERING INTL INC		3.B FE	1,248,809	1,340,000	1,356,607	1,289,827		22,041			6.000	7.986	FA	33,500	80,400	01/29/2024	02/01/2028	1,380,200
675553-AA-9	OCHSNER CLINIC FOUNDATION		1.G FE	15,119,258	15,130,000	15,270,224	15,121,476		231			5.897	5.902	MN	114,005	892,216	07/20/2023	05/15/2045	15,576,108
677050-AC-0	OGLETHORPE POWER CORP	LS	1.E FE	7,800,000	7,800,000	8,260,402	7,800,000					6.191	6.191	JJ	241,449	482,898	09/25/2007	01/01/2031	1,005,181
677347-CE-4	OHIO EDISON		1.G FE	2,467,736	2,455,000	2,812,195	2,464,551		(621)			6.875	6.821	JJ	77,827	168,781	09/10/2007	07/15/2036	2,539,391
677347-CH-7	OHIO EDISON COMPANY		1.G FE	948,015	950,000	990,846	948,489		198			5.500	5.528	JJ	24,093	52,250	09/22/2022	01/15/2033	976,125
677415-CQ-2	OHIO POWER CO		2.A FE	1,863,108	1,980,000	1,568,699	1,867,037		2,475			4.150	4.537	AO	20,543	82,170	01/30/2025	04/01/2048	2,021,085
677415-CR-0	OHIO POWER CO		2.A FE	8,398,315	10,505,000	8,103,000	8,434,328		35,587			4.000	5.486	JD	35,017	420,200	02/24/2025	06/01/2049	10,715,100
677415-CS-8	OHIO POWER CO		2.A FE	2,347,509	2,350,000	2,194,877	2,348,909		240			2.600	2.612	AO	15,275	61,100	03/13/2020	04/01/2030	2,380,550
677415-CV-1	OHIO POWER CO		2.A FE	1,701,929	1,710,000	1,734,367	1,704,187		908			5.000	5.056	JD	7,125	85,500	05/08/2023	06/01/2033	1,752,750
67743#-AA-5	OHIO MACHINERY CO		2.C PL	7,900,000	7,900,000	8,153,999	7,900,000					5.580	5.580	MN	73,470	220,410	05/01/2025	05/01/2030	8,120,410
67743#-AB-3	OHIO MACHINERY CO.		2.C PL	4,400,000	4,400,000	4,596,716	4,400,000					6.040	6.040	MN	44,293	132,880	05/01/2025	05/01/2035	4,532,880
67777J-AK-4	OHIOHEALTH CORP		1.B FE	4,658,785	6,845,000	4,638,415	4,715,547		43,157			3.042	5.503	MN	26,607	208,225	03/05/2025	11/15/2050	5,442,411
67777J-AM-0	OHIOHEALTH CORP		1.B FE	3,218,612	3,630,000	2,678,520	3,277,145		16,170			2.834	3.646	MN	13,145	102,874	03/10/2022	11/15/2041	3,635,799
67777L-AD-5	OI EUROPEAN GROUP BV		4.A FE	4,614,375	4,600,000	4,451,388	4,602,810		(3,012)			4.750	4.679	FA	82,544	218,500	11/09/2021	02/15/2030	4,709,250
678858-BF-7	OKLAHOMA GAS & ELECTRIC		1.G FE	614,458	617,000	638,917	615,691		94			5.750	5.778	JJ	16,359	35,478	01/04/2006	01/15/2036	634,739
678858-BP-5	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	2,292,571	2,300,000	1,993,503	2,294,546		189			4.550	4.569	MS	30,814	104,650	03/18/2014	03/15/2044	2,352,325
678858-BR-1	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	8,321,065	8,670,000	7,028,903	8,336,248		8,087			4.150	4.412	AO	89,951	359,805	04/19/2024	04/01/2047	8,849,903
678858-BS-9	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	4,485,690	4,500,000	3,503,730	4,488,220		343			3.850	3.868	FA	65,450	173,250	08/08/2017	08/15/2047	4,586,625
678858-BT-7	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	99,811	100,000	99,645	99,963		26			3.800	3.815	FA	1,436	3,800	08/14/2018	08/15/2028	101,900
678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	7,907,162	7,650,000	7,388,672	7,756,752		(26,651)			3.300	2.885	MS	74,333	252,450	02/05/2020	03/15/2030	7,776,225
678858-BX-8	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	1,547,834	1,550,000	1,624,318	1,548,797		282			5.400	5.412	JJ	38,595	83,700	02/03/2023	01/15/2033	1,591,850
678858-BY-6	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	21,619,645	21,420,000	21,065,405	21,618,379		(341)			5.600	5.532	AO	299,880	1,199,520	02/24/2025	04/01/2053	22,019,760
678858-BZ-3	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	20,933,374	20,675,000	20,957,953	20,933,121		(253)			5.800	5.710	AO	299,788	435,000	10/28/2025	04/01/2055	21,274,575
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE		1.E YE	4,000,000	4,000,000	3,966,976	4,000,000					4.830	4.830	JD	16,100	193,200	04/07/2011	12/01/2040	136,553
679574-A@-2	OLD DOMINION ELECTRIC COOPERATIVE		1.E	9,075,000	9,075,000	9,397,731	9,075,000					5.540	5.540	JD	41,896	502,755	04/07/2011	12/01/2040	466,319
679574-AG-8	OLD DOMIN ELEC		1.E FE	1,134,851	1,125,000	1,147,625	1,132,706		(2,819)			6.210	5.823	JD	5,822	69,863	11/29/2022	12/01/2028	48,330
679574-AH-6	OLD DOMIN ELEC		1.E FE	849,598	851,196	861,176	850,064		659			5.676	5.751	JD	4,026	48,314	11/29/2022	12/01/2028	36,471
679574-B#-9	OLD DOMINION ELECTRIC COOPERATIVE		1.E YE	21,000,000	21,000,000	18,439,482	21,000,000					4.460	4.460	JD	78,050	936,600	01/15/2015	12/01/2044	21,468,300
679574-B*-3	OLD DOMINION ELECTRIC COOPERATIVE		1.E	27,500,000	27,500,000	23,569,589	27,500,000					4.210	4.210	JD	96,479	1,157,750	06/28/2013	12/01/2043	28,078,875
679574-C@-0	OLD DOMINION ELECTRIC COOPERATIVE		1.E	23,040,000	23,040,000	21,406,614	23,040,000					3.330	3.330	JD	63,936	767,232	07/06/2017	12/01/2037	1,171,181
681639-AD-2	SOLENIS (OLYMPUS WATER US HOLDING	LS	4.C FE	2,916,663	2,920,000	2,987,183	2,917,231		437			7.250	7.273	AO	52,925	211,700	06/11/2024	06/15/2031	2,818,600
681639-AE-0	SOLENIS (OLYMPUS WATER US HOLDINGS		4.C FE	6,300,000	6,300,000	6,331,132	6,300,000					7.250	7.250	AO	104,038		09/26/2025	02/15/2033	5,284,875
68163W-AA-7	OLYMPUS CORP		2.A FE	13,667,459	13,830,000	13,570,094	13,793,185		37,744			2.143	2.414	JD	18,935	296,377	06/24/2022	12/08/2026	13,978,188
681919-BB-1	OMNICOM GROUP INC		2.A FE	6,577,296	6,600,000	6,107,084	6,589,943		2,315			2.450	2.487	AO	27,399	161,700	02/19/2020	04/30/2030	6,680,850
681919-BC-9	OMNICOM GROUP INC	LS	2.A FE	2,191,640	2,200,000	2,184,298	2,196,185		1,000			4.200	4.243	JD	7,700	92,400	03/27/2020	06/01/2030	2,246,200
681919-BH-8	OMNICOM GROUP INC		2.A FE	5,533,447	5,529,000	5,559,486	5,533,397		(51)			4.650	4.617	AO	64,275		12/02/2025	10/01/2028	5,657,549
681919-BJ-4	OMNICOM GROUP INC		2.A FE	2,217,820	2,200,000	2,223,254	2,217,529		(291)			4.750	4.530	MS	26,415		12/02/2025	03/30/2030	2,252,250
681919-BK-1	OMNICOM GROUP INC		2.A FE	7,187,742	8,000,000	7,210,801	7,198,930		11,189			2.400	4.599	MS	64,000		12/02/2025	03/01/2031	7,185,200
68217F-AA-0	OMNICOM GROUP INC	LS	2.A FE	16,102,840	15,944,000	15,920,659	15,944,860		(21,666)			3.600	3.455	AO	121,174	573,984	07/20/2017	04/15/2026	16,129,192
68233J-B#-0	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F	15,000,000	15,000,000	15,062,321	15,000,000					5.500	5.500	MN	137,500	825,000	03/29/2023	05/01/2026	15,412,500
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F FE	49,977	50,000	49,683	49,999		6			3.700	3.700	MN	236	1,850	08/07/2018	11/15/2028	50,925
68233J-BP-8	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F FE	1,540,638	1,550,000	1,173,296	1,541,965		272			3.800	3.834	JD	4,908	58,900	05/20/2019	06/01/2049	1,579,450

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
68233J-BR-4	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F FE	2,487,400	2,500,000	1,664,258	2,489,199		328			3.100	3.126	MS	22,819	77,500	09/09/2019	09/15/2049	2,183,325
68233J-C*-3	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F	5,000,000	5,000,000	5,183,644	5,000,000					5.340	5.340	MN	44,500	267,000	03/29/2023	05/01/2031	3,080,100
68233J-C@-1	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F	12,600,000	12,600,000	12,914,663	12,600,000					5.450	5.450	MN	114,450	686,700	03/29/2023	05/01/2036	12,943,350
68233J-CF-9	ONCOR ELECTRIC DELIVERY		1.F FE	847,949	850,000	833,007	848,573		231			4.150	4.180	JD	2,940	35,275	01/20/2023	06/01/2032	867,638
68233J-CH-5	ONCOR ELECTRIC DELIVERY		1.F FE	2,789,722	2,800,000	2,366,193	2,790,384		183			4.600	4.623	JD	10,733	128,800	01/20/2023	06/01/2052	2,864,400
68233J-CM-4	ONCOR ELECTRIC DELIVERY		1.F FE	14,070,633	15,160,000	13,554,848	14,081,619		6,860			4.950	5.458	MS	220,957	260,370	11/04/2025	09/15/2052	15,535,210
68233J-CQ-5	ONCOR ELECTRIC DELIVERY		1.F FE	339,398	340,000	342,795	339,703		143			4.300	4.339	MN	1,868	14,620	01/25/2024	05/15/2028	347,310
68233J-CU-6	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F FE	16,687,656	16,635,000	16,216,817	16,687,942		286			5.550	5.525	JD	41,033	923,243	03/05/2025	06/15/2054	17,096,621
68233J-CZ-5	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F FE	13,520,196	13,500,000	13,953,042	13,519,253		(943)			5.350	5.330	AO	180,563	383,194	03/17/2025	04/01/2035	13,861,125
68233J-D#-8	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F	25,600,000	25,600,000	26,625,787	25,600,000					5.590	5.590	MN	238,507	969,927	02/27/2025	05/01/2034	26,315,520
68233J-DA-9	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F FE	10,005,500	10,000,000	10,096,773	10,006,426		926			5.800	5.795	AO	145,000	307,722	03/17/2025	04/01/2055	10,290,000
68235T-AA-6	180 MEDICAL INC		2.C FE	9,148,600	9,000,000	8,765,208	9,024,688		(30,999)			3.875	3.508	AO	73,625	348,750	10/01/2021	10/15/2029	5,942,956
68235P-AF-5	ONE GAS INC		1.G FE	4,849,952	4,850,000	4,319,609	4,850,000					4.658	4.658	FA	94,130	225,913	01/13/2014	02/01/2044	4,962,957
68235P-AG-3	ONE GAS INC		1.G FE	4,203,760	4,250,000	3,631,626	4,209,879		982			4.500	4.567	MN	31,875	191,250	11/01/2018	11/01/2048	4,345,625
68235P-AH-1	ONE GAS INC		1.G FE	1,691,092	1,700,000	1,555,781	1,695,894		889			2.000	2.058	MN	4,344	34,000	04/29/2020	05/15/2030	1,717,000
68235P-AN-8	ONE GAS INC		1.G FE	687,147	680,000	700,342	684,880		(1,290)			5.100	4.854	AO	8,670	34,680	02/12/2024	04/01/2029	697,340
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO		3.B FE	4,260,625	4,250,000	4,189,466	4,250,000					3.875	3.787	MS	48,491	164,688	06/15/2021	01/15/2028	3,914,400
68245X-AM-1	1011778 BC ULC / NEW RED FINANCE I 144A		4.B FE	5,320,000	5,320,000	5,064,262	5,320,000					4.000	4.000	AO	44,924	212,800	10/14/2020	10/15/2030	5,426,400
682680-AS-2	ONEOK INC		2.B FE	6,398,432	6,400,000	6,393,412	6,400,448		63			4.000	3.995	JJ	119,467	256,000	07/11/2017	07/13/2027	6,528,000
682680-AT-0	ONEOK INC		2.B FE	4,542,638	4,600,000	4,030,465	4,551,360		1,231			4.950	5.031	JJ	106,260	227,700	07/10/2017	07/13/2047	4,713,850
682680-AU-7	ONEOK INC	0	2.B FE	9,155,204	9,200,000	9,283,058	9,168,693		7,881			4.550	4.694	JJ	193,021	282,100	05/23/2025	07/15/2028	9,409,300
682680-AV-5	ONEOK INC	LS	2.B FE	647,049	650,000	587,793	647,655		54			5.200	5.227	JJ	15,586	33,800	06/19/2018	07/15/2048	666,900
682680-AW-3	ONEOK INC		2.B FE	3,239,828	3,250,000	3,262,017	3,246,737		1,149			4.350	4.384	MS	41,627	141,375	03/11/2019	03/15/2029	3,320,688
682680-AZ-6	ONEOK INC		2.B FE	5,771,290	5,800,000	4,683,609	5,774,776		590			4.450	4.480	MS	86,033	258,100	08/12/2019	09/01/2049	5,826,825
682680-BB-8	ONEOK INC		2.B FE	4,695,159	4,700,000	4,472,842	4,698,268		486			3.100	3.109	MS	42,901	145,700	03/05/2020	03/15/2030	4,772,850
682680-BC-6	ONEOK INC		2.B FE	6,832,156	8,180,000	6,650,964	6,868,435		24,601			4.500	5.733	MS	108,385	368,100	08/14/2024	03/15/2050	8,364,050
682680-BG-7	ONEOK INC		2.B FE	702,901	700,000	750,189	702,372		(283)			6.100	6.037	MN	5,456	42,700	11/23/2022	11/15/2032	721,350
682680-BJ-1	ONEOK INC	0	2.B FE	5,746,838	5,600,000	5,817,938	5,722,140		(24,699)			5.650	4.795	MN	52,733	158,200	05/22/2025	11/01/2028	5,758,200
682680-BL-6	ONEOK INC		2.B FE	4,823,093	4,700,000	5,006,477	4,813,981		(9,430)			6.050	5.643	MS	94,783	196,625	03/20/2025	09/01/2033	4,842,175
682680-BN-2	ONEOK INC		2.B FE	17,875,989	16,895,000	17,763,797	17,869,393		(6,273)			6.625	6.183	MS	373,098	811,231	12/04/2025	09/01/2053	17,454,647
682680-BS-1	ONEOK INC		2.B FE	2,894,219	3,250,000	3,096,281	2,987,964		51,846			3.250	5.323	JD	8,802	105,625	02/27/2024	06/01/2030	3,302,813
682680-BT-9	ONEOK INC		2.B FE	2,004,499	1,994,000	2,099,552	2,003,701		(571)			6.400	6.339	MN	21,269	127,616	02/27/2024	05/01/2037	1,209,504
682680-BX-0	ONEOK INC		2.B FE	3,496,504	4,500,000	3,536,046	3,537,952		22,778			4.250	6.079	MS	56,313	191,250	02/27/2024	09/15/2046	4,595,625
682680-CC-5	ONEOK INC	0	2.B FE	3,256,007	3,301,000	3,314,038	3,260,983		4,975			4.400	4.752	AO	30,663	72,622	07/08/2025	10/15/2029	3,373,622
682680-CF-8	ONEOK INC		2.B FE	398,952	425,000	397,812	399,392		440			5.700	6.148	MN	4,038	26,715	01/30/2025	11/01/2054	437,113
682680-CM-3	ONEOK INC		2.B FE	12,820,095	12,610,000	12,867,617	12,768,382		(51,713)			5.625	4.769	JJ	327,072	354,656	06/16/2025	01/15/2028	12,964,656
682680-CQ-4	ONEOK INC	0	2.B FE	8,163,575	7,950,000	8,199,082	8,148,362		(15,214)			5.375	4.521	JD	35,609	213,656	10/17/2025	06/01/2029	8,163,656
682680-CR-2	ONEOK INC		2.B FE	13,498,282	12,745,000	13,675,279	13,422,361		(75,921)			6.500	5.069	MS	276,142	414,213	06/16/2025	09/01/2030	8,843,363
682680-DD-2	ONEOK INC		2.B FE	9,033,660	9,000,000	9,056,831	9,033,660					6.250	6.220	AO	217,188		11/04/2025	10/15/2055	9,281,250
68268N-AC-7	ONEOK PARTNERS LP		2.B FE	205,120	206,000	224,815	205,495		31			6.650	6.682	AO	3,425	13,699	09/20/2006	10/01/2036	212,850
68268N-AD-5	ONEOK PARTNERS LP		2.B FE	3,867,733	3,555,000	3,933,840	3,853,396		(14,338)			6.850	5.854	AO	51,409	243,518	02/24/2025	10/15/2037	3,676,759
68288A-AA-5	1261229 BC LTD		5.A FE	4,524,600	4,405,000	4,582,535	4,520,146		(4,454)			10.000	9.421	AO	92,994	228,815	09/02/2025	04/15/2032	4,625,250
68306M-AA-7	ONTARIO GAMING GTA LP		4.C FE	3,960,463	3,930,000	3,726,401	3,943,657		(7,833)			8.000	7.762	FA	131,000	314,400	07/28/2023	08/01/2030	3,244,800
68341P-AB-5	OOREDOO INTERNATIONAL FINANCE LTD		1.F FE	595,782	600,000	600,342	596,200		343			4.625	4.714	AO	6,244	27,750	10/03/2024	10/10/2034	204,625
68348B-AA-1	OPAL BIDCO SAS		4.A FE	3,041,500	3,080,000	3,154,594	3,044,586		3,086			6.500	6.729	MS	50,606	92,314	04/07/2025	03/31/2032	2,354,100
683715-AD-8	OPEN TEXT CORP		3.B FE	1,380,000	1,380,000	1,309,617	1,380,000					3.875	3.875	JD	4,456	53,475	11/09/2021	12/01/2029	1,406,738

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
683720-AA-4	OPEN TEXT INC.	LS	3.B FE	16,573,125	16,500,000	15,771,052	16,523,161		(9,661)			4.125	4.055	FA	257,125	680,625	02/04/2020	02/15/2030	16,840,313
683720-AC-0	OPEN TEXT INC	LS	3.B FE	2,760,000	2,760,000	2,574,700	2,760,000					4.125	4.125	JD	9,488	113,850	11/09/2021	12/01/2031	2,816,925
68389X-AH-8	ORACLE CORPORATION		2.B FE	6,392,308	6,090,000	5,985,470	6,380,801		(11,506)			6.125	5.616	JJ	179,253	186,506	02/24/2025	07/08/2039	6,276,506
68389X-BE-4	ORACLE CORPORATION		2.B FE	1,107,177	1,150,000	993,011	1,099,279		(1,773)			3.900	3.700	MN	5,731	44,850	04/13/2021	05/15/2035	1,172,425
68389X-BG-9	ORACLE CORPORATION		2.B FE	12,950,806	17,450,000	12,089,972	13,061,117		51,332			4.375	6.257	MN	97,550	763,438	04/26/2024	05/15/2055	17,831,719
68389X-BJ-3	ORACLE CORPORATION		2.B FE	215,085	300,000	208,911	220,789		1,847			4.000	6.312	JJ	5,533	12,000	09/13/2022	07/15/2046	306,000
68389X-BM-6	ORACLE CORPORATION		2.B FE	17,212,785	18,552,000	18,399,953	18,364,979		337,277			2.650	4.534	JJ	226,695	491,628	06/15/2022	07/15/2026	18,797,814
68389X-BN-4	ORACLE CORPORATION		2.B FE	5,800,554	5,807,000	5,681,642	5,806,252		702			3.250	3.257	MN	24,115	188,728	11/07/2017	11/15/2027	5,901,364
68389X-BP-9	ORACLE CORPORATION		2.B FE	2,972,935	3,510,000	2,839,705	2,997,517		24,582			3.800	5.490	MN	17,043	133,380	03/05/2025	11/15/2037	3,576,690
68389X-BQ-7	ORACLE CORPORATION		2.B FE	565,059	580,000	399,480	567,371		349			4.000	4.152	MN	2,964	23,200	02/12/2019	11/15/2047	591,600
68389X-BX-2	ORACLE CORPORATION		2.B FE	5,450,968	4,900,000	3,064,509	5,372,045		(14,422)			3.600	3.007	AO	44,100	176,400	10/12/2023	04/01/2050	4,988,200
68389X-CA-1	ORACLE CORPORATION		2.B FE	4,698,148	6,030,000	3,985,063	4,732,917		23,733			3.950	5.542	MS	63,516	238,185	08/14/2024	03/25/2051	6,149,093
68389X-CD-5	ORACLE CORPORATION		2.B FE	15,707,622	15,400,000	14,689,773	15,501,764		(48,056)			2.300	1.968	MS	94,453	354,200	07/13/2021	03/25/2028	15,577,100
68389X-CE-3	ORACLE CORPORATION		2.B FE	3,244,963	3,250,000	2,918,283	3,247,582		574			2.875	2.890	MS	24,917	93,438	03/22/2021	03/25/2031	3,296,719
68389X-CM-5	ORACLE CORPORATION		2.B FE	39,795	40,000	40,006	39,919		35			4.500	4.592	MN	275	1,800	02/03/2023	05/06/2028	40,900
68389X-CP-8	ORACLE CORPORATION		2.B FE	22,555,698	22,650,000	21,868,653	22,586,887		8,160			4.900	4.947	FA	447,023	1,109,850	02/03/2023	02/06/2033	23,204,925
68389X-CQ-6	ORACLE CORPORATION		2.B FE	21,277,301	21,495,000	17,890,805	21,300,131		8,409			5.550	5.615	FA	480,503	1,192,973	12/17/2024	02/06/2053	22,091,486
68389X-CU-7	ORACLE CORPORATION		2.B FE	11,036,263	11,990,000	9,732,982	11,048,162		11,763			5.375	5.949	MS	168,276	644,463	02/13/2025	09/27/2054	12,312,231
68389X-DA-0	ORACLE CORPORATION		2.B FE	7,929,715	7,820,000	7,679,258	7,924,538		(5,177)			5.500	5.317	FA	176,819	215,050	03/05/2025	08/03/2035	8,035,050
68389X-DB-8	ORACLE CORPORATION		2.B FE	8,685,721	8,600,000	7,609,955	8,685,060		(661)			6.000	5.928	FA	212,133	258,000	02/24/2025	08/03/2055	8,858,000
68389X-DM-4	ORACLE CORPORATION		2.B FE	3,999,400	4,000,000	3,841,346	3,999,412		12			5.200	5.201	MS	54,889		09/24/2025	09/26/2035	4,104,000
684065-A#-2	ORANGE AND ROCKLAND UTILITIES INC		1.G	16,900,000	16,900,000	13,181,135	16,900,000					3.880	3.880	JD	54,643	655,720	12/14/2016	12/01/2046	17,227,860
684065-AT-2	CONSOLIDATED EDISON INC		2.A FE	2,346,817	2,061,000	2,121,501	2,107,070		(22,012)			6.500	5.258	JD	11,164	133,965	02/02/2005	12/01/2027	2,127,983
684065-BJ-3	ORANGE AND ROCKLAND UTILITIES INC		1.G FE	2,932,123	2,950,000	2,644,271	2,935,763		424			4.950	4.989	JJ	73,013	146,025	06/15/2015	07/01/2045	3,023,013
684065-E#-8	ORANGE AND ROCKLAND UTILITIES INC		1.G Z	6,200,000	6,200,000	5,734,580	6,200,000					5.410	5.410	AO	83,855	341,010	09/25/2024	10/01/2054	6,367,710
684065-E@-0	ORANGE AND ROCKLAND UTILITIES INC		1.G	19,400,000	19,400,000	21,136,057	19,400,000					6.590	6.590	JD	106,538	1,278,460	12/14/2023	12/01/2053	20,039,230
684065-F*-1	ORANGE AND ROCKLAND UTILITIES INC		1.G IF	7,386,000	7,386,000	7,383,292	7,386,000					5.990	5.990	AO	111,834		09/30/2025	10/01/2055	7,607,211
685218-AB-5	ORANGE SA		2.A FE	49,811	50,000	49,403	49,857		5			5.500	5.525	FA	1,108	2,750	01/30/2014	02/06/2044	51,375
68560E-AB-4	ORBIA ADVANCE CORPORATION SAB DE C		2.C FE	1,136,384	1,150,000	934,290	1,142,198		1,322			2.875	3.013	MN	4,592	33,063	05/06/2021	05/11/2031	557,906
68622T-AA-9	ORGANON & CO		3.B FE	10,039,913	10,080,000	9,822,302	10,048,654		5,233			4.125	4.171	AO	70,455	415,800	07/25/2022	04/30/2028	9,869,444
686330-AS-0	ORIX CORPORATION	0	1.G FE	10,003,909	9,840,000	10,000,798	9,994,584		(9,325)			4.650	4.186	MS	141,081		10/02/2025	09/10/2029	10,068,780
686514-AF-7	ORLANDO HEALTH OBL GRP		1.E FE	5,000,000	5,000,000	4,062,059	5,000,000					4.089	4.089	AO	51,113	204,450	01/30/2018	10/01/2048	5,102,225
686515-AA-5	ORLANDO HEALTH OBL GRP		1.F FE	5,200,000	5,200,000	4,438,168	5,200,000					4.416	4.416	AO	57,408	229,632	04/13/2016	10/01/2044	2,098,019
68666U-AA-3	ORLEN SA 144A		2.A FE	3,793,349	3,820,000	4,020,550	3,795,515		2,166			6.000	6.092	JJ	96,137	114,600	03/27/2025	01/30/2035	3,728,600
688225-AH-4	OSHKOSH CORP		2.B FE	6,806,880	6,650,000	6,318,829	6,727,072		(18,233)			3.100	2.778	MS	68,717	206,150	06/29/2021	03/01/2030	6,143,775
688239-AF-9	OSHKOSH CORP	0	2.B FE	9,140,318	9,150,000	9,264,707	9,155,459		1,502			4.600	4.568	MN	53,782	351,900	08/25/2025	05/15/2028	9,360,450
68902V-AJ-6	OTIS WORLDWIDE CORP		2.B FE	13,524,710	13,000,000	12,735,871	13,109,756		(98,663)			2.293	1.512	AO	71,210	298,090	11/04/2021	04/05/2027	7,080,255
68902V-AK-3	OTIS WORLDWIDE		2.B FE	4,199,664	4,200,000	3,935,779	4,200,000		176			2.565	2.565	FA	40,698	107,730	02/19/2020	02/15/2030	4,253,865
68902V-AM-9	OTIS WORLDWIDE CORP	LS	2.B FE	10,976,192	15,650,000	11,154,016	11,013,528		37,336			3.362	5.618	FA	198,769	121,873	11/04/2025	02/15/2050	15,913,077
690470-AB-8	OVINTIV INC		2.C FE	21,469,800	21,350,000	21,984,574	21,459,990		(36,932)			5.650	5.391	MN	154,135	1,206,275	03/20/2025	05/15/2028	21,953,138
690732-AF-9	OWENS & MINOR INC	LS	4.B FE	4,955,400	4,909,000	3,330,444	4,911,836		(10,518)			4.500	4.261	MS	55,840	220,905	03/04/2021	03/31/2029	4,649,308
690732-AG-7	OWENS & MINOR INC	LS	4.B FE	1,020,000	1,020,000	646,297	1,020,000					6.625	6.625	AO	16,894	67,575	03/23/2022	04/01/2030	929,813
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		4.C FE	4,979,700	4,950,000	4,967,414	4,950,000		(2,593)			6.625	6.479	MN	41,903	327,938	05/07/2020	05/13/2027	2,675,794
69073T-AU-7	OI (OWENS-BROCKWAY)		4.C FE	6,307,700	6,290,000	6,420,775	6,299,524		(3,456)			7.250	7.179	MN	58,270	456,025	05/12/2023	05/15/2031	5,295,238
69073T-AV-5	OI (OWENS-BROCKWAY)		4.C FE	3,302,500	3,300,000	3,349,104	3,301,804		(450)			7.375	7.357	JD	20,281	243,375	05/21/2024	06/01/2032	3,421,688
690742-AF-8	OWENS CORNING		2.A FE	14,281,834	14,650,000	14,583,089	14,584,557		102,151			3.400	4.123	FA	188,171	498,100	01/18/2023	08/15/2026	14,899,050

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
690742-AG-6	OWENS CORNING		2.A FE	2,926,917	3,300,000	2,693,673	2,971,600		8,273			4.300	5.064	JJ	65,432	141,900	04/27/2022	07/15/2047	3,319,875
690742-AH-4	OWENS CORNING		2.A FE	17,536,947	21,145,000	17,394,075	17,640,457		47,370			4.400	5.732	JJ	390,243	459,580	11/04/2025	01/30/2048	21,610,190
690742-AJ-0	OWENS CORNING		2.A FE	451,907	450,000	446,661	450,868		(200)			3.950	3.887	FA	6,715	17,775	08/09/2019	08/15/2029	152,963
690742-AK-7	OWENS CORNING		2.A FE	7,677,591	6,860,000	6,741,453	7,274,728		(93,531)			3.875	2.344	JD	22,152	265,825	07/09/2021	06/01/2030	5,667,725
690742-AM-3	OWENS CORNING		2.A FE	2,214,343	2,480,000	2,404,215	2,274,221		43,357			3.500	5.792	FA	32,791	86,800	08/12/2024	02/15/2030	1,261,700
690742-AQ-4	OWENS CORNING	LS	2.A FE	7,582,336	7,400,000	7,529,827	7,515,319		(67,017)			5.950	4.766	JD	19,569	440,300	02/24/2025	06/15/2054	7,620,150
69121K-AF-1	OWL ROCK CAPITAL CORP		2.C FE	4,826,047	5,117,000	5,000,778	4,968,067		137,174			2.625	5.548	JJ	61,937	134,321	12/17/2024	01/15/2027	5,184,161
69121K-AG-9	BLUE OWL CAPITAL CORP		2.C FE	30,559,699	31,787,000	30,017,446	30,956,108		311,422			2.875	3.981	JD	50,771	913,876	12/17/2024	06/11/2028	28,896,501
69121K-AH-7	BLUE OWL CAPITAL CORP	LS	2.C FE	25,677,996	25,401,000	25,639,623	25,626,131		(51,865)			5.950	5.638	MS	445,011	1,416,755	03/20/2025	03/15/2029	26,156,680
693304-AG-2	PECO ENERGY CO		1.F FE	419,775	411,000	434,883	415,230		(386)			5.900	5.743	MN	4,042	24,249	11/27/2006	05/01/2034	423,125
693304-AH-0	PECO ENERGY CO		1.F FE	925,549	926,000	1,003,251	926,199		96			5.950	5.947	AO	13,774	55,097	10/18/2006	10/01/2036	953,549
693304-AJ-6	PECO ENERGY CO		1.F FE	508,312	511,000	535,969	509,510		93			5.700	5.736	MS	8,576	29,127	03/12/2007	03/15/2037	525,564
693304-AR-8	PECO ENERGY CO		1.F FE	2,341,376	2,350,000	2,124,903	2,344,074		207			4.800	4.821	AO	23,813	112,800	09/16/2013	10/15/2043	2,406,400
693304-AX-5	PECO ENERGY CO		1.F FE	1,686,009	1,700,000	1,119,049	1,688,004		341			3.000	3.042	MS	15,017	51,000	09/03/2019	09/15/2049	1,725,500
693304-BA-4	PECO ENERGY CO		1.F FE	898,938	900,000	589,137	899,054		25			3.050	3.056	MS	8,083	27,450	03/01/2021	03/15/2051	812,200
693304-BC-0	PECO ENERGY CO		1.F FE	5,744,250	5,750,000	3,597,461	5,744,809		135			2.850	2.855	MS	48,252	163,875	09/07/2021	09/15/2051	5,831,938
693304-BD-8	PECO ENERGY CO		1.F FE	645,301	650,000	554,148	645,604		84			4.600	4.645	MN	3,821	29,900	05/17/2022	05/15/2052	664,950
69331C-AH-1	PG&E CORPORATION		3.B FE	1,242,725	1,300,000	1,296,235	1,273,811		9,712			5.000	5.854	JJ	32,500	65,000	10/03/2022	07/01/2028	1,168,500
69331C-AJ-7	PG&E CORPORATION	LS	3.B FE	3,025,438	3,300,000	3,276,627	3,121,274		32,959			5.250	6.643	JJ	86,625	173,250	01/18/2023	07/01/2030	3,253,213
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	7,884,911	7,900,000	7,844,914	7,898,752		2,227			2.600	2.629	JJ	90,148	205,400	07/18/2019	07/23/2026	8,002,700
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	6,282,360	6,300,000	5,933,522	6,292,690		2,004			2.550	2.580	JJ	70,954	160,650	01/16/2020	01/22/2030	6,380,325
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC	LS	1.G FE	5,000,000	5,000,000	4,516,941	5,000,000					2.307	2.307	AO	21,788	115,350	04/20/2021	04/23/2032	4,046,140
693475-BE-4	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	18,841,924	18,940,000	18,794,372	18,850,408		8,484			4.626	4.701	JD	60,845	876,164	02/24/2025	06/06/2033	19,378,082
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC		1.G FE	11,100,000	11,100,000	11,373,116	11,100,000					5.068	5.068	JJ	245,333	562,548	01/19/2023	01/24/2034	11,381,274
693475-BR-5	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	280,000	280,000	290,510	280,000					5.582	5.582	JD	825	15,630	06/07/2023	06/12/2029	287,815
693475-BT-1	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	41,427,806	40,764,000	41,579,780	41,229,361		(198,114)			6.615	5.904	AO	531,817	2,696,539	03/13/2025	10/20/2027	42,112,269
693475-BU-8	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	10,781,583	10,760,000	12,193,909	10,780,923		(414)			6.875	6.841	AO	145,895	739,750	10/17/2023	10/20/2034	11,129,875
693475-BV-6	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	15,020,800	15,000,000	15,195,855	15,008,231		(6,631)			5.300	5.244	JJ	353,333	795,000	01/17/2024	01/21/2028	15,397,500
693475-BW-4	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	6,133,790	6,120,000	6,463,558	6,132,221		(874)			5.676	5.644	JJ	153,422	347,371	01/17/2024	01/22/2035	6,293,686
693475-BZ-7	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	3,659,474	3,640,000	3,771,390	3,658,363		(1,111)			5.401	5.326	JJ	86,284	98,298	02/24/2025	07/23/2035	3,738,298
693475-CC-7	PNC FINANCIAL SERVICES GROUP INC		1.G FE	18,513,102	18,380,000	19,211,567	18,506,514		(6,588)			5.575	5.477	JJ	432,645	512,343	02/24/2025	01/29/2036	18,892,343
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION		1.F FE	6,534,579	6,550,000	6,561,678	6,546,955		2,214			4.050	4.069	JJ	114,216	265,275	09/11/2018	07/26/2028	6,682,638
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION		1.G FE	248,958	250,000	236,260	249,582		112			2.700	2.747	AO	1,294	6,750	10/17/2019	10/22/2029	253,375
693506-BP-1	PPG INDUSTRIES INC	0	2.A FE	2,019,896	2,070,000	2,065,812	2,033,433		13,505			3.750	4.602	MS	22,856	77,625	02/21/2025	03/15/2028	2,108,813
693506-BR-7	PPG INDUSTRIES INC		2.A FE	299,196	300,000	286,935	299,702		95			2.800	2.829	FA	3,173	8,400	08/06/2019	08/15/2029	101,400
693506-BS-5	PPG INDUSTRIES INC		2.A FE	4,733,690	4,600,000	4,288,142	4,668,146		(15,450)			2.550	2.173	JD	5,213	117,300	07/13/2021	06/15/2030	3,949,725
693506-BU-0	PPG INDUSTRIES INC		2.A FE	26,556,309	27,424,000	27,265,380	27,348,447		359,126			1.200	2.488	MS	96,898	329,088	11/09/2023	03/15/2026	24,570,544
69351U-AN-3	PPL ELECTRIC UTILITIES		1.E FE	149,142	150,000	145,044	149,408		24			5.200	5.237	JJ	3,597	7,800	07/12/2011	07/15/2041	153,900
69351U-AT-0	PPL ELECTRIC UTILITIES CORP		1.E FE	5,168,176	5,200,000	4,373,990	5,175,006		801			4.150	4.186	AO	53,950	215,800	09/28/2015	10/01/2045	5,307,900
69351U-AU-7	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	4,949,500	5,000,000	4,073,863	4,959,599		1,174			3.950	4.007	JD	16,458	197,500	05/08/2017	06/01/2047	5,098,750
69351U-AV-5	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	1,292,707	1,300,000	1,073,943	1,293,794		164			4.150	4.183	JD	2,398	53,950	06/11/2018	06/15/2048	1,326,975
69351U-AW-3	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	3,342,914	3,400,000	2,266,706	3,351,032		1,381			3.000	3.086	AO	25,500	102,000	09/03/2019	10/01/2049	3,451,000
69351U-BA-0	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	4,335,105	4,380,000	4,492,988	4,346,572		3,995			5.000	5.126	MN	27,983	219,000	02/27/2023	05/15/2033	4,489,500
69351U-BB-8	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	31,220,601	31,755,000	30,527,005	31,246,370		10,781			5.250	5.362	MN	213,023	1,667,138	03/05/2025	05/15/2053	32,588,569
69351U-BC-6	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	1,031,906	1,045,000	1,058,177	1,034,293		1,179			4.850	5.005	FA	19,147	50,683	02/08/2024	02/15/2034	1,070,341
69351U-BD-4	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	9,060,133	8,875,000	8,849,491	9,060,133					5.550	5.406	FA	191,552		11/04/2025	08/15/2055	9,121,281

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
69352P-AH-6	PPL CAPITAL FUNDING INC		2.A FE	8,968,320	9,000,000	7,250,069	8,976,947		838			4.700	4.722	JD	35,250	423,000	05/21/2013	06/01/2043	9,211,500
69352P-AL-7	PPL CAPITAL FUNDING INC		2.A FE	31,440,667	32,923,000	32,814,762	32,760,778		429,134			3.100	4.447	MN	130,412	1,020,613	01/20/2023	05/15/2026	33,433,307
69352P-AQ-6	PPL CAPITAL FUNDING INC		2.A FE	2,299,218	2,300,000	2,286,308	2,300,000		154			4.125	4.125	AO	20,029	94,875	04/01/2020	04/15/2030	2,347,438
69353R-FG-8	PNC BANK NATIONAL ASSOCIATION		1.F FE	4,348,521	4,350,000	4,296,486	4,349,960		208			3.100	3.101	AO	24,723	134,850	10/18/2017	10/25/2027	3,757,350
69369E-AB-5	PT PERTAMINA (PERSERO) 6.5% 27 MAY 2041		2.B FE	5,704,153	5,160,000	5,537,325	5,646,430		(18,530)			6.500	5.550	MN	31,677	335,400	03/24/2025	05/27/2041	5,327,700
69369E-AF-6	PT PERTAMINA (PERSERO) 5.625% 20 MAY 204		2.B FE	1,899,450	1,620,000	1,582,934	1,860,660		(9,067)			5.625	4.394	MN	10,378	91,125	05/06/2021	05/20/2043	1,459,938
69370C-AC-4	PTC INC		3.B FE	10,885,625	10,780,000	10,617,908	10,782,466		(19,487)			4.000	3.808	FA	162,898	431,200	02/28/2020	02/15/2028	8,445,600
69370R-AA-5	PT PERTAMINA (PERSERO) 6.45% 30 MAY 2044		2.B FE	2,436,381	2,285,000	2,437,821	2,429,154		(4,255)			6.450	5.884	MN	12,691	147,383	03/11/2024	05/30/2044	2,152,241
69370R-AC-1	PT PERTAMINA (PERSERO) 6.5% 07 NOV 2048		2.B FE	1,877,920	1,760,000	1,882,650	1,874,077		(2,297)			6.500	5.976	MN	17,160	114,400	03/15/2024	11/07/2048	1,817,200
69370R-AL-1	PT PERTAMINA (PERSERO) 2.3% 09 FEB 2031-		2.B FE	1,019,200	1,280,000	1,136,800	1,104,813		29,079			2.300	5.404	FA	11,612	29,440	11/18/2022	02/09/2031	1,294,720
69371R-S6-4	PACCAR FINANCIAL CORP	0	1.E FE	4,276,482	4,200,000	4,318,741	4,262,919		(13,563)			4.950	4.336	FA	81,428	103,950	05/19/2025	08/10/2028	4,303,950
69374W-AB-8	PTTTB 4 1/2 10/25/42		2.A FE	2,459,261	2,170,000	1,898,142	2,417,238		(10,550)			4.500	3.591	AO	17,903	97,650	10/05/2021	10/25/2042	2,218,825
69377F-AA-4	FREEPORT INDONESIA PT		2.C FE	2,894,619	2,970,000	2,977,425	2,942,182		20,516			4.763	5.523	AO	30,257	141,461	09/11/2023	04/14/2027	2,631,205
69377F-AB-2	FREEPORT INDONESIA PT		2.C FE	4,500,845	4,833,000	4,918,713	4,589,455		30,516			5.315	6.265	AO	54,943	225,781	06/25/2025	04/14/2032	4,756,122
69379V-AA-7	PERTAMINA GEOTHERMAL 5.15% 04/27/2028 14		2.C FE	1,550,000	1,550,000	1,571,313	1,550,000					5.150	5.150	AO	14,191	79,825	04/20/2023	04/27/2028	1,589,913
694032-AT-0	PACIFIC BELL	LS	2.B FE	8,931,754	9,118,700	9,160,372	9,115,104		16,928			7.125	7.318	MS	191,303	649,707	06/03/1997	03/15/2026	9,443,554
694308-HP-5	PACIFIC GAS & ELECTRIC CO		2.A FE	9,312,800	10,000,000	9,974,556	9,961,753		224,565			2.950	5.306	MS	98,333	295,000	12/14/2022	03/01/2026	10,147,500
694308-JC-2	PACIFIC GAS AND ELECTRIC COMPANY	0	2.A FE	3,149,725	3,125,000	3,147,491	3,149,701		(24)			4.650	4.291	FA	60,547		12/29/2025	08/01/2028	3,125,000
694308-JG-3	PACIFIC GAS AND ELECTRIC COMPANY		2.A FE	3,096,776	3,100,000	2,793,357	3,098,385		294			2.500	2.511	FA	32,292	77,500	06/16/2020	02/01/2031	3,138,750
694308-JJ-7	PACIFIC GAS AND ELECTRIC COMPANY		2.A FE	636,187	980,000	663,364	645,612		5,656			3.500	6.230	FA	14,292	34,300	04/19/2024	08/01/2050	997,150
694308-JN-8	PACIFIC GAS AND ELECTRIC COMPANY		2.A FE	8,690,940	10,410,000	8,824,260	8,754,657		27,850			4.950	6.218	JJ	257,648	515,295	10/28/2024	07/01/2050	10,667,648
694308-KG-1	PACIFIC GAS AND ELECTRIC CO		2.A FE	8,574,114	8,600,000	9,017,147	8,581,747		2,260			5.900	5.940	JD	22,551	507,400	06/06/2022	06/15/2032	8,853,700
694308-KH-9	PACIFIC GAS AND ELECTRIC COMPANY		2.A FE	2,587,737	2,670,000	2,848,020	2,593,093		1,816			6.750	6.988	JJ	83,104	180,225	06/01/2023	01/15/2053	2,760,113
694308-KJ-5	PACIFIC GAS AND ELECTRIC COMPANY		2.A FE	7,964,159	7,985,000	8,484,846	7,970,682		2,518			6.150	6.182	JJ	226,441	491,078	01/04/2023	01/15/2033	7,663,626
694476-AA-0	PACIFIC LIFECORP		1.G FE	1,057,853	1,028,000	1,143,735	1,042,037		(1,113)			6.600	6.373	MS	19,977	67,848	11/10/2003	09/15/2033	1,061,924
694476-AE-2	PACIFIC LIFECORP		1.G FE	17,700,211	24,258,000	16,775,380	17,798,277		61,268			3.350	5.264	MS	239,278	382,168	11/04/2025	09/15/2050	24,664,322
694476-AF-9	PACIFIC LIFECORP		1.G FE	22,414,463	23,640,000	22,738,505	22,448,424		20,491			5.400	5.768	MS	375,876	1,205,685	04/01/2025	09/15/2052	24,278,280
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II		1.D FE	899,640	900,000	856,239	899,899		52			1.450	1.456	JJ	5,836	13,050	01/12/2021	01/20/2028	906,525
6944PL-2J-7	PACIFIC LIFE GLOBAL FUNDING II		1.D FE	10,882,669	10,900,000	9,694,691	10,889,049		1,665			2.450	2.468	JJ	126,107	267,050	01/04/2022	01/11/2032	11,033,525
6944PL-2W-8	PACIFIC LIFE GLOBAL FUNDING II		1.D FE	15,002,920	15,000,000	15,153,745	15,002,259		621			5.500	5.493	FA	281,875	825,000	08/23/2023	08/28/2026	15,412,500
6944PL-3C-1	PACIFIC LIFE GLOBAL FUNDING II	LS	1.D FE	880,562	870,000	879,343	878,050		(1,940)			4.500	4.224	FA	13,376	39,150	09/12/2024	08/28/2029	889,575
69450*-AA-8	PGA TOUR INC		1.G PL	48,000,000	48,000,000	47,291,623	48,000,000					4.500	4.500	JJ	906,000	2,160,000	05/30/2024	07/30/2037	2,615,326
69453@-AA-3	WAL-MART TRANSPORTATION LLC		1.C	12,331,067	12,331,067	12,905,417	12,331,067					5.300	5.300	MON	29,047	621,075	01/03/2025	08/15/2039	19,985
69453@-AB-1	WAL-MART TRANSPORTATION LLC		1.C	3,782,549	3,782,549	3,958,738	3,782,549					5.300	5.300	MON	8,910	182,712	01/17/2025	11/15/2039	31,125
69453@-AC-9	WAL-MART TRANSPORTATION LLC		1.C	3,369,701	3,369,701	3,526,633	3,369,701					5.300	5.300	MON	7,938	162,719	01/17/2025	12/15/2039	27,728
69453@-AD-7	WAL-MART TRANSPORTATION LLC		1.C	5,798,119	5,798,119	6,142,429	5,798,119					5.500	5.500	MON	14,173	227,755	03/28/2025	02/15/2040	47,546
695114-BX-5	PACIFICORP		2.A FE	819,033	822,000	851,986	820,642		118			5.900	5.925	FA	18,321	48,498	08/19/2004	08/15/2034	846,249
695114-CX-4	PACIFICORP		2.A FE	4,661,272	4,700,000	3,007,510	4,665,740		855			3.300	3.343	MS	45,668	155,100	04/06/2020	03/15/2051	4,777,550
695114-CY-2	PACIFICORP		2.A FE	2,083,893	2,100,000	1,235,194	2,085,404		361			2.900	2.938	JD	2,707	60,900	07/07/2021	06/15/2052	760,875
695114-DA-3	PACIFICORP		2.A FE	3,778,337	3,780,000	3,390,152	3,778,380		23			5.500	5.503	MN	26,565	207,900	05/15/2023	05/15/2054	3,883,950
695156-AT-6	PACKAGING CORP OF AMERICA		2.A FE	27,919,529	26,160,000	25,901,725	26,663,756		(287,356)			3.400	2.213	JD	39,531	889,440	08/04/2021	12/15/2027	26,503,020
695156-AU-3	PACKAGING CORP OF AMERICA		2.A FE	3,219,777	3,224,000	3,084,431	3,222,545		552			3.000	3.012	JD	4,299	96,720	11/18/2019	12/15/2029	3,184,055
695156-AV-1	PACKAGING CORP OF AMERICA		2.B FE	4,872,852	5,790,000	4,604,522	4,890,600		15,180			4.050	5.162	JD	10,422	234,495	02/24/2025	12/15/2049	5,907,248
695156-AW-9	PACKAGING CORP OF AMERICA		2.B FE	25,708,998	33,615,000	21,944,456	25,817,999		52,724			3.050	4.521	AO	256,314	561,658	12/04/2025	10/01/2051	34,026,104
695156-AX-7	PACKAGING CORP OF AMERICA		2.A FE	4,796,352	4,800,000	5,074,060	4,796,962		296			5.700	5.710	JD	22,800	273,600	11/27/2023	12/01/2033	4,936,800
69867R-AA-5	PANTHER ESCROW ISSUER LLC		4.B FE	11,360,000	11,360,000	11,771,778	11,360,000					7.125	7.125	JD	35,973	809,400	03/22/2024	06/01/2031	11,764,700

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
698813-AA-0	PAPA JOHNS INTERNATIONAL INC	LS	4.B FE	8,585,000	9,010,000	8,545,534	8,728,659		57,485			3.875	4.641	MS	102,802	349,138	02/22/2023	09/15/2029	7,910,350
69902P-AA-6	PARADIGM PARENT LLC		4.B FE	2,500,706	2,610,000	2,363,642	2,505,094		4,388			8.750	9.615	AO	46,944	48,847	08/01/2025	04/17/2032	2,724,188
701094-AJ-3	PARKER HANNIFIN CORP		2.A FE	25,812,789	25,900,000	25,718,042	25,888,906		9,570			3.250	3.283	MS	280,583	841,750	07/31/2018	03/01/2027	25,660,313
701094-AL-8	PARKER HANNIFIN CORP		2.A FE	8,984,453	9,000,000	7,419,373	8,988,345		545			4.100	4.109	MS	123,000	369,000	02/22/2017	03/01/2047	8,419,125
701094-AN-4	PARKER HANNIFIN CORPORATION		2.A FE	1,932,336	1,775,000	1,728,070	1,840,982		(19,644)			3.250	2.046	JD	2,724	57,688	02/25/2021	06/14/2029	1,651,406
701094-AP-9	PARKER HANNIFIN CORPORATION		2.A FE	10,201,551	10,145,000	8,177,547	10,174,304		(2,532)			4.000	3.960	JD	19,163	405,800	08/23/2023	06/14/2049	10,347,900
701094-AS-3	PARKER HANNIFIN CORPORATION		2.A FE	499,062	500,000	507,367	499,630		158			4.500	4.522	MS	6,625	22,500	06/09/2022	09/15/2029	511,250
70109H-AJ-4	PARKER-HANNIFIN CORP		2.A FE	124,933	125,000	138,397	124,982		11			6.250	6.252	MN	998	7,813	05/13/2008	05/15/2038	128,906
70109H-AM-7	PARKER HANNIFIN CORP		2.A FE	1,191,272	1,132,000	1,099,988	1,165,481		(3,284)			4.200	3.785	MN	5,283	47,544	11/16/2016	11/21/2034	1,155,772
70109H-AN-5	PARKER HANNIFIN CORP		2.A FE	5,038,800	4,650,000	4,094,585	4,956,702		(11,197)			4.450	3.942	MN	22,992	206,925	03/14/2018	11/21/2044	4,753,463
70152R-AA-7	PARKVIEW HEALTH SYSTEM OBLIGATED GROUP		1.E FE	2,761,950	3,750,000	2,724,740	2,790,608		25,828			3.452	5.599	MN	21,575	129,450	11/20/2024	11/01/2050	418,857
70213B-AB-7	PARTNERRE FINANCE B LLC		1.G FE	8,728,019	8,747,000	8,540,702	8,740,960		2,133			3.700	3.721	JJ	160,921	323,639	06/12/2019	07/02/2029	8,908,820
70213H-A#-5	PARTNERS HEALTHCARE SYSTEM INC		1.D	102,000,000	102,000,000	83,496,279	102,000,000					3.890	3.890	MS	1,002,972	3,967,800	09/30/2016	09/30/2046	103,983,900
70213H-A@-7	PARTNERS HEALTHCARE SYSTEM INC		1.D Z	36,000,000	36,000,000	33,765,870	36,000,000					4.730	4.730	MS	430,430	1,702,800	03/31/2014	03/31/2044	35,827,750
70213H-AD-0	MASS GENERAL BRIGHAM INC		1.D FE	1,314,465	1,615,000	1,244,236	1,321,818		6,807			3.765	5.135	JJ	30,402	60,805	12/03/2024	07/01/2048	1,645,402
70213H-AE-8	MASS GENERAL BRIGHAM INC		1.D FE	6,200,282	8,680,000	5,982,594	6,275,743		50,953			3.192	5.259	JJ	138,533	277,066	07/25/2024	07/01/2049	8,793,134
70213H-B*-8	PARTNERS HEALTHCARE SYSTEM INC		1.D	20,000,000	20,000,000	17,727,587	20,000,000					4.600	4.600	JD	48,556	920,000	12/12/2018	12/12/2049	20,460,000
70339P-AA-7	PATTERN ENERGY OPERATIONS LP		3.C FE	12,761,263	13,090,000	12,909,931	12,738,249		79,697			4.500	5.357	FA	222,530	435,375	02/25/2025	08/15/2028	13,384,525
703481-AC-5	PATTERSON-UTI ENERGY INC.	LS	2.C FE	17,210,609	17,280,000	17,404,118	17,238,015		10,851			5.150	5.220	MN	113,712	889,920	03/20/2025	11/15/2029	17,724,960
703481-AD-3	PATTERSON-UTI ENERGY INC.		2.C FE	2,344,888	2,215,000	2,375,514	2,335,425		(9,462)			7.150	6.233	AO	39,593	158,373	02/24/2025	10/01/2033	2,294,186
70432*-AA-9	PAYCHEX OF NEW YORK LLC		2.A	14,200,000	14,200,000	14,194,383	14,200,000					4.070	4.070	MS	173,382	577,940	03/13/2019	03/13/2026	12,652,340
70432*-AB-7	PAYCHEX OF NEW YORK LLC		2.A	14,200,000	14,200,000	14,180,507	14,200,000					4.250	4.250	MS	181,050	603,500	03/13/2019	03/13/2029	12,663,500
70450Y-AD-5	PAYPAL HOLDINGS INC		1.G FE	3,042,436	3,050,000	3,024,365	3,049,145		1,115			2.650	2.688	AO	20,206	80,825	09/19/2019	10/01/2026	3,090,413
70450Y-AE-3	PAYPAL HOLDINGS INC		1.G FE	1,147,099	1,147,000	1,099,376	1,147,154		19			2.850	2.846	AO	8,172	32,690	12/06/2019	10/01/2029	1,032,374
70450Y-AL-7	PAYPAL HOLDINGS INC		1.G FE	1,395,156	1,400,000	1,400,229	1,396,737		507			4.400	4.442	JD	5,133	61,600	05/16/2022	06/01/2032	1,430,800
70450Y-AM-5	PAYPAL HOLDINGS INC	LS	1.G FE	448,547	450,000	409,641	448,825		52			5.050	5.068	JD	1,894	22,725	05/16/2022	06/01/2052	461,363
70462G-AA-6	PEACEHEALTH OBLIGATED GR		1.G FE	1,312,778	1,520,000	1,311,426	1,319,275		4,157			4.787	5.841	MN	9,297	72,762	05/30/2024	11/15/2048	1,556,381
70462G-AC-2	PEACEHEALTH OBLIGATED GROUP		1.G FE	3,295,613	4,920,000	3,175,695	3,340,003		28,633			3.218	5.634	MN	20,230	158,326	06/05/2024	11/15/2050	4,897,554
70462G-AE-8	PEACEHEALTH SYSTEM SERVICES	0	1.G FE	10,000,000	10,000,000	10,046,570	10,000,000					4.335	4.335	MN	55,392	34,921	10/07/2025	11/15/2028	5,108,375
70522#-AA-6	PECO PALLET HOLDINGS INC		2.B PL	17,200,000	17,200,000	16,978,445	17,200,000					3.280	3.280	FMAN	51,715	564,160	02/16/2022	03/01/2027	16,937,760
705322-A#-2	PEDERNALES ELECTRIC COOPERATIVE IN		1.D	1,040,000	1,040,000	798,156	1,040,000					2.440	2.440	MS	7,472	25,376	08/10/2021	09/15/2051	35,090
705322-A*-6	PEDERNALES ELECTRIC COOPERATIVE IN		1.D	11,833,333	11,833,333	8,849,754	11,833,333					2.180	2.180	JD	16,481	257,967	12/08/2020	12/08/2050	398,744
705322-A@-4	PEDERNALES ELECTRIC COOPERATIVE IN		1.D	3,813,333	3,813,333	2,893,017	3,813,333					2.340	2.340	MS	26,274	89,232	02/22/2021	09/15/2051	128,598
705322-AM-7	PEDERNALES ELECTRIC COOPERATIVE IN		1.A	4,079,309	3,994,000	4,186,012	4,049,986		(3,990)			6.202	5.775	MN	31,652	247,708	01/21/2021	11/15/2032	530,937
705322-B*-5	PEDERNALES ELECTRIC COOPERATIVE IN		1.D	18,666,667	18,666,667	15,192,058	18,666,667					2.990	2.990	JJ	262,013	558,133	01/12/2023	01/12/2053	631,524
705322-B@-3	PEDERNALES ELECTRIC COOP INC		1.D	25,810,000	25,810,000	26,834,916	25,810,000					5.550	5.550	FA	569,003	1,432,455	02/08/2024	02/08/2054	884,208
70602#-AJ-0	PELLA CORP		2.B	3,000,000	3,000,000	3,112,744	3,000,000					5.520	5.520	MJSD	460	165,600	06/16/2023	06/16/2030	3,041,400
70602#-AL-5	PELLA CORPORATION		2.B	5,500,000	5,500,000	5,737,338	5,500,000					5.600	5.600	MJSD	856	130,044	07/28/2025	09/30/2032	5,577,000
707569-AS-8	PENN ENTERTAINMENT INC		4.C FE	16,411,438	16,800,000	16,776,961	16,731,392		61,601			5.625	5.976	JJ	435,750	945,000	03/28/2019	01/15/2027	14,599,375
707631-AA-5	PENN STATE HEALTH		1.G FE	2,571,590	3,520,000	2,490,812	2,589,948		17,768			3.806	5.881	MN	22,329	133,971	12/18/2024	11/01/2049	3,536,034
708653-AA-8	PENN-AMER WATER CO		1.E	4,987,624	5,000,000	5,081,147	4,999,388		864			7.800	7.819	MS	130,000	390,000	09/23/1996	09/01/2026	5,195,000
709068-C@-7	PENNSYLVANIA POWER COMPANY		1.F	24,400,000	24,400,000	18,369,929	24,400,000					4.240	4.240	JJ	488,542	1,034,560	07/11/2016	07/11/2056	24,917,280
709068-D*-8	PENNSYLVANIA POWER CO		1.F	5,600,000	5,600,000	5,269,080	5,600,000					3.790	3.790	JD	17,687	212,240	11/29/2022	12/01/2032	4,483,380
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP / PTL F		2.B FE	1,493,181	1,350,000	1,341,015	1,365,946		(25,273)			3.400	1.487	MN	5,865	45,900	10/20/2020	11/15/2026	966,150
709599-BH-6	PENSKE TRUCK LEASING CO LP / PTL F		2.B FE	2,289,742	2,300,000	2,213,133	2,295,848		1,131			3.350	3.401	MN	12,842	77,050	09/10/2019	11/01/2029	2,338,525

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
709599-BN-3	PENSKE TRUCK LEASING CO LP		2.B FE	18,466,615	18,500,000	18,561,460	18,491,361		5,451			4.400	4.433	JJ	407,000	814,000	06/02/2022	07/01/2027	18,907,000
709599-BV-5	PENSKE TRUCK LEASING COMPANY LP / PTL F		2.B FE	3,293,577	3,300,000	3,525,967	3,295,943		892			6.200	6.232	JD	9,093	204,600	05/22/2023	06/15/2030	2,958,970
709599-BY-9	PENSKE TRUCK LEASING CO LP / PTL F		2.B FE	4,994,550	5,000,000	5,057,385	4,998,030		1,812			5.350	5.390	JJ	125,576	267,500	01/09/2024	01/12/2027	5,133,750
709599-CB-8	PENSKE TRUCK LEASING CO LP / PTL F		2.B FE	9,286,967	9,190,000	9,469,638	9,272,571		(14,396)			5.250	5.000	FA	201,031	246,598	03/20/2025	02/01/2030	9,431,238
711123-B#-5	PEOPLES GAS LIGHT AND COKE COMPANY		1.E YE	13,200,000	13,200,000	11,167,145	13,200,000					3.980	3.980	JD	43,780	525,360	12/04/2012	12/01/2042	13,462,680
711123-C#-4	PEOPLES GAS LIGHT AND COKE COMPANY		1.E FE	2,200,000	2,200,000	1,694,104	2,200,000					3.650	3.650	JD	3,569	80,300	11/01/2016	12/15/2046	1,731,025
711123-D*-7	PEOPLES GAS LIGHT AND COKE COMPANY		1.E	5,100,000	5,100,000	3,927,240	5,100,000					3.650	3.650	JD	8,273	186,150	12/15/2016	12/15/2046	5,193,075
711123-E#-2	PEOPLES GAS LIGHT AND COKE COMPANY		1.E	5,530,000	5,530,000	5,104,178	5,530,000					3.060	3.060	MN	28,203	169,218	11/01/2019	11/01/2031	5,494,804
711123-E*-6	PEOPLES GAS LIGHT AND COKE COMPANY		1.E	11,078,000	11,078,000	10,587,199	11,078,000					2.960	2.960	MS	109,303	327,909	09/03/2019	09/01/2029	11,059,290
711123-F*-5	PEOPLES GAS LIGHT AND COKE COMPANY		1.E	4,800,000	4,800,000	4,292,939	4,800,000					1.980	1.980	JD	7,920	95,040	12/08/2020	12/01/2030	4,847,520
711123-F@-3	PEOPLES GAS LIGHT AND COKE COMPANY		1.E	4,300,000	4,300,000	4,083,012	4,300,000					2.200	2.200	MN	12,088	94,600	11/16/2021	11/15/2028	2,426,400
71114#-AA-8	PEOPLES GAS SYSTEM INC		1.F FE	3,600,000	3,600,000	3,731,997	3,600,000					5.420	5.420	JD	6,504	195,120	12/19/2023	12/19/2028	3,492,140
71114#-AC-4	PEOPLES GAS SYSTEM INC		1.F FE	15,500,000	15,500,000	15,773,329	15,500,000					5.940	5.940	JD	30,690	920,700	12/19/2023	12/19/2053	15,960,350
71338Q-AB-2	PEPPERDINE UNIVERSITY		1.D FE	15,379,738	14,220,000	10,605,823	15,258,809		(22,508)			3.948	3.525	JD	46,784	561,406	02/22/2021	12/01/2057	2,073,020
713448-DF-2	PEPSICO INC		1.E FE	4,217,132	4,230,000	4,223,546	4,229,828		1,154			2.850	2.877	FA	42,529	120,555	12/15/2016	02/24/2026	4,290,278
713448-DP-0	PEPSICO INC		1.E FE	7,573,828	7,750,000	5,866,142	7,606,836		4,423			3.450	3.574	AO	63,130	267,375	03/22/2018	10/06/2046	7,883,688
713448-DV-7	PEPSICO INC		1.E FE	5,177,484	5,200,000	4,283,433	5,181,512		539			4.000	4.025	MN	34,089	208,000	04/27/2017	05/02/2047	5,304,000
713448-DY-1	PEPSICO INC	LS	1.E FE	3,689,529	3,700,000	3,663,914	3,698,042		1,083			3.000	3.031	AO	23,433	111,000	10/05/2017	10/15/2027	3,755,500
713448-EH-7	PEPSICO INC		1.E FE	614,365	617,000	654,390	615,323		234			5.500	5.538	MN	4,336	33,935	11/09/2018	05/15/2035	633,968
713448-EL-8	PEPSICO INC		1.E FE	149,555	150,000	143,254	149,838		52			2.625	2.657	JJ	1,663	3,938	07/25/2019	07/29/2029	50,656
713448-EM-6	PEPSICO INC		1.E FE	8,418,108	10,070,000	7,300,525	8,433,396		10,539			3.375	4.451	JJ	143,498	181,238	12/04/2025	07/29/2049	10,189,088
713448-ES-3	PEPSICO INC		1.E FE	298,389	300,000	284,999	299,285		174			2.750	2.810	MS	2,338	8,250	03/17/2020	03/19/2030	304,125
713448-EU-8	PEPSICO INC		1.E FE	4,675,278	4,700,000	3,564,126	4,678,553		544			3.625	3.654	MS	48,273	170,375	03/17/2020	03/19/2050	4,785,188
713448-EV-6	PEPSICO INC		1.E FE	3,395,456	3,450,000	2,634,814	3,399,115		693			3.875	3.954	MS	37,878	133,688	03/17/2020	03/19/2060	3,516,844
713448-FE-3	PEPSICO INC		1.E FE	6,426,135	6,450,000	5,744,415	6,435,664		2,307			1.950	1.991	AO	24,456	125,775	10/06/2021	10/21/2031	4,695,338
713448-FG-8	PEPSICO INC		1.E FE	6,756,014	9,500,000	5,988,049	6,826,464		51,018			2.750	4.599	AO	50,799	261,250	08/14/2024	10/21/2051	9,630,625
713448-FN-3	PEPSICO INC		1.E FE	16,741,834	19,360,000	15,957,079	16,774,350		23,991			4.200	5.124	JJ	368,163	464,520	12/04/2025	07/18/2052	19,766,560
713448-FR-4	PEPSICO INC	0	1.E FE	2,527,125	2,500,000	2,539,326	2,521,224		(5,901)			4.450	4.059	MN	14,215	111,250	04/24/2025	05/15/2028	2,555,625
713448-FZ-6	PEPSICO INC		1.E FE	30,768,581	31,330,000	30,442,916	30,770,764		2,165			5.250	5.373	JJ	749,309	72,450	12/04/2025	07/17/2054	32,152,413
714046-AH-2	REVVITY INC		2.B FE	6,097,865	6,100,000	5,523,369	6,098,933		306			2.550	2.554	MS	45,801	155,550	03/04/2021	03/15/2031	5,418,213
714046-AJ-8	REVVITY INC		2.B FE	2,999,970	3,000,000	2,140,577	2,999,990					3.625	3.625	MS	32,021	108,750	03/04/2021	03/15/2051	2,952,563
714046-AM-1	REVVITY INC		2.B FE	6,994,960	7,000,000	6,585,220	6,997,980		721			1.900	1.911	MS	39,161	133,000	09/08/2021	09/15/2028	7,066,500
714046-AN-9	REVVITY INC		2.B FE	2,691,819	2,700,000	2,380,070	2,695,116		793			2.250	2.284	MS	17,888	60,750	09/08/2021	09/15/2031	2,578,688
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC		3.A FE	6,771,469	6,760,000	7,043,143	6,766,942		(1,989)			7.000	6.962	JJ	218,198	473,200	09/20/2023	01/15/2032	6,996,600
71424V-AB-6	PERMIAN RESOURCES OPERATING LLC		3.A FE	3,301,250	3,300,000	3,385,434	3,300,970		(227)			6.250	6.241	FA	85,937	203,958	07/30/2024	02/01/2033	3,403,125
714264-AK-4	PERNOD-RICARD SA		2.A FE	4,970,487	5,130,000	4,984,601	4,983,037		5,412			5.500	5.775	JJ	130,103	282,150	09/26/2023	01/15/2042	5,271,075
714264-AM-0	PERNOD-RICARD SA		2.A FE	2,784,376	2,800,000	2,797,981	2,799,322		1,695			3.250	3.306	JD	5,814	91,000	06/01/2016	06/08/2026	2,845,500
71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANC		2.A FE	2,689,038	2,700,000	2,537,234	2,696,618		1,493			1.250	1.307	AO	8,438	33,750	09/28/2020	04/01/2028	2,716,875
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANC	LS	2.A FE	5,009,145	5,250,000	4,568,289	5,115,661		23,985			1.625	2.143	AO	21,328	85,313	07/08/2021	04/01/2031	3,931,688
71427Q-AC-2	PERNOD RICARD INTERNATIONAL FINANC		2.A FE	25,806,518	40,646,000	24,361,620	25,970,379		130,273			2.750	5.376	AO	279,441	670,890	12/04/2025	10/01/2050	41,204,883
71429M-AC-9	PERRIGO FINANCE UNLIMITED CO	LS	4.A FE	1,636,305	1,650,000	1,596,087	1,643,302		1,311			4.900	5.003	JD	3,593	80,850	06/16/2020	06/15/2030	1,690,425
71429M-AD-7	PERRIGO FINANCE UNLIMITED CO	LS	4.A FE	8,413,263	8,400,000	8,183,745	8,407,916		(3,543)			6.125	6.066	MS	130,054	533,079	03/10/2025	09/30/2032	8,657,250
71568Q-AC-1	PERUSAHAAN LISTRIK NEGARA (PERSERO		2.B FE	679,490	700,000	698,031	692,570		5,114			4.125	4.935	MN	3,690	28,875	05/02/2023	05/15/2027	714,438
71568Q-AJ-6	PERUSAHAAN LISTRIK NEGARA (PERSERO		2.B FE	5,809,342	5,675,000	5,533,125	5,721,103		(12,769)			3.875	3.602	JJ	100,180	219,906	10/11/2024	07/17/2029	4,908,291
71568Q-AK-3	PERUSAHAAN LISTRIK NEGARA (PERSERO		2.B FE	4,335,852	4,188,000	3,575,505	4,319,126		(3,743)			4.875	4.635	JJ	93,009	204,165	05/02/2023	07/17/2049	3,542,289
71644E-AF-9	SUNCOR ENERGY INC		2.A FE	25,915,854	24,239,000	26,093,232	25,615,711		(300,143)			7.000	4.857	MN	216,804	1,696,730	04/24/2025	11/15/2028	25,087,365

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
71647N-AS-8	PETROBRAS GLOBAL FINANCE REG		3.B FE	1,759,560	1,720,000	1,774,438	1,731,732		(10,509)			7.375	6.688	JJ	57,787	126,850	03/01/2023	01/17/2027	1,783,425
71647N-BE-8	PETROBRAS GLOBAL FINANCE BV		3.B FE	74,740	80,000	79,436	76,498		739			5.093	6.339	JJ	1,879	4,074	07/03/2023	01/15/2030	82,037
71654Q-DE-9	PETROLEOS MEXICANOS		3.A FE	3,116,311	3,190,000	3,087,601	3,119,347		3,036			5.950	6.468	JJ	80,667		10/03/2025	01/28/2031	3,284,903
71654Q-DL-3	PETROLEOS MEXICANOS		4.A FE	591,108	565,221	605,979	589,302		(1,807)			8.750	7.054	JD	3,984	31,957	11/13/2025	06/02/2029	294,975
716743-AV-1	PETRONAS CAPITAL LIMITED 4.95% 03 JAN 20		1.G FE	8,125,999	8,140,000	8,403,248	8,127,671		1,671			4.950	4.986	AO	98,494	201,465	03/26/2025	01/03/2031	8,341,465
716973-AC-6	PFIZER INC		1.F FE	749,100	750,000	760,180	749,646		156			4.450	4.471	MN	3,894	33,375	05/16/2023	05/19/2028	766,688
716973-AE-2	PFIZER INC		1.F FE	703,943	705,000	713,819	704,450		150			4.750	4.762	MN	3,907	33,488	05/16/2023	05/19/2033	721,744
716973-AG-7	PFIZER INC		1.F FE	35,307,626	35,995,000	34,198,401	35,333,833		18,557			5.300	5.428	MN	222,569	1,907,735	04/02/2025	05/19/2053	36,948,868
716973-AH-5	PFIZER INVESTMENT ENTERPRISES PTE		1.F FE	37,595,924	38,775,000	36,143,875	37,608,645		11,754			5.340	5.530	MN	241,568	1,660,740	10/22/2025	05/19/2063	39,810,293
717081-DV-2	PFIZER INC		1.F FE	1,136,704	1,137,000	1,131,881	1,137,000					2.750	2.747	JD	2,432	31,268	05/31/2016	06/03/2026	1,152,634
717081-EA-7	PFIZER INC		1.F FE	432,285	436,000	433,085	435,627		402			3.000	3.092	JD	581	13,080	11/14/2016	12/15/2026	442,540
717081-ED-1	PFIZER INC		1.F FE	2,745,215	2,750,000	2,275,410	2,746,280		110			4.125	4.135	JD	5,042	113,438	11/14/2016	12/15/2046	2,806,719
717081-EK-5	PFIZER INC		1.F FE	2,897,742	2,885,000	2,382,217	2,896,757		(332)			4.200	4.171	MS	35,678	121,170	01/25/2019	09/15/2048	2,945,585
717081-EP-4	PFIZER INC	LS	1.F FE	99,841	100,000	99,867	99,972		16			3.600	3.611	MS	1,060	3,600	09/04/2018	09/15/2028	101,800
717081-EV-1	PFIZER INC		1.F FE	5,844,395	6,000,000	4,816,496	5,860,338		3,506			4.000	4.157	MS	70,667	240,000	05/11/2022	03/15/2049	6,120,000
717081-FB-4	PFIZER INC	LS	1.F FE	5,979,780	6,000,000	5,306,428	5,988,175		1,979			1.750	1.787	FA	38,792	105,000	08/16/2021	08/18/2031	3,934,125
71713U-AW-2	PHARMACIA CORP		1.F FE	922,127	825,000	885,496	847,410		(6,744)			6.600	5.577	JD	4,538	54,450	04/30/2010	12/01/2028	645,625
718546-AL-8	PHILLIPS 66		2.A FE	1,099,224	1,050,000	925,019	1,090,162		(1,372)			4.875	4.565	MN	6,541	51,188	02/26/2018	11/15/2044	1,075,594
718546-AR-5	PHILLIPS 66		2.A FE	149,425	150,000	149,411	149,894		67			3.900	3.934	MS	1,723	5,850	03/01/2018	03/15/2028	152,925
718547-AK-8	PHILLIPS 66 CO		2.A FE	11,701,504	12,733,000	12,232,370	12,083,909		147,120			3.150	4.573	JD	17,826	401,090	05/02/2023	12/15/2029	12,933,545
718547-AR-3	PHILLIPS 66 CO		2.A FE	4,073,760	4,100,000	4,235,892	4,078,537		2,602			5.300	5.386	JD	604	217,300	02/26/2024	06/30/2033	4,208,650
718547-AU-6	PHILLIPS 66 CO		2.A FE	2,350,159	2,360,000	2,455,532	2,352,291		1,347			5.250	5.320	JD	5,507	123,900	02/26/2024	06/15/2031	2,421,950
72014T-AD-1	PIEDMONT HEALTHCARE INC		1.D FE	2,900,000	2,900,000	2,061,428	2,900,000					2.719	2.719	JJ	39,426	78,851	09/09/2021	01/01/2042	2,939,426
72014T-AE-9	PIEDMONT HEALTHCARE INC		1.D FE	11,259,083	11,545,000	7,328,709	11,279,954		5,809			2.864	2.983	JJ	165,324	330,649	03/17/2022	01/01/2052	11,532,818
720186-AE-5	PIEDMONT NATURAL GAS CO		2.A FE	410,420	411,000	441,658	410,773		23			6.000	6.009	JJ	12,330	24,660	12/16/2003	12/19/2033	423,330
720186-AG-0	PIEDMONT NATURAL GAS CO INC		2.A FE	5,947,144	5,950,000	5,320,988	5,948,822		43			4.650	4.652	FA	115,281	276,675	07/29/2013	08/01/2043	6,088,338
720186-AM-7	PIEDMONT NATURAL GAS COMPANY INC		2.A FE	1,191,444	1,200,000	825,187	1,192,471		196			3.350	3.388	JD	3,350	40,200	05/18/2020	06/01/2050	1,220,100
720186-AP-0	PIEDMONT NATURAL GAS COMPANY INC		2.A FE	1,685,193	1,700,000	1,524,652	1,686,040		247			5.050	5.107	MN	10,970	85,850	05/10/2022	05/15/2052	1,742,925
720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC		2.A	6,000,000	6,000,000	5,927,234	6,000,000					3.470	3.470	JD	17,350	208,200	07/16/2012	07/16/2027	6,104,100
720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC		2.A	22,273,200	22,000,000	21,765,680	22,047,361		(29,327)			3.570	3.424	JD	65,450	785,400	03/22/2017	07/16/2027	17,303,450
72147K-AJ-7	PILGRIMS PRIDE CORP		2.C FE	2,741,413	2,880,000	2,811,651	2,784,521		15,801			4.250	4.957	AO	25,840	122,400	02/17/2023	04/15/2031	2,798,225
72284K-AB-7	PINE STREET TRUST III	LS	2.A FE	13,362,808	12,780,000	12,997,297	13,360,764		(2,044)			6.223	5.888	MN	101,622	623,389	10/28/2025	05/15/2054	13,177,650
725906-AN-1	PLACER DOME INC		2.A FE	1,242,753	1,233,000	1,364,485	1,239,109		(322)			6.450	6.381	AO	16,789	79,529	10/31/2003	10/15/2035	1,272,764
72650R-AM-4	PLAINS ALL AMER PIPELINE		2.B FE	359,348	360,000	398,286	359,633		24			6.700	6.714	MN	3,082	24,120	05/09/2006	05/15/2036	372,060
72650R-AR-3	PLAINS ALL AMER PIPELINE		2.B FE	2,716,208	2,757,000	3,001,670	2,732,243		1,446			6.650	6.765	JJ	84,540	183,341	09/10/2008	01/15/2037	2,848,670
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	12,688,984	14,825,000	12,651,171	12,706,956		14,280			4.700	5.990	JD	30,968	369,538	11/04/2025	06/15/2044	15,173,388
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP /		2.B FE	7,744,522	8,880,000	7,798,820	7,793,919		29,766			4.900	5.981	FA	164,379	435,120	08/14/2024	02/15/2045	9,097,560
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE LP /		2.B FE	16,450,268	16,950,000	17,001,028	16,807,862		143,558			4.500	5.412	JD	33,900	762,750	08/16/2023	12/15/2026	17,331,375
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP	0	2.B FE	11,503,832	11,680,000	11,355,450	11,523,073		12,192			3.550	3.917	JD	18,428	323,583	09/12/2025	12/15/2029	11,887,320
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	7,857,672	8,225,000	7,985,570	7,929,364		55,560			3.800	4.660	MS	92,029	312,550	09/12/2024	09/15/2030	8,381,275
72650R-BP-6	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	13,783,519	13,790,000	14,245,501	13,788,640		2,514			5.700	5.701	MS	231,442	956,337	06/17/2024	09/15/2034	14,183,015
72650R-BS-0	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	6,935,742	6,900,000	6,995,562	6,935,444		(298)			5.600	5.532	JJ	121,287		11/10/2025	01/15/2036	7,093,200
72941K-AA-4	PLUSPETROL CAMISEA S.A.		2.B FE	8,226,130	8,141,000	8,628,239	8,219,859		(5,543)			6.240	6.095	JJ	251,177	507,998	10/04/2024	07/03/2036	2,047,190
73020*-AK-9	PNG COMPANIES LLC		1.G FE	20,000,000	20,000,000	19,660,771	20,000,000					3.380	3.380	JD	24,411	676,000	12/18/2017	12/18/2027	20,338,000
73020*-AL-7	PNG COMPANIES LLC		1.G FE	15,200,000	15,200,000	13,997,259	15,200,000					3.630	3.630	JD	19,925	551,760	12/18/2017	12/18/2032	15,475,880

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
73211P-AA-4	POMONA COLLEGE		1.A FE	4,028,760	4,000,000	2,511,930	4,025,377		(708)			2.888	2.852	JJ	57,760	115,520	10/29/2020	01/01/2051	4,057,760
736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY		1.F	3,476,160	3,500,000	3,779,462	3,491,675		1,275			6.260	6.313	MN	36,517	219,100	07/23/2007	05/01/2031	3,609,550
736508-G@-5	PORTLAND GENERAL ELECTRIC COMPANY		1.F	2,989,734	3,000,000	3,279,783	2,994,379		375			6.310	6.335	MN	31,550	189,300	07/23/2007	05/01/2036	2,578,875
736508-H*-6	PORTLAND GENERAL ELECTRIC COMPANY		1.F	1,387,269	1,500,000	1,580,297	1,425,361		3,442			5.800	6.357	JD	7,250	87,000	07/16/2007	06/01/2039	1,029,000
736508-L*-1	PORTLAND GENERAL ELECTRIC COMPANY		1.F YE	13,000,000	13,000,000	11,474,302	13,000,000					4.470	4.470	JD	25,827	581,100	06/27/2013	06/15/2044	13,290,550
736508-M@-8	PORTLAND GENERAL ELECTRIC COMP		1.F YE	10,500,000	10,500,000	9,078,160	10,500,000					4.390	4.390	FA	174,137	460,950	08/15/2014	08/15/2045	10,730,475
736508-N#-5	PORTLAND GENERAL ELECTRIC COMP		1.F	17,500,000	17,500,000	15,463,616	17,500,000					3.500	3.500	MN	78,264	612,500	05/19/2015	05/15/2035	17,806,250
736508-P#-3	PORTLAND GENERAL ELECTRIC COMP		1.F	19,200,000	19,200,000	15,291,019	19,200,000					3.980	3.980	MN	84,907	764,160	11/21/2017	11/21/2047	19,582,080
736508-P@-5	PORTLAND GENERAL ELECTRIC COMP		1.F	17,000,000	17,000,000	13,439,999	17,000,000					3.980	3.980	FA	280,037	676,600	08/02/2017	08/03/2048	17,338,300
736508-Q#-2	PORTLAND GENERAL ELECTRIC COMP		1.F	2,800,000	2,800,000	1,952,770	2,800,000					3.340	3.340	AO	19,743	93,520	10/25/2019	10/25/2049	2,846,760
736508-Q@-4	PORTLAND GENERAL ELECTRIC COMP		1.F	7,100,000	7,100,000	5,863,979	7,100,000					4.300	4.300	AO	64,452	305,300	04/12/2019	04/15/2049	7,252,650
736508-S#-0	PORTLAND GENERAL ELECTRIC COMPANY		1.F	743,000	743,000	650,078	743,000					2.100	2.100	MS	3,944	15,603	09/30/2021	09/30/2031	447,652
736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY		1.F	1,332,000	1,332,000	1,254,344	1,332,000					1.820	1.820	MS	6,128	24,242	09/30/2021	09/30/2028	953,600
736508-T*-3	PORTLAND GENERAL ELECTRIC COMPANY		1.F	1,332,000	1,332,000	1,089,714	1,332,000					2.200	2.200	JJ	13,512	29,304	09/30/2021	01/15/2034	955,395
736508-V#-6	PORTLAND GENERAL ELECTRIC COMP		1.F	3,500,000	3,500,000	3,408,315	3,500,000					5.830	5.830	MN	26,073	204,050	11/15/2023	11/15/2059	3,087,450
736508-V*-0	PORTLAND GENERAL ELECTRIC COMP		1.F YE	8,000,000	8,000,000	8,341,843	8,000,000					5.680	5.680	MS	133,796	454,400	09/14/2023	09/15/2038	6,993,120
736508-V@-8	PORTLAND GENERAL ELECTRIC COMP		1.F	2,700,000	2,700,000	2,689,309	2,700,000					5.780	5.780	MN	19,941	156,060	11/15/2023	11/15/2053	2,366,470
736508-W#-5	PORTLAND GENERAL ELECTRIC COMP		1.F	2,600,000	2,600,000	2,568,501	2,600,000					5.730	5.730	FA	53,385	148,980	02/22/2024	02/22/2054	2,674,490
736508-W*-9	PORTLAND GENERAL ELECTRIC COMP		1.F	9,000,000	9,000,000	9,235,603	9,000,000					5.150	5.150	FA	166,088	463,500	02/22/2024	02/22/2029	9,231,750
736508-W@-7	PORTLAND GENERAL ELECTRIC COMP		1.F	2,900,000	2,900,000	2,972,755	2,900,000					5.360	5.360	FA	55,699	155,440	02/22/2024	02/22/2034	2,977,720
73730E-AC-7	POHANG 3Y 144A		2.A FE	1,312,080	1,320,000	1,320,660	1,319,877		2,712			5.625	5.840	JJ	33,825	74,250	01/09/2023	01/17/2026	1,069,250
737446-AQ-7	POST HOLDINGS INC 144A	LS	4.B FE	3,121,350	3,300,000	3,213,716	3,163,067		22,728			4.625	5.539	AO	32,221	152,625	05/24/2023	04/15/2030	3,274,000
737446-AU-8	POST HOLDINGS INC		3.B FE	7,470,000	7,470,000	7,675,237	7,470,000					6.250	6.250	FA	176,375	466,875	02/05/2024	02/15/2032	7,703,438
737446-AV-6	POST HOLDINGS INC 144A	LS	4.B FE	5,270,600	5,320,000	5,374,972	5,276,118		5,518			6.375	6.521	MS	113,050	347,629	02/21/2025	03/01/2033	5,489,575
737662-A#-3	POTOMAC EDISON COMPANY (THE)		1.G	14,400,000	14,400,000	11,264,864	14,400,000					3.890	3.890	AO	118,256	560,160	10/17/2016	10/15/2046	14,680,080
737662-A@-5	POTOMAC EDISON COMPANY (THE)		1.G	20,000,000	20,000,000	17,223,728	20,000,000					4.470	4.470	FA	337,733	894,000	08/17/2015	08/15/2045	20,447,000
737679-C#-5	POTOMAC ELECTRIC POWER COMPANY		1.F	7,800,000	7,800,000	5,249,004	7,800,000					3.290	3.290	MS	66,294	256,620	09/28/2021	09/28/2051	7,928,310
737679-C*-9	POTOMAC ELECTRIC POWER COMPANY		1.F	15,000,000	15,000,000	10,214,513	15,000,000					3.280	3.280	MS	133,933	492,000	09/23/2020	09/23/2050	15,246,000
737679-CY-4	POTOMAC ELECTIC POWER		1.F FE	2,464,126	2,466,000	2,533,376	2,465,246		69			5.750	5.755	AO	29,935	141,795	03/15/2004	04/15/2034	2,536,898
737679-CZ-1	POTOMAC ELECTIC POWER		1.F FE	409,545	411,000	415,747	410,338		75			5.400	5.422	JD	1,850	22,194	05/24/2005	06/01/2035	422,097
737679-D@-6	POTOMAC ELECTRIC POWER COMPANY		1.F	10,700,000	10,700,000	9,876,136	10,700,000					3.350	3.350	MS	105,544	358,450	09/15/2022	09/15/2032	10,574,200
737679-DE-7	POTOMAC ELECTRIC POWER CO		1.F FE	7,093,780	7,000,000	5,938,848	7,073,001		(2,981)			4.150	4.063	MS	85,536	290,500	05/15/2017	03/15/2043	7,145,250
737679-DJ-6	POTOMAC ELECTRIC POWER COMPANY		1.F FE	1,237,938	1,250,000	1,211,518	1,238,448		283			5.500	5.565	MS	20,243	68,750	04/12/2024	03/15/2054	1,284,375
737679-F*-6	POTOMAC ELECTRIC POWER COMPANY		1.F	14,900,000	14,900,000	15,214,243	14,900,000					5.480	5.480	MS	215,471	408,260	03/26/2025	03/26/2040	15,308,260
73928R-AB-2	POWER FINANCE CORPORATION LTD		2.C FE	2,326,968	2,520,000	2,453,850	2,372,544		29,594			3.950	5.494	JJ	43,687	99,540	06/07/2024	04/23/2030	2,569,770
74005P-BD-5	PRAXAIR INC		1.F FE	18,098,366	19,110,000	15,321,218	18,364,201		29,269			3.550	3.852	MN	101,761	678,405	01/15/2020	11/07/2042	19,449,203
74005P-BQ-6	PRAXAIR INC		1.F FE	8,621,776	8,462,000	8,456,707	8,461,915		(16,677)			3.200	2.949	JJ	113,579	270,784	12/15/2016	01/30/2026	8,516,112
74005P-BS-2	LINDE INC	LS	1.F FE	398,313	450,000	239,773	403,512		1,340			2.000	2.569	FA	3,525	9,000	12/20/2021	08/10/2050	454,500
740189-AH-8	PRECISION CASTPARTS CORP.		1.C FE	12,951,748	13,250,000	11,076,086	13,039,822		8,426			3.900	4.029	JJ	238,279	516,750	01/30/2013	01/15/2043	13,508,375
740189-AP-0	PRECISION CASTPARTS CORP		1.C FE	11,167,238	11,100,000	9,694,404	11,152,850		(1,791)			4.375	4.338	JD	21,583	485,625	07/29/2015	06/15/2045	11,342,813
74071P-AB-9	PRESBYTERIAN HEALTHCARE SERVICES		1.D FE	1,350,543	1,335,000	1,191,840	1,349,623		(289)			4.875	4.800	FA	27,117	65,081	07/27/2022	08/01/2052	1,367,541
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD		1.A FE	7,000,000	7,000,000	6,263,119	7,000,000					3.619	3.619	AO	63,333	253,330	04/29/2013	10/01/2037	7,126,665
740828-AA-2	THE PRESIDENT AND FELLOWS OF MIDDL		1.D	13,200,000	13,200,000	12,761,836	13,200,000					1.450	1.450	MN	31,900	191,400	05/04/2021	11/01/2027	2,947,214
74112B-AL-9	PRESTIGE BRANDS INC	LS	3.B FE	410,000	410,000	409,511	410,000					5.125	5.125	JJ	9,689	21,013	11/15/2019	01/15/2028	420,506
74112B-AM-7	PRESTIGE BRANDS INC	LS	3.C FE	4,064,450	4,040,000	3,772,814	4,051,262		(3,073)			3.750	3.658	AO	37,875	151,500	02/11/2021	04/01/2031	3,046,063
741503-BC-9	BOOKING HOLDINGS INC	0	1.G FE	929,783	949,000	941,311	934,574		4,791			3.550	4.280	MS	9,920	16,845	03/20/2025	03/15/2028	965,845

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
74153W-CT-4	PRICOA GLOBAL FUNDING I		1.D FE	19,992,600	20,000,000	20,185,064	20,000,699		4,937			5.550	5.564	FA	379,250	1,110,000	08/21/2023	08/28/2026	20,555,000
74166M-AC-0	PRIME SECURITY SERVICES BORROWER L	LS	3.C FE	830,255	828,000	828,297	828,193		(455)			5.750	5.672	MS	14,019	47,610	01/27/2022	04/15/2026	851,805
74168R-AB-9	PRIMO WATER HOLDINGS INC AND TRITO		3.C FE	7,104,979	7,345,000	7,145,834	7,150,028		45,049			4.375	5.226	AO	54,450	230,296	02/12/2025	04/30/2029	6,591,094
74251V-AA-0	PRINCIPAL FINANCIAL GROU		1.G FE	8,219,138	8,083,000	8,835,630	8,193,613		(6,934)			6.050	5.876	AO	103,238	489,022	11/29/2022	10/15/2036	8,327,511
74251V-AJ-1	PRINCIPAL FINANCIAL GROUP INC		1.G FE	5,407,360	7,000,000	6,023,394	5,507,474		45,850			4.350	6.402	MN	38,908	304,500	09/26/2023	05/15/2043	7,152,250
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC		1.G FE	4,501,260	4,500,000	4,466,717	4,500,428		(85)			3.100	3.085	MN	17,825	139,500	11/07/2016	11/15/2026	4,569,750
74251V-AP-7	PRINCIPAL FINANCIAL GROUP INC		1.G FE	950,000	950,000	948,785	950,000					4.111	4.111	FA	14,754	19,527	03/21/2025	02/15/2028	765,416
74251V-AS-1	PRINCIPAL FINANCIAL GROUP INC	0	1.G FE	5,001,138	5,400,000	4,923,454	5,054,876		48,766			2.125	3.648	JD	5,100	114,750	04/15/2025	06/15/2030	4,952,063
74251V-AU-6	PRINCIPAL FINANCIAL GROUP INC		1.G FE	23,841,745	23,955,000	23,412,235	23,849,792		4,028			5.500	5.530	MS	387,938	1,317,525	02/24/2025	03/15/2053	24,613,763
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II		1.E FE	3,740,025	3,750,000	3,738,870	3,749,864		1,131			3.000	3.012	AO	22,813	112,500	04/11/2016	04/18/2026	3,704,750
74256L-BG-3	PRINCIPAL LIFE GLOBAL FUNDING II		1.E FE	2,284,475	2,300,000	2,163,671	2,293,863		1,636			2.500	2.576	MS	16,771	57,500	09/09/2019	09/16/2029	2,328,750
74256L-EP-0	PRINCIPAL LIFE GLOBAL FUNDING II		1.E FE	5,599,800	5,625,000	5,532,101	5,621,804		5,061			1.250	1.342	FA	26,367	70,313	08/10/2021	08/16/2026	5,660,156
74256L-EX-3	PRINCIPAL LIFE GLOBAL FUNDING II		1.E FE	4,998,050	5,000,000	5,047,426	4,999,886		1,244			5.000	5.002	JJ	114,583	250,000	01/08/2024	01/16/2027	5,125,000
74256L-FB-0	PRINCIPAL LIFE GLOBAL FUNDING II		1.E FE	19,990,380	19,789,000	20,252,115	19,960,193		(29,925)			4.950	4.704	MN	92,514	979,556	04/03/2025	11/27/2029	20,278,778
742718-DB-2	PROCTER & GAMBLE CO		1.D FE	175,529	175,000	191,145	175,290		(19)			5.800	5.775	FA	3,834	10,150	12/17/2007	08/15/2034	180,075
742718-EP-0	PROCTER & GAMBLE COMPANY		1.D FE	5,729,013	5,750,000	5,744,768	5,749,842		1,820			2.700	2.732	FA	64,256	155,250	01/28/2016	02/02/2026	5,827,625
742718-ER-6	PROCTER & GAMBLE COMPANY		1.D FE	849,961	858,000	848,569	857,249		890			2.450	2.552	MN	3,387	21,021	12/15/2016	11/03/2026	868,511
742718-EV-7	PROCTER & GAMBLE COMPANY		1.D FE	4,748,287	4,750,000	4,699,854	4,750,021		290			2.850	2.850	FA	52,646	135,375	08/24/2017	08/11/2027	4,817,688
742718-FB-0	PROCTER & GAMBLE COMPANY		1.D FE	9,869,900	10,000,000	7,733,492	9,893,324		3,186			3.500	3.571	AO	64,167	350,000	10/23/2017	10/25/2047	10,175,000
742718-FK-0	PROCTER & GAMBLE CO		1.D FE	7,557,606	8,255,000	6,310,335	7,581,822		15,895			3.600	4.100	MS	79,248	297,180	08/14/2024	03/25/2050	8,403,590
742718-FW-4	PROCTER & GAMBLE CO	LS	1.D FE	8,094,249	8,100,000	7,406,802	8,096,394		546			2.300	2.308	FA	77,625	186,300	01/27/2022	02/01/2032	4,855,200
743315-AJ-2	PROGRESSIVE CORP		1.F FE	219,377	200,000	215,597	204,612		(1,252)			6.625	5.817	MS	4,417	13,250	05/11/2007	03/01/2029	206,625
743315-AQ-6	PROGRESSIVE CORPORATION (THE)		1.F FE	8,543,300	10,000,000	7,876,728	8,644,136		37,942			3.700	4.730	JJ	159,306	370,000	09/26/2023	01/26/2045	10,185,000
743315-AR-4	PROGRESSIVE CORPORATION (THE)		1.F FE	13,588,182	14,164,000	13,957,159	14,095,013		64,786			2.450	2.923	JJ	160,014	347,018	04/04/2017	01/15/2027	14,337,509
743315-AS-2	PROGRESSIVE CORPORATION (THE)		1.F FE	5,193,708	5,200,000	4,312,100	5,194,961		235			4.125	4.132	AO	45,283	214,500	04/03/2017	04/15/2047	5,307,250
743315-AT-0	PROGRESSIVE CORPORATION (THE)		1.F FE	2,975,190	3,000,000	2,497,291	2,978,997		560			4.200	4.249	MS	37,100	126,000	03/09/2018	03/15/2048	3,063,000
743315-AV-5	PROGRESSIVE CORPORATION (THE)		1.F FE	6,658,528	6,670,000	6,685,917	6,667,490		1,603			4.000	4.013	MS	88,933	266,800	10/18/2018	03/01/2029	6,548,400
743315-AW-3	PROGRESSIVE CORPORATION (THE)		1.F FE	1,100,000	1,100,000	1,064,731	1,100,000					3.200	3.200	MS	9,289	35,200	03/17/2020	03/26/2030	1,117,600
743315-AX-1	PROGRESSIVE CORPORATION (THE)		1.F FE	4,907,826	4,950,000	3,898,123	4,912,569		902			3.950	3.999	MS	51,597	195,525	03/17/2020	03/26/2050	5,047,763
743315-BA-0	PROGRESSIVE CORPORATION (THE)		1.F FE	3,166,127	3,200,000	2,407,987	3,168,617		686			3.700	3.759	MS	34,862	118,400	03/25/2022	03/15/2052	3,208,275
74348D-AA-5	PROMIGAS SA ESP		2.C FE	3,048,745	3,067,000	2,881,424	3,059,220		2,024			3.750	3.822	AO	23,961	115,013	10/15/2020	10/16/2029	2,513,256
743674-BE-2	PROTECTIVE LIFE CORPORATION		1.G FE	4,585,832	4,600,000	4,438,765	4,594,481		1,308			3.400	3.432	JJ	72,118	156,400	09/13/2019	01/15/2030	4,678,200
743674-BG-7	PROTECTIVE LIFE CORPORATION		1.G FE	6,065,580	6,000,000	6,077,084	6,065,160		(420)			5.350	5.206	JD	32,992		11/26/2025	12/15/2035	6,160,500
74368C-AY-0	PROTECTIVE LIFE GLOBAL FUNDING		1.D FE	9,190,892	9,200,000	8,146,321	9,195,445		957			1.737	1.748	MS	44,390	159,804	01/05/2021	09/21/2030	6,455,584
74368C-BG-8	PROTECTIVE LIFE GLOBAL FUNDING		1.D FE	750,000	750,000	711,531	750,000					1.900	1.900	JJ	6,927	14,250	06/28/2021	07/06/2028	454,275
74368C-BH-6	PROTECTIVE LIFE GLOBAL FUNDING		1.D FE	15,000,000	15,000,000	14,721,847	15,000,000					1.303	1.303	MS	54,835	195,450	09/13/2021	09/20/2026	15,097,725
74368C-BP-8	PROTECTIVE LIFE GLOBAL FUNDING	LS	1.D FE	7,250,000	7,250,000	7,327,971	7,250,000					4.714	4.714	JJ	166,136	341,765	06/28/2022	07/06/2027	7,420,883
74368C-BV-5	PROTECTIVE LIFE GLOBAL FUNDING		1.D FE	6,657,206	6,559,000	6,797,796	6,635,584		(21,228)			5.467	5.033	JD	22,909	358,581	01/29/2025	12/08/2028	6,738,290
743756-AF-5	PROVIDENCE ST JOSEPH HEALTH OBLIGATED		1.C FE	7,566,500	7,400,000	5,738,186	7,555,908		(4,861)			3.930	3.783	AO	72,705	290,820	10/03/2023	10/01/2048	1,077,900
743756-AG-3	PROVIDENCE ST JOSEPH HEALTH OBLIGATED		1.C FE	2,049,648	2,335,000	1,761,302	2,053,346		4,698			3.744	4.601	AO	21,856	62,525	04/15/2025	10/01/2047	901,711
743820-AE-2	PROVIDENCE ST JOSEPH HEALTH OBLIGATED		1.C FE	16,722,152	26,479,000	15,626,568	16,938,649		148,730			2.700	5.246	AO	178,733	646,353	04/15/2025	10/01/2051	26,836,467
744320-AY-8	PRUDENTIAL FINANCIAL INC		1.G FE	2,129,349	2,830,000	2,233,013	2,144,196		14,848			3.905	5.887	JD	7,367	110,512	01/08/2025	12/07/2047	2,885,256
744320-BA-9	PRUDENTIAL FINANCIAL INC		1.G FE	5,869,655	7,310,000	5,682,679	5,886,205		24,981			3.935	5.355	JD	19,177	287,649	02/24/2025	12/07/2049	7,453,824
744320-BH-4	PRUDENTIAL FINANCIAL INC		2.B FE	2,700,000	2,700,000	2,511,456	2,700,000					3.700	3.700	AO	24,975	99,900	08/18/2020	10/01/2050	2,749,950
744320-BJ-0	PRUDENTIAL FINANCIAL INC		2.B FE	2,700,000	2,700,000	2,675,317	2,700,000					5.125	5.125	FA	46,509	138,375	02/23/2022	03/01/2052	1,641,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
744320-BK-7	PRUDENTIAL FINANCIAL INC		2.B FE	4,550,000	4,550,000	4,687,983	4,550,000					6.000	6.000	MS	91,000	273,000	08/08/2022	09/01/2052	4,686,500
744320-BL-5	PRUDENTIAL FINANCIAL INC		2.B FE	7,290,000	7,290,000	7,789,948	7,290,000					6.750	6.750	MS	164,025	492,075	02/22/2023	03/01/2053	7,536,038
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC		1.G FE	10,723,965	10,500,000	11,151,218	10,688,400		(12,274)			5.700	5.480	JD	28,263	598,500	11/29/2022	12/14/2036	10,799,250
74432Q-CC-7	PRUDENTIAL FINANCIAL INC		1.G FE	137,000	137,000	136,978	137,000					3.878	3.878	MS	1,387	5,313	03/22/2018	03/27/2028	139,656
74432Q-CD-5	PRUDENTIAL FINANCIAL INC		1.G FE	4,500,000	4,500,000	3,792,077	4,500,000					4.418	4.418	MS	51,912	198,810	03/22/2018	03/27/2048	4,599,405
74432Q-CE-3	PRUDENTIAL FINANCIAL INC		1.G FE	8,225,831	8,900,000	7,411,264	8,264,030		12,979			4.350	4.846	FA	135,503	387,150	12/23/2022	02/25/2050	9,093,575
74432Q-CF-0	PRUDENTIAL FINANCIAL INC		1.G FE	14,125,714	17,025,000	12,750,869	14,140,688		9,410			3.700	4.841	MS	188,978	188,700	11/04/2025	03/13/2051	17,339,963
744330-AA-9	PRUDENTIAL FUNDING ASIA PLC		1.F FE	646,482	700,000	671,086	655,007		6,843			3.125	4.800	AO	4,679	14,063	05/23/2025	04/14/2030	710,938
744330-AB-7	PRUDENTIAL FUNDING ASIA PLC		1.F FE	3,606,013	3,815,000	3,616,124	3,610,637		4,624			3.625	4.623	MS	37,262	9,878	12/08/2025	03/24/2032	3,884,147
744448-CE-9	PUBLIC SERVICE COLORADO		1.F FE	1,045,989	1,050,000	965,075	1,047,411		110			4.750	4.773	FA	18,842	49,875	08/02/2011	08/15/2041	614,250
744448-CJ-8	PUBLIC SERVICE CO OF COLORADO		1.F FE	4,966,150	5,000,000	4,031,530	4,976,040		954			3.950	3.989	MS	58,153	197,500	03/19/2013	03/15/2043	5,098,750
744448-CM-1	PUBLIC SERVICE CO OF COLORADO		1.F FE	3,315,160	3,350,000	2,435,165	3,322,537		895			3.550	3.607	JD	5,286	118,925	06/06/2016	06/15/2046	3,409,463
744448-CQ-2	PUBLIC SERVICE COMPANY OF COLORADO		1.E FE	648,226	650,000	518,707	648,488		40			4.100	4.116	JD	1,184	26,650	06/14/2018	06/15/2048	663,325
744448-CV-1	PUBLIC SERVICE COMPANY OF COLORADO		1.E FE	6,570,508	6,750,000	5,944,976	6,632,387		18,738			1.875	2.185	JD	5,625	126,563	11/29/2022	06/15/2031	6,258,125
744448-CX-7	PUBLIC SERVICE COMPANY OF COLORADO		1.E FE	1,409,453	1,425,000	1,193,121	1,410,937		351			4.500	4.564	JD	5,344	64,125	05/10/2022	06/01/2052	1,457,063
744448-CY-5	PUBLIC SERVICE COMPANY OF COLORADO		1.E FE	2,610,248	2,720,000	2,538,438	2,613,601		1,651			5.250	5.530	AO	35,700	142,800	01/19/2024	04/01/2053	2,791,400
744448-DB-4	PUBLIC SERVICE COMPANY OF COLORADO		1.E FE	14,500,423	13,675,000	13,910,123	14,499,088		(1,335)			5.850	5.434	MN	102,221	522,214	10/28/2025	05/15/2055	14,074,994
744482-BM-1	PUBLIC SERVICE COMPANY OF NEW HAMP		1.E FE	2,039,502	2,660,000	1,959,250	2,063,555		12,611			3.600	5.276	JJ	47,880	95,760	01/17/2024	07/01/2049	2,707,880
74448Q-AA-5	CIKARANG LISTRINDO TBK PT 144A		2.C FE	4,377,800	4,400,000	4,482,500	4,379,206		1,406			5.650	5.717	MS	75,271	124,300	03/21/2025	03/12/2035	4,318,650
744516-F#-7	PUBLIC SERVICE COMPANY OF NORTH CA		2.A	19,800,000	19,800,000	15,689,867	19,800,000					4.130	4.130	JD	36,344	817,740	06/22/2016	06/22/2046	20,208,870
744516-H*-9	PUBLIC SERVICE COMPANY OF NORTH CA		2.A	5,000,000	5,000,000	3,104,952	5,000,000					3.100	3.100	MS	44,347	155,000	03/18/2021	03/18/2051	5,077,500
744516-J*-7	PUBLIC SERVICE COMPANY OF NORTH CA		2.A	1,300,000	1,300,000	1,331,704	1,300,000					5.650	5.650	JJ	33,869	76,102	07/02/2024	07/15/2034	1,336,725
744533-BQ-2	PUBLIC SERVICE COMPANY OF OKLAHOMA		2.A FE	8,074,890	8,100,000	8,323,129	8,081,613		2,106			5.250	5.289	JJ	196,088	425,250	01/03/2023	01/15/2033	7,799,500
744533-D#-4	PUBLIC SERVICE COMPANY OF OKLAHOMA		2.A YE	12,700,000	12,700,000	11,813,562	12,700,000					4.110	4.110	JD	43,498	521,970	05/23/2019	06/01/2034	12,960,985
744533-D*-8	PUBLIC SERVICE COMPANY OF OKLAHOMA		2.A	11,500,000	11,500,000	9,322,620	11,500,000					4.110	4.110	FA	196,938	472,650	07/19/2016	08/01/2046	11,736,325
744538-AD-1	PUBLIC SERVICE COMPANY OF NEW HAMP		1.E FE	1,189,824	1,200,000	654,862	1,191,142		259			2.400	2.440	MS	9,600	28,800	08/12/2020	09/01/2050	1,214,400
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMP	LS	1.E FE	1,894,414	1,900,000	1,707,531	1,896,813		543			2.200	2.233	JD	1,858	41,800	06/01/2021	06/15/2031	1,314,300
744542-D#-5	PUBLIC SERVICE COMPANY OF NEW MEXI		2.B	2,759,000	2,759,000	2,058,197	2,759,000					3.140	3.140	JJ	39,947	86,633	07/14/2021	07/15/2041	2,802,316
744542-D@-7	PUBLIC SERVICE COMPANY OF NEW MEXI		2.B	3,724,000	3,724,000	3,100,519	3,724,000					2.590	2.590	JJ	44,475	96,452	07/14/2021	07/15/2033	2,663,046
744542-E@-6	PUBLIC SERVICE COMPANY OF NEW MEXI		2.B YE	9,500,000	9,500,000	6,860,712	9,500,000					2.970	2.970	JD	784	282,150	12/02/2021	12/30/2041	9,641,075
744542-F#-3	PUBLIC SERVICE COMPANY OF NEW MEXI		2.B	4,900,000	4,900,000	5,137,178	4,900,000					6.130	6.130	AO	75,093	131,829	04/23/2025	06/01/2037	5,050,185
744542-G@-4	PUBLIC SERVICE COMPANY OF NEW MEXI		2.B	4,000,000	4,000,000	4,160,656	4,000,000					6.030	6.030	JJ	101,170		07/31/2025	07/31/2036	4,120,600
744560-AQ-9	PUB SVC ELEC & GAS		1.F FE	2,967,365	2,980,000	3,156,920	2,973,747		671			5.700	5.726	JD	14,155	169,860	12/13/2006	12/01/2036	3,064,930
744560-AR-7	PUB SVC ELEC & GAS		1.F FE	199,610	200,000	215,395	199,817		23			5.800	5.811	MN	1,933	11,600	05/07/2007	05/01/2037	205,800
744560-AZ-9	PUB SVC ELEC & GAS		1.F FE	1,192,284	1,200,000	1,012,630	1,194,757		224			3.950	3.987	MN	7,900	47,400	05/07/2012	05/01/2042	1,223,700
744560-BB-1	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	7,452,225	7,500,000	6,135,672	7,467,034		1,354			3.800	3.835	JJ	142,500	285,000	01/07/2013	01/01/2043	7,642,500
744560-BM-7	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	9,950,200	10,000,000	8,076,460	9,961,918		1,274			4.050	4.079	MN	67,500	405,000	05/06/2015	05/01/2045	10,202,500
744560-BQ-8	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	9,258,708	9,300,000	7,358,171	9,267,500		1,054			3.800	3.825	MS	117,800	353,400	02/29/2016	03/01/2046	9,476,700
744560-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	4,919,761	4,936,000	4,881,641	4,934,779		1,699			2.250	2.286	MS	32,701	111,060	09/07/2016	09/15/2026	4,991,530
744560-BS-4	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	9,970,700	10,000,000	9,894,014	9,995,475		3,184			3.000	3.034	MN	38,333	300,000	05/02/2017	05/15/2027	10,150,000
744560-BV-7	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	3,080,811	3,100,000	2,505,550	3,083,750		439			4.050	4.086	MN	20,925	125,550	05/02/2018	05/01/2048	3,162,775
744560-BX-3	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	2,099,664	2,100,000	2,085,168	2,100,000					3.650	3.649	MS	25,550	76,650	09/05/2018	09/01/2028	2,138,325
744560-BZ-8	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	1,549,737	1,550,000	1,196,848	1,549,763		6			3.850	3.851	MN	9,946	59,675	05/06/2019	05/01/2049	1,579,838
744560-CA-2	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	2,236,413	3,050,000	2,097,569	2,257,397		17,104			3.200	5.108	FA	40,667	97,600	10/08/2024	08/01/2049	3,098,800
744560-CD-6	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	1,394,288	1,400,000	871,953	1,395,159		139			2.700	2.720	MN	6,300	37,800	05/06/2020	05/01/2050	1,418,900

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
74456Q-CG-9	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	4,519,826	4,765,000	3,132,995	4,526,291		4,770			3.000	3.265	MS	47,650	142,950	09/11/2024	03/01/2051	4,836,475
74456Q-CH-7	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	3,990,240	4,000,000	3,535,204	3,994,284		954			1.900	1.927	FA	28,711	76,000	08/17/2021	08/15/2031	2,624,700
74456Q-CP-9	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	4,948,050	5,000,000	4,904,398	4,948,293		243			5.450	5.523	FA	113,542		12/04/2025	08/01/2053	5,136,250
74456Q-CR-5	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	20,735,932	20,805,000	20,408,888	20,740,383		902			5.450	5.471	MS	377,958	1,133,873	08/15/2024	03/01/2054	21,371,936
74456Q-CT-1	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	2,428,763	2,395,000	2,297,411	2,428,148		(447)			5.300	5.205	FA	52,890	125,525	12/17/2024	08/01/2054	2,458,468
74456Q-CV-6	PUBLIC SERVICE ELECTRIC AND GAS CO	LS	1.F FE	30,207,224	30,300,000	29,831,144	30,209,493		2,269			5.500	5.520	MS	555,500	418,794	12/04/2025	03/01/2055	31,133,250
744573-AU-0	PUBLIC SERVICE ENTERPRISE GROUP IN		2.B FE	19,493,064	20,170,000	18,057,590	19,653,403		74,524			2.450	2.891	MN	63,143	494,165	02/26/2024	11/15/2031	18,038,295
744573-AV-8	PUBLIC SERVICE ENTERPRISE GROUP IN		2.B FE	5,155,079	4,950,000	5,103,663	5,032,748		(42,686)			5.850	4.865	MN	37,001	289,575	12/16/2022	11/15/2027	1,698,263
745310-AK-8	PUGET ENERGY INC		2.C FE	2,246,243	2,250,000	2,205,356	2,248,560		448			4.100	4.116	JD	4,100	92,250	05/14/2020	06/15/2030	2,296,125
745310-AM-4	PUGET ENERGY INC		2.C FE	3,507,650	3,500,000	3,350,887	3,502,758		(1,106)			2.379	2.344	JD	3,701	83,265	06/03/2021	06/15/2028	3,541,633
745310-AN-2	PUGET ENERGY INC		2.C FE	1,950,000	1,950,000	1,871,969	1,950,000					4.224	4.224	MS	24,253	82,368	03/14/2022	03/15/2032	1,889,072
745332-BU-9	PUGET SOUND ENERGY INC		1.F FE	411,000	411,000	423,277	411,000					5.483	5.483	JD	1,878	22,535	05/23/2005	06/01/2035	422,268
745332-BW-5	PUGET SOUND ENERGY INC		1.F FE	2,466,000	2,466,000	2,746,585	2,466,000					6.724	6.724	JD	7,370	165,814	06/23/2006	06/15/2036	2,548,907
745332-CD-6	PUGET SOUND ENERGY INC		1.F FE	799,960	800,000	801,324	800,000					5.638	5.637	AO	9,522	45,104	03/22/2011	04/15/2041	822,552
745332-CG-9	PUGET SOUND ENERGY INC		1.F FE	9,955,000	10,000,000	8,358,947	9,965,336		1,124			4.300	4.327	MN	48,972	430,000	05/11/2015	05/20/2045	10,215,000
745332-CH-7	PUGET SOUND ENERGY INC		1.F FE	700,000	700,000	571,815	700,000					4.223	4.223	JD	1,314	29,561	06/04/2018	06/15/2048	714,781
745332-CJ-3	PUGET SOUND ENERGY INC		1.F FE	3,676,061	3,700,000	2,519,001	3,679,553		563			3.250	3.284	MS	35,407	120,250	08/19/2019	09/15/2049	3,760,125
745332-CL-8	PUGET SOUND ENERGY INC.		1.F FE	5,649,831	5,650,000	5,450,302	5,650,000					5.448	5.447	JD	25,651	307,812	05/15/2023	06/01/2053	5,803,906
747262-BA-0	QVC INC		5.B FE	1,748,421	4,114,000	1,779,305	1,748,421		58,706	1,649,171		6.875	12.712	AO	59,710	298,551	09/25/2024	04/15/2029	1,467,221
74726M-A*-0	QANTAS AIRWAYS LTD		2.B	26,065,933	24,940,184	22,707,264	24,940,184				1,783,966	3.640	3.640	JD	17,410	899,863	06/25/2019	06/25/2031	25,394,095
74730D-AB-9	QATAR PETROLEUM 1.375% 12 SEP 2026-26 14		1.C FE	3,123,225	3,150,000	3,086,465	3,146,073		5,563			1.375	1.556	MS	13,114	43,313	10/15/2021	09/12/2026	3,171,656
74730D-AC-7	QATAR PETROLEUM 2.25% 12 JUL 2031-31 144		1.C FE	1,357,960	1,360,000	1,220,328	1,358,815		199			2.250	2.267	JJ	14,365	30,600	07/13/2021	07/12/2031	1,375,300
74730D-AE-3	QATAR PETROLEUM 3.125% 12 JUL 2041-41 14		1.C FE	399,400	400,000	308,000	399,517		24			3.125	3.135	JJ	5,868	12,500	07/02/2021	07/12/2041	203,125
74735K-AA-0	QTELQD 2 5/8 04/08/31		1.F FE	5,335,815	5,750,000	5,301,845	5,378,527		46,348			2.625	3.967	AO	34,799	150,938	03/26/2025	04/08/2031	5,592,450
74743L-AB-6	QNITY ELECTRONICS INC		3.B FE	796,000	796,000	825,095	796,000					6.250	6.250	FA	18,794		08/12/2025	08/15/2033	820,875
747525-BJ-1	QUALCOMM INCORPORATED		1.F FE	1,699,857	2,285,000	1,584,245	1,715,907		11,687			3.250	5.035	MN	8,458	74,263	08/15/2024	05/20/2050	2,322,131
747525-BQ-5	QUALCOMM INCORPORATED		1.F FE	598,632	600,000	600,232	599,106		161			4.250	4.277	MN	2,904	25,500	05/05/2022	05/20/2032	612,750
747525-BR-3	QUALCOMM INCORPORATED		1.F FE	3,375,139	3,735,000	3,171,625	3,385,355		6,723			4.500	5.152	MN	19,142	168,075	08/15/2024	05/20/2052	3,819,038
747525-BS-1	QUALCOMM INCORPORATED		1.F FE	1,054,160	1,000,000	1,060,445	1,040,770		(4,626)			5.400	4.721	MN	6,150	54,000	12/21/2022	05/20/2033	770,250
747525-BT-9	QUALCOMM INCORPORATED	LS	1.F FE	1,025,040	890,000	939,521	1,022,140		(2,300)			6.000	4.991	MN	6,082	53,400	09/11/2024	05/20/2053	916,700
74762E-AF-9	QUANTA SERVICES INC.		2.B FE	2,364,452	2,400,000	2,248,182	2,379,633		4,105			2.900	3.094	AO	17,400	69,600	01/31/2022	10/01/2030	2,333,350
74762E-AH-5	QUANTA SERVICES INC.		2.B FE	9,044,480	9,050,000	7,983,015	9,046,987		459			2.350	2.356	JJ	98,067	212,675	09/09/2021	01/15/2032	9,156,338
74825N-AA-5	QXO BUILDING PRODUCTS INC		3.C FE	5,410,194	5,411,000	5,651,349	5,410,409		215			6.750	6.751	AO	61,888	183,636	04/24/2025	04/30/2032	5,593,621
74825Q-AB-6	QUEEN'S HEALTH SYSTEMS/THE		1.D FE	9,038,886	9,130,000	8,152,389	9,039,294		1,416			4.810	4.875	JJ	219,577	402,116	03/05/2025	07/01/2052	9,323,975
74834L-AY-6	QUEST DIAGNOSTICS INCORPORATED	LS	2.A FE	8,870,031	10,635,000	9,575,440	8,967,102		44,394			4.700	6.092	MS	126,350	499,845	09/11/2024	03/30/2045	10,884,923
74834L-AZ-3	QUEST DIAGNOSTICS INCORPORATED		2.A FE	5,699,327	5,810,000	5,796,412	5,803,498		15,654			3.450	3.717	JD	16,704	200,445	11/16/2018	06/01/2026	5,910,223
74834L-BA-7	QUEST DIAGNOSTICS INCORPORATED		2.A FE	80,763	81,000	81,285	80,928		28			4.200	4.228	JD	9	3,402	03/07/2019	06/30/2029	82,701
74834L-BB-5	QUEST DIAGNOSTICS INCORPORATED		2.A FE	5,082,850	5,000,000	4,733,604	5,038,931		(8,258)			2.950	2.754	JD	410	147,500	02/12/2020	06/30/2030	5,073,750
74834L-BC-3	QUEST DIAGNOSTICS INCORPORATED	LS	2.A FE	3,888,104	3,850,000	3,543,769	3,869,963		(3,538)			2.800	2.691	JD	299	107,800	05/21/2020	06/30/2031	3,903,900
74834L-BF-6	QUEST DIAGNOSTICS INCORPORATED		2.A FE	1,611,306	1,590,000	1,618,185	1,606,423		(3,732)			4.625	4.333	JD	3,268	73,538	09/12/2024	12/15/2029	1,626,769
74837H-A#-3	QUESTAR GAS CO		2.A	8,400,000	8,400,000	7,634,500	8,400,000					4.780	4.780	AO	100,380	401,520	12/20/2013	12/01/2043	8,600,760
74837H-B#-2	QUESTAR GAS CO		2.A	7,900,000	7,900,000	5,606,430	7,900,000					3.670	3.670	JD	24,161	289,930	12/15/2016	12/01/2051	8,044,965
74837H-C*-5	QUESTAR GAS CO		2.A	9,300,000	9,300,000	8,534,838	9,300,000					3.380	3.380	MN	40,166	314,340	11/15/2017	11/15/2032	9,457,170
74837H-C@-3	QUESTAR GAS CO		2.A	8,700,000	8,700,000	8,299,548	8,700,000					3.300	3.300	AO	71,775	287,100	04/02/2018	04/01/2030	8,843,550
74837H-D#-0	QUESTAR GAS CO		2.A	7,200,000	7,200,000	7,042,050	7,200,000					4.390	4.390	MS	105,360	316,080	08/30/2022	09/01/2032	7,255,845

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
74837H-D@-2	QUESTAR GAS CO		2.A	3,120,000	3,120,000	2,007,798	3,120,000					3.150	3.150	FA	36,855	98,280	08/16/2021	08/16/2051	3,169,140
74841C-AB-7	ROCKET MORTGAGE LLC		3.A FE	5,876,775	5,860,000	5,564,416	5,864,773		(2,694)			3.875	3.823	MS	75,692	227,075	01/11/2021	03/01/2031	4,882,806
74843P-AA-8	QUIKRETE HOLDINGS INC		3.C FE	1,590,000	1,590,000	1,655,029	1,590,000					6.375	6.375	MS	33,788	56,594	01/31/2025	03/01/2032	1,640,681
74843P-AB-6	QUIKRETE HOLDINGS INC	LS	4.B FE	2,241,289	2,230,000	2,328,769	2,239,974		(1,315)			6.750	6.625	MS	50,175	84,043	01/31/2025	03/01/2033	2,305,263
74949L-AD-4	RELX CAPITAL INC		1.G FE	4,714,261	4,450,000	4,237,678	4,581,859		(29,957)			3.000	2.243	MN	14,463	133,500	07/09/2021	05/22/2030	3,755,500
74949L-AE-2	RELX CAPITAL INC		1.G FE	1,390,431	1,400,000	1,422,629	1,393,588		961			4.750	4.834	MN	7,574	66,500	05/17/2022	05/20/2032	1,074,938
74951#-AF-7	RICH PRODUCTS CORPORATION		2.B	13,160,000	13,160,000	12,964,722	13,160,000					3.360	3.360	MS	140,022	442,176	09/07/2012	09/07/2028	2,568,030
74951#-AH-3	RICH PRODUCTS CORPORATION		2.B	49,636,364	49,636,364	47,568,987	49,636,364					3.520	3.520	MJSD	87,360	1,747,200	12/13/2012	12/13/2032	9,559,422
749685-AU-7	RPM INTERNATIONAL INC		2.B FE	8,795,959	8,900,000	8,456,859	8,796,936		977			5.250	5.347	JD	38,938	233,625	10/28/2025	06/01/2045	9,133,625
749685-AV-5	RPM INTERNATIONAL INC		2.B FE	20,359,918	20,597,000	20,503,616	20,484,426		78,921			3.750	4.207	MS	227,425	673,444	04/23/2025	03/15/2027	19,675,825
749685-AW-3	RPM INTERNATIONAL INC		2.B FE	8,983,728	11,495,000	9,427,686	9,082,994		50,083			4.250	5.952	JJ	225,270	488,538	08/14/2024	01/15/2048	11,739,269
749685-AY-9	RPM INTERNATIONAL INC		2.B FE	17,501,735	18,967,000	17,216,996	17,842,440		151,880			2.950	3.965	JJ	258,004	559,527	10/16/2023	01/15/2032	19,246,763
74977R-DK-7	COOPERATIEVE RABOBANK UA		1.G FE	7,921,840	8,000,000	7,964,970	7,983,466		14,314			1.106	1.288	FA	31,214	88,480	08/10/2021	02/24/2027	2,011,060
74977R-DN-1	COOPERATIEVE RABOBANK UA		1.G FE	21,020,600	21,400,000	21,293,479	21,104,893		84,293			3.649	4.295	AO	184,376	415,986	04/24/2025	04/06/2028	21,790,443
74977R-DP-6	COOPERATIEVE RABOBANK UA		1.G FE	3,800,000	3,800,000	3,602,821	3,800,000					3.758	3.758	AO	33,718	142,804	03/30/2022	04/06/2033	3,005,431
74977R-DT-8	COOPERATIEVE RABOBANK UA		1.G FE	920,000	920,000	951,386	920,000					5.447	5.447	MS	16,147	50,112	02/27/2024	03/05/2030	945,056
74992*-AJ-4	RXR REALTY LLC		2.B PL	95,000,000	95,000,000	101,765,811	95,000,000					8.220	8.220	JD	21,692	3,904,500	07/02/2025	06/30/2028	98,904,500
750236-AY-7	RADIAN GROUP INC	0	2.C FE	4,979,760	4,800,000	5,032,022	4,959,343		(20,417)			6.200	5.090	MN	38,027	148,800	07/10/2025	05/15/2029	4,948,800
75026J-AG-5	RADIATE HOLDCO LLC / RADIATE FINANCE		5.A FE	863,233	1,328,050	863,233	863,233		5,397	321,999		4.750	10.023	MS	18,574	17,238	07/01/2025	09/25/2029	690,597
75063M-AA-5	RADYS CHILDREN HOSPITAL OF SAN DIE		1.D FE	14,971,051	16,580,000	11,134,602	15,001,707		29,039			3.154	3.682	FA	197,553	522,933	12/17/2024	08/15/2051	16,841,467
75102X-AB-2	RAIZEN FUELS FINANCE SA		2.C FE	2,146,211	2,152,000	1,772,710	2,147,352		565			6.450	6.484	MS	44,726	138,804	02/28/2024	03/05/2034	2,221,402
75102X-AC-0	RAIZEN FUELS FINANCE SA 144A		2.C FE	536,640	550,000	419,375	536,787		147			6.950	7.149	MS	12,317	19,113	03/27/2025	03/05/2054	569,113
75102X-AD-8	RAIZEN FUELS FINANCE SA		2.C FE	4,522,022	4,558,000	3,531,037	4,525,151		2,654			5.700	5.803	JJ	118,356	216,505	10/04/2024	01/17/2035	4,687,903
75102X-AE-6	RAIZEN FUELS FINANCE SA		2.C FE	5,485,105	5,490,000	4,446,900	5,485,605		500			6.700	6.710	FA	128,741	183,915	03/24/2025	02/25/2037	5,467,215
75281A-BK-4	RANGE RESOURCES CORPORATION	LS	3.A FE	1,855,625	1,880,000	1,855,683	1,865,555		3,149			4.750	4.955	FA	33,736	89,300	08/02/2022	02/15/2030	1,924,650
75513E-BS-9	RTX CORPORATION		2.A FE	7,269,020	5,500,000	5,786,981	5,968,398		(252,124)			7.100	2.419	MN	49,897	390,500	06/10/2020	11/15/2027	5,695,250
75513E-BT-7	RTX CORPORATION		2.A FE	1,789,938	1,312,000	1,474,689	1,655,775		(26,191)			6.800	3.757	JJ	44,608	89,216	06/10/2020	07/01/2036	1,356,608
75513E-BU-4	RTX CORPORATION		2.A FE	7,646,111	5,500,000	6,308,424	7,128,719		(101,234)			7.000	3.937	AO	81,278	385,000	06/10/2020	04/15/2038	5,692,500
75513E-BY-6	RTX CORPORATION		2.A FE	3,033,049	2,250,000	2,363,318	2,436,696		(112,147)			7.200	1.976	FA	61,200	162,000	06/10/2020	08/15/2027	2,331,000
75513E-CA-7	RTX CORPORATION		2.A FE	1,741,108	1,400,000	1,355,319	1,668,873		(13,971)			4.875	3.231	AO	14,408	68,250	06/10/2020	10/15/2040	1,434,125
75513E-CC-3	RTX CORPORATION		2.A FE	18,459,670	16,300,000	13,529,123	18,103,399		(68,725)			4.200	3.389	JD	30,427	684,600	06/10/2020	12/15/2044	15,927,600
75513E-CH-2	RTX CORPORATION		2.A FE	16,515,720	15,530,000	15,456,360	15,657,088		(144,208)			3.500	2.549	MS	160,045	487,900	03/20/2025	03/15/2027	15,801,775
75513E-CL-3	RTX CORPORATION		2.A FE	684,755	1,070,000	669,733	692,351		6,756			2.820	5.366	MS	10,058	30,174	12/27/2024	09/01/2051	1,085,087
75513E-CP-4	RTX CORPORATION		2.A FE	17,156,227	25,115,000	16,442,774	17,202,245		39,645			3.030	5.259	MS	224,068	100,445	10/28/2025	03/15/2052	25,495,492
75513E-CS-8	RTX CORPORATION		2.A FE	33,370,313	34,290,000	33,080,911	33,402,842		15,179			5.375	5.558	FA	634,841	1,843,088	02/24/2025	02/27/2053	35,211,544
75513E-CT-6	RTX CORP		2.A FE	16,212,328	16,220,000	16,442,688	16,217,957		2,276			5.750	5.765	MN	137,307	932,650	11/06/2023	11/08/2026	16,686,325
75513E-CX-7	RTX CORP		2.A FE	2,844,026	2,645,000	2,919,113	2,841,803		(2,195)			6.400	5.852	MS	49,844	169,280	01/10/2025	03/15/2054	2,729,640
75524K-PG-3	CITIZENS BANK NA		1.G FE	25,000,000	25,000,000	25,190,126	25,000,000					4.575	4.575	FA	451,146	1,143,750	08/04/2022	08/09/2028	25,571,875
75606D-AL-5	REALOGY HOLDINGS CORP		5.B FE	2,866,600	2,840,000	2,758,193	2,840,241		(6,095)			5.750	5.525	JJ	75,299	163,300	01/07/2021	01/15/2029	2,787,913
75606D-AQ-4	REALOGY GROUP LLC / REALOGY CO-ISS 144A		5.B FE	8,210,000	8,210,000	7,647,999	8,210,000					5.250	5.250	AO	90,994	431,025	01/05/2022	04/15/2030	8,425,513
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICE		1.G FE	9,471,500	9,500,000	9,368,602	9,496,144		3,399			3.000	3.028	JD	3,958	285,000	06/21/2017	06/26/2027	9,642,500
758750-AL-7	REGAL REXNORD CORP		2.C FE	26,057,115	26,230,000	26,272,893	26,218,459		97,311			6.050	6.421	FA	599,501	1,586,915	05/02/2024	02/15/2026	27,023,458
758750-AM-5	REGAL REXNORD CORP		2.C FE	3,258,928	3,180,000	3,290,542	3,239,597		(19,330)			6.050	5.142	AO	40,616	192,390	03/20/2025	04/15/2028	3,276,195
758750-AN-3	REGAL REXNORD CORP		2.C FE	28,252,944	27,500,000	29,167,869	28,136,239		(118,039)			6.300	5.637	FA	654,500	1,126,125	02/27/2025	02/15/2030	27,798,925
7591EP-AT-7	REGIONS FINANCIAL CORPORATION		2.A FE	5,785,210	5,800,000	5,484,228	5,794,303		2,123			1.800	1.839	FA	40,310	104,400	08/09/2021	08/12/2028	2,926,100

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
759351-88-5	REINSURANCE GROUP OF AMERICA INCOR		2.B FE	12,000,000	480,000	12,177,600	12,000,000					7.125	28.556	JAJO	7,220	641,251	01/02/2025	10/15/2052	488,550
759351-AM-1	REINSURANCE GROUP OF AMERICA INCOR		2.A FE	6,782,206	6,527,000	6,524,684	6,541,219		(30,236)			3.950	3.467	MS	75,913	257,817	07/27/2016	09/15/2026	6,655,908
759351-AP-4	REINSURANCE GROUP OF AMERICA INCOR		2.A FE	22,236,167	24,495,000	23,188,304	22,773,605		301,589			3.150	4.921	JD	34,293	771,593	03/19/2025	06/15/2030	24,880,796
759351-AR-0	REINSURANCE GROUP OF AMERICA INCOR		2.A FE	10,225,728	10,250,000	10,935,526	10,237,284		1,237			6.000	6.020	MS	181,083	615,000	08/09/2023	09/15/2033	10,557,500
759470-BB-2	RILIN PP 2.87500 01/12/2032		2.B FE	22,157,083	24,920,000	22,740,995	22,727,679		288,594			2.875	4.517	JJ	336,333	657,944	03/24/2025	01/12/2032	25,278,225
759509-AG-7	RELIANCE STEEL & ALUMINUM CO		2.A FE	1,794,996	1,800,000	1,630,736	1,797,588		491			2.150	2.181	FA	14,620	38,700	07/28/2020	08/15/2030	1,819,350
75968N-AD-3	RENAISSANCERE HOLDINGS LTD		1.G FE	6,636,893	6,760,000	6,613,922	6,698,941		17,465			3.600	3.893	AO	51,376	243,360	12/17/2024	04/15/2029	6,881,680
75968N-AE-1	RENAISSANCERE HOLDINGS LTD		1.G	8,086,238	8,110,000	8,491,506	8,093,116		1,855			5.750	5.785	JD	33,679	466,325	05/31/2023	06/05/2033	8,343,163
75968N-AG-6	RENAISSANCERE HOLDINGS LTD		1.G FE	12,030,387	11,840,000	12,373,691	12,018,804		(11,584)			5.800	5.585	AO	171,680	412,032	02/24/2025	04/01/2035	12,183,360
75972B-AB-7	RENESAS ELECTRONICS CORP		2.B FE	29,813,379	30,900,000	30,337,388	30,666,936		248,214			2.170	2.978	MN	67,053	670,530	05/09/2022	11/25/2026	31,235,265
75973Q-AA-5	RENAISSANCERE FINANCE INC		1.G FE	12,116,325	12,200,000	12,085,754	12,187,303		9,099			3.450	3.522	JJ	210,450	420,900	06/27/2017	07/01/2027	11,037,162
760098-AB-5	RENSSELAER POLYTECHNIC INSTITUTE		2.A Z	16,320,000	16,320,000	16,044,959	16,320,000					3.990	3.990	JD	28,941	651,168	12/15/2014	12/15/2029	8,322,792
760098-AC-3	RENSSELAER POLYTECHNIC INSTITUTE		2.A Z	14,538,462	14,538,462	14,236,305	14,538,462					4.760	4.760	JD	26,912	692,031	12/17/2018	12/17/2035	1,717,440
760098-AD-1	RENSSELAER POLYTECHNIC INSTITUTE		2.A	19,200,000	19,200,000	19,814,231	19,200,000					5.480	5.480	FA	368,256		08/25/2025	08/25/2032	3,945,216
76009N-AL-4	RENT-A-CENTER INC	LS	4.B FE	9,697,550	9,950,000	9,824,890	9,753,308		44,121			6.375	6.971	FA	239,629	634,313	03/12/2024	02/15/2029	10,225,881
760759-AF-7	REPUBLIC SERVICES INC		1.G FE	2,261,730	2,056,000	2,195,862	2,153,973		(7,982)			6.086	5.418	MS	36,843	125,128	08/29/2005	03/15/2035	2,118,564
760759-AR-1	REPUBLIC SERVICES INC	LS	1.G FE	4,973,873	4,982,000	4,958,137	4,981,286		647			2.900	2.905	JJ	72,239	144,478	12/15/2016	07/01/2026	5,054,239
760759-AS-9	REPUBLIC SERVICES INC		1.G FE	4,093,112	4,100,000	4,069,602	4,099,191		665			3.375	3.386	MN	17,681	138,375	11/13/2017	11/15/2027	4,169,188
760759-AT-7	REPUBLIC SERVICES INC		1.G FE	105,504	107,000	107,215	106,625		167			3.950	4.107	MN	540	4,227	05/03/2018	05/15/2028	109,113
760759-AV-2	REPUBLIC SERVICES INC		1.G FE	3,788,866	3,800,000	3,534,874	3,795,110		1,175			2.300	2.333	MS	29,133	87,400	02/18/2020	03/01/2030	3,843,700
760759-AW-0	REPUBLIC SERVICES INC		1.G FE	4,665,220	4,700,000	3,191,361	4,669,754		832			3.050	3.088	MS	47,783	143,350	02/18/2020	03/01/2050	4,771,675
760759-AZ-3	REPUBLIC SERVICES INC		1.G FE	4,152,126	4,325,000	3,735,921	4,211,220		16,278			1.750	2.177	FA	28,593	75,688	11/29/2022	02/15/2032	4,261,969
760759-BA-7	REPUBLIC SERVICES INC		1.G FE	5,837,949	5,850,000	5,113,053	5,841,954		1,012			2.375	2.396	MS	40,909	138,938	11/01/2021	03/15/2033	4,857,000
760759-BM-1	REPUBLIC SERVICES INC	LS	1.G FE	14,912,190	15,000,000	15,513,593	14,917,266		5,076			5.150	5.226	MS	227,458	366,938	03/17/2025	03/15/2035	15,386,250
761152-A*-8	RESMED INC		1.G	15,400,000	15,400,000	15,313,044	15,400,000					3.240	3.240	JJ	237,006	498,960	07/10/2019	07/10/2026	15,649,480
761152-A@-6	RESMED INC		1.G	11,500,000	11,500,000	11,134,223	11,500,000					3.450	3.450	JJ	188,456	396,750	07/10/2019	07/10/2029	11,698,375
76119L-AB-7	RESIDEO FUNDING INC	LS	3.C FE	3,872,713	4,325,000	4,167,434	4,030,541		67,756			4.000	6.015	MS	57,667	173,000	08/01/2023	09/01/2029	4,411,500
76119L-AD-3	RESIDEO FUNDING INC		3.C FE	6,673,535	6,648,000	6,806,289	6,668,834		(4,276)			6.500	6.400	JJ	199,255	353,614	02/21/2025	07/15/2032	6,864,060
76169#-AJ-2	REYES HOLDINGS LLC		1.G PL	29,600,000	29,600,000	29,427,291	29,600,000					3.710	3.710	AO	225,733	1,098,160	10/17/2017	10/17/2028	10,049,693
76169#-AM-5	REYES HOLDINGS LLC		1.G PL	3,300,000	3,300,000	3,345,036	3,300,000					4.600	4.600	JD	7,590	151,800	12/13/2018	12/13/2028	3,375,900
76169#-AP-8	REYES HOLDINGS LLC		1.G PL	9,900,000	9,900,000	10,023,241	9,900,000					4.650	4.650	JD	23,018	460,350	12/13/2018	12/13/2029	10,130,175
76169#-AQ-6	REYES HOLDINGS LLC		1.G PL	7,000,000	7,000,000	7,093,890	7,000,000					4.700	4.700	JD	16,450	329,000	12/13/2018	12/13/2030	7,164,500
76169#-AS-2	REYES HOLDINGS LLC		1.G PL	4,400,000	4,400,000	4,478,895	4,400,000					4.880	4.880	MN	26,244	214,720	05/17/2023	05/17/2031	4,507,360
76169#-AT-0	REYES HOLDINGS LLC		1.G PL	3,700,000	3,700,000	3,761,294	3,700,000					4.910	4.910	MN	22,204	181,670	05/17/2023	05/17/2032	3,790,835
76169#-AU-7	REYES HOLDINGS LLC		1.G PL	4,600,000	4,600,000	4,636,041	4,600,000					4.950	4.950	MN	27,830	227,700	05/17/2023	05/17/2033	4,713,850
76169#-AV-5	REYES HOLDINGS LLC		1.G PL	2,500,000	2,500,000	2,513,689	2,500,000					5.050	5.050	MN	15,431	126,250	05/17/2023	05/17/2035	2,563,125
76169#-AW-3	REYES HOLDINGS LLC		1.G PL	3,100,000	3,100,000	3,126,934	3,100,000					5.200	5.200	MN	19,702	161,200	05/17/2023	05/17/2038	3,180,600
76209P-AB-9	RGA GLOBAL FUNDING		1.E FE	9,062,075	9,230,000	8,808,914	9,111,509		36,310			2.700	3.132	JJ	112,837	249,210	09/12/2024	01/18/2029	9,354,605
76209P-AC-7	RGA GLOBAL FUNDING	LS	1.E FE	9,407,566	9,420,000	9,883,298	9,415,859		3,560			6.000	6.014	MN	62,800	565,200	11/16/2023	11/21/2028	9,702,600
76209P-AD-5	RGA GLOBAL FUNDING		1.E FE	6,315,588	6,389,000	6,650,683	6,336,291		10,813			5.500	5.691	JJ	165,937	351,395	02/09/2024	01/11/2031	6,482,498
76209P-AG-8	RGA GLOBAL FUNDING	LS	1.E FE	4,896,374	4,900,000	5,064,491	4,897,355		981			5.250	5.265	JJ	122,908	128,625	01/06/2025	01/09/2030	5,028,625
76289#-AF-5	RICH PRODUCTS CORPORATION		2.B	27,000,000	27,000,000	24,474,846	27,000,000					3.680	3.680	FMAN	138,000	993,600	08/11/2017	08/11/2034	13,624,200
763169-C@-6	RICHARDSON INTERNATIONAL LTD		2.A PL	4,850,000	4,850,000	4,695,602	4,850,000					2.270	2.270	JD	3,976	110,095	09/23/2020	09/23/2027	4,905,048
763169-D#-3	RICHARDSON INTERNATIONAL LIMITED		2.A PL	2,800,000	2,800,000	2,388,035	2,800,000					2.860	2.860	JD	2,892	80,080	01/07/2022	01/07/2034	2,535,750
763169-D*-7	RICHARDSON INTERNATIONAL LIMITED		2.A PL	3,300,000	3,300,000	2,968,107	3,300,000					2.760	2.760	JD	3,289	91,080	10/28/2021	10/28/2031	2,737,260
763169-D@-5	RICHARDSON INTERNATIONAL LIMITED		2.A PL	4,655,567	4,304,213	4,084,771	4,304,213				201,863	3.190	3.190	JD	4,958	137,519	01/07/2022	01/07/2032	3,631,702

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
767201-AD-8	RIO TINTO FINANCE (USA) LTD	0	1.F FE	6,460,160	6,000,000	6,456,516	6,376,242		(83,918)			7.125	4.484	JJ	197,125	213,750	05/23/2025	07/15/2028	6,213,750
767201-AT-3	RIO TINTO FINANCE (USA) LTD		1.F FE	7,418,175	7,500,000	4,671,477	7,426,188		1,925			2.750	2.804	MN	33,802	206,250	10/28/2021	11/02/2051	7,299,000
76720A-AD-8	RIO TINTO FINANCE (USA) PLC		1.F FE	5,399,439	5,700,000	5,327,689	5,429,841		10,415			4.750	5.186	MS	74,456	270,750	12/27/2022	03/22/2042	5,835,375
76720A-AG-1	RIO TINTO FINANCE (USA) PLC		1.F FE	736,313	750,000	646,858	739,231		438			4.125	4.246	FA	11,172	30,938	09/14/2018	08/21/2042	765,469
76720A-AP-1	RIO TINTO FINANCE (USA) PLC	LS	1.F FE	16,101,423	16,320,000	15,248,798	16,112,203		4,576			5.125	5.212	MS	260,213	836,400	12/27/2024	03/09/2053	16,738,200
76720A-AT-3	RIO TINTO FINANCE (USA) PLC		1.F FE	24,873,500	25,000,000	25,845,215	24,885,789		12,289			5.000	5.085	MS	371,528	625,000	03/11/2025	03/14/2032	25,625,000
76720A-AV-8	RIO TINTO FINANCE (USA) PLC		1.F FE	16,382,217	16,050,000	16,418,402	16,382,438		221			5.750	5.604	MS	274,299	124,344	11/04/2025	03/14/2055	16,511,438
76774L-AB-3	RITCHIE BROS AUCTIONEERS INC 144A		3.A FE	1,310,000	1,310,000	1,339,674	1,310,000					6.750	6.750	MS	26,036	88,425	03/01/2023	03/15/2028	1,354,213
76774L-AC-1	RITCHIE BROS AUCTIONEERS INC 144A	LS	3.C FE	10,285,200	10,140,000	10,601,411	10,212,825		(27,798)			7.750	7.390	MS	231,389	785,850	03/16/2023	03/15/2031	10,480,988
77030#-AA-6	ROBERT BOSCH FINANCE LLC		1.F FE	400,000	400,000	428,512	400,000					6.190	6.190	MN	2,132	24,760	11/30/2023	11/30/2029	412,380
77030#-AB-4	ROBERT BOSCH FINANCE LLC		1.F FE	1,700,000	1,700,000	1,864,810	1,700,000					6.320	6.320	MN	9,252	107,440	11/30/2023	12/01/2031	1,753,720
77030#-AC-2	ROBERT BOSCH FINANCE LLC		1.F FE	1,000,000	1,000,000	1,104,680	1,000,000					6.370	6.370	MN	5,485	63,700	11/30/2023	11/30/2033	1,031,850
77030#-AD-0	ROBERT BOSCH FINANCE LLC		1.F FE	1,000,000	1,000,000	1,113,170	1,000,000					6.420	6.420	MN	5,528	64,200	11/30/2023	11/30/2034	1,032,100
771196-AU-6	ROCHE HLDGS INC		1.C FE	399,813	411,000	492,208	403,480		393			7.000	7.218	MS	9,590	28,770	02/18/2009	03/01/2039	425,385
771196-BH-4	ROCHE HOLDINGS INC		1.C FE	2,916,219	2,865,000	2,426,888	2,906,205		(1,580)			4.000	3.885	MN	10,505	114,600	10/03/2017	11/28/2044	2,922,300
771196-BK-7	ROCHE HOLDINGS INC		1.C FE	2,178,088	2,200,000	2,189,889	2,199,145		2,354			2.625	2.731	MN	7,379	57,750	02/22/2016	05/15/2026	2,228,875
771196-BL-5	ROCHE HOLDINGS INC		1.C FE	2,670,489	2,700,000	2,660,737	2,696,643		3,146			2.375	2.493	JJ	27,253	64,125	10/24/2016	01/28/2027	2,732,063
771196-BP-6	ROCHE HOLDINGS INC		1.C FE	199,900	200,000	199,225	199,992		16			3.625	3.627	MS	2,094	7,250	09/10/2018	09/17/2028	203,625
771196-BX-9	ROCHE HOLDINGS INC		1.C FE	4,400,000	4,400,000	3,896,006	4,400,000					2.076	2.076	JD	4,567	91,344	12/06/2021	12/13/2031	3,031,140
771196-BY-7	ROCHE HOLDINGS INC		1.C FE	16,642,608	21,030,000	12,895,311	16,789,899		75,293			2.607	3.758	JD	27,413	548,252	04/01/2025	12/13/2051	21,304,126
771196-CM-2	ROCHE HOLDINGS INC	LS	1.C FE	23,928,242	23,845,000	23,216,365	23,927,045		(1,169)			5.218	5.192	MS	390,551	1,074,386	04/01/2025	03/08/2054	24,467,116
771367-C#-4	ROCHESTER GAS AND ELECTRIC CORPORA		1.F	2,067,000	2,067,000	1,798,333	2,067,000					2.100	2.100	JD	1,929	43,407	12/15/2021	12/15/2031	696,235
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA		1.F FE	2,644,780	2,650,000	2,623,743	2,649,162		570			3.100	3.123	JD	6,846	82,150	05/17/2017	06/01/2027	2,691,075
771367-F*-5	ROCHESTER GAS AND ELECTRIC CORPORA		1.F	4,300,000	4,300,000	4,397,372	4,300,000					5.410	5.410	MN	26,494	232,630	11/20/2024	11/20/2035	4,416,315
771367-F@-3	ROCHESTER GAS AND ELECTRIC CORPORA		1.F	1,000,000	1,000,000	1,026,801	1,000,000					5.510	5.510	MN	6,275	55,100	11/20/2024	11/20/2038	1,027,550
771367-G*-4	ROCHESTER GAS AND ELECTRIC CORPORA		1.F Z	2,200,000	2,200,000	2,250,510	2,200,000					5.450	5.450	JD	5,329		12/15/2025	12/15/2037	2,259,950
77310#-AA-7	THE ROCKEFELLER UNIVERSITY		1.B FE	25,000,000	25,000,000	20,290,994	25,000,000					3.770	3.770	AO	212,063	942,500	04/10/2015	04/10/2045	25,471,250
77311E-A*-2	THE ROCKEFELLER UNIVERSITY		1.C Z	100,000,000	100,000,000	99,614,011	100,000,000					1.250	1.250	FA	461,806	1,250,000	02/18/2021	02/18/2026	100,625,000
77311E-A@-0	ROCKEFELLER UNIVERSITY		1.C Z	50,000,000	50,000,000	51,713,402	50,000,000					5.330	5.330	JD	140,653	2,665,000	12/12/2024	12/12/2028	51,332,500
77311E-AA-9	ROCKEFELLER UNIVERSITY/THE		1.C FE	17,372,655	15,865,000	11,725,306	17,190,348		(35,187)			3.750	3.249	JJ	297,469	594,938	07/02/2020	07/01/2051	15,994,375
77311W-AD-3	ROCKET COMPANIES INC		3.A FE	6,237,941	5,980,000	6,290,953	6,219,738		(18,203)			7.125	5.690	FA	177,531		10/01/2025	02/01/2032	4,328,913
77313L-AB-9	ROCKET MORTGAGE LLC	LS	3.A FE	4,653,825	4,620,000	4,292,424	4,639,531		(3,626)			4.000	3.902	AO	39,013	184,800	09/22/2021	10/15/2033	3,284,400
77314E-AB-4	ROCKET SOFTWARE INC		4.C FE	3,291,375	3,290,000	3,392,506	3,290,780		(455)			9.000	8.981	MN	49,350	296,100	04/17/2024	11/28/2028	3,438,050
77340R-AD-9	ROCKIES EXPRESS PIPELINE		3.B FE	2,140,369	2,150,000	2,339,351	2,143,754		291			7.500	7.536	JJ	74,354	161,250	06/24/2008	07/15/2038	2,230,625
77340R-AU-1	ROCKIES EXPRESS PIPELINE LLC	LS	3.B FE	5,773,750	5,750,000	6,068,091	5,770,464		(3,286)			6.750	6.651	MS	114,281	196,219	03/11/2025	03/15/2033	5,944,063
773903-AH-2	ROCKWELL AUTOMATION INC	0	1.G FE	492,948	515,000	506,738	497,386		4,439			3.500	4.675	MS	6,008	18,025	02/14/2025	03/01/2029	524,013
773903-AJ-8	ROCKWELL AUTOMATION INC		1.G FE	7,039,214	7,050,000	5,886,429	7,041,173		222			4.200	4.209	MS	98,700	296,100	02/27/2019	03/01/2049	7,198,050
773903-AL-3	ROCKWELL AUTOMATION INC		1.G FE	2,394,744	2,400,000	2,104,186	2,396,929		515			1.750	1.774	FA	15,867	42,000	08/03/2021	08/15/2031	1,563,563
773903-AM-1	ROCKWELL AUTOMATION INC		1.G FE	779,292	900,000	520,089	785,256		1,630			2.800	3.422	FA	9,520	25,200	02/28/2022	08/15/2061	912,600
775109-AX-9	ROGERS COMMUNICATIONS INC		2.C FE	6,636,685	6,700,000	5,617,069	6,654,518		1,711			4.500	4.557	MS	88,775	301,500	02/28/2013	03/15/2043	6,850,750
775109-BB-6	ROGERS COMMUNICATIONS INC		2.C FE	6,524,438	6,575,000	5,881,965	6,536,854		1,255			5.000	5.049	MS	96,799	328,750	03/03/2014	03/15/2044	6,739,375
775109-BF-7	ROGERS COMMUNICATIONS INC		2.C FE	13,384,262	13,780,000	13,639,867	13,741,039		45,268			2.900	3.229	MN	51,063	399,620	06/02/2017	11/15/2026	13,878,360
775109-BG-5	ROGERS COMMUNICATIONS INC	LS	2.C FE	5,218,395	5,250,000	4,170,874	5,223,292		708			4.300	4.336	FA	85,283	225,750	02/05/2018	02/15/2048	5,362,875
775109-BN-0	ROGERS COMMUNICATIONS INC		2.C FE	7,627,102	8,140,000	6,462,759	7,643,666		10,241			4.350	4.771	MN	59,015	354,090	08/15/2024	05/01/2049	8,317,045
775109-BP-5	ROGERS COMMUNICATIONS INC		2.C FE	6,292,444	6,360,000	4,548,657	6,291,437		1,038			3.700	3.756	MN	30,069	235,320	01/26/2024	11/15/2049	6,477,660
775109-CG-4	ROGERS COMMUNICATIONS INC		2.C FE	11,321,107	11,706,000	11,590,186	11,494,575		167,482			3.200	4.761	MS	110,297	374,592	12/17/2024	03/15/2027	11,893,296

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
775109-CH-2	ROGERS COMMUNICATIONS IN		2.C FE	2,844,393	2,850,000	2,689,514	2,846,214		634			3.800	3.824	MS	31,888	108,300	07/27/2023	03/15/2032	1,732,300
775109-CK-5	ROGERS COMMUNICATIONS INC		2.C FE	16,438,042	19,845,000	15,869,413	16,478,777		36,696			4.550	5.817	MS	265,868	583,310	10/28/2025	03/15/2052	20,296,474
775109-DE-8	ROGERS COMMUNICATIONS INC		2.C FE	1,156,682	1,160,000	1,182,632	1,158,259		797			5.000	5.053	FA	21,911	58,000	02/07/2024	02/15/2029	1,189,000
775109-DF-5	ROGERS COMMUNICATIONS INC		2.C FE	2,061,675	2,080,000	2,099,837	2,064,802		1,517			5.300	5.412	FA	41,646	110,240	02/07/2024	02/15/2034	2,135,120
775109-DH-1	ROGERS COMMUNICATIONS INC		3.B FE	3,210,000	3,210,000	3,387,403	3,210,000					7.125	7.125	AO	48,284	154,381	02/10/2025	04/15/2055	3,324,356
77519@-AQ-3	ROGERS GROUP INC		2.B	7,400,000	7,400,000	7,375,770	7,400,000					3.850	3.850	AO	64,894	284,900	10/09/2015	10/09/2026	7,542,450
775198-AT-7	ROGERS GROUP INC		2.B	2,600,000	2,600,000	2,490,530	2,600,000					4.400	4.400	AO	19,384	114,400	10/29/2018	10/31/2033	2,657,200
77519@-AU-4	ROGERS GROUP INC		2.B	6,200,000	6,200,000	5,379,565	6,200,000					3.260	3.260	MN	27,511	202,120	11/12/2019	11/13/2034	6,301,060
77519@-AV-2	ROGERS GROUP INC		2.B	20,000,000	20,000,000	20,625,964	20,000,000					5.590	5.590	JD	43,478	1,118,000	06/17/2024	06/16/2028	20,559,000
77519@-AX-8	ROGERS GROUP INC.		2.B	20,000,000	20,000,000	20,383,546	20,000,000					5.030	5.030	FMAN	106,189	503,000	05/23/2025	05/23/2029	20,251,500
77578J-AC-2	ROLLS-ROYCE PLC		2.A FE	13,632,350	14,200,000	14,559,589	13,942,068		130,926			5.750	6.841	AO	172,372	816,500	10/25/2023	10/15/2027	14,608,250
776743-AD-8	ROPER TECHNOLOGIES INC		2.A FE	16,884,812	16,650,000	16,619,274	16,685,203		(57,185)			3.800	3.394	JD	28,120	632,700	08/10/2021	12/15/2026	14,469,800
776743-AF-3	ROPER TECHNOLOGIES INC		2.A FE	4,078,217	3,874,000	3,886,082	3,938,959		(24,878)			4.200	3.457	MS	47,908	162,708	12/17/2019	09/15/2028	3,847,621
776743-AJ-5	ROPER TECHNOLOGIES INC		2.B FE	5,191,043	5,250,000	4,754,647	5,222,086		5,929			2.000	2.125	JD	292	105,000	06/08/2020	06/30/2030	5,302,500
776743-AL-0	ROPER TECHNOLOGIES INC		2.A FE	2,897,280	3,000,000	2,634,395	2,942,525		10,507			1.750	2.147	FA	19,833	52,500	07/13/2021	02/15/2031	2,320,125
78016E-YH-4	ROYAL BANK OF CANADA		1.E FE	16,436,846	16,550,000	14,906,766	16,480,058		11,005			2.300	2.377	MN	61,327	380,650	01/12/2022	11/03/2031	12,289,725
78016E-YV-3	ROYAL BANK OF CANADA		1.E FE	9,993,400	10,000,000	9,819,220	9,998,673		1,231			2.050	2.063	JJ	91,111	205,000	01/12/2022	01/21/2027	10,102,500
78016F-ZQ-0	ROYAL BANK OF CANADA		1.E FE	4,152,723	4,200,000	4,085,868	4,166,592		4,808			3.875	4.013	MN	25,769	162,750	11/29/2022	05/04/2032	4,128,469
78016F-ZT-4	ROYAL BANK OF CANADA		1.E FE	299,910	300,000	300,069	300,000		32			4.875	4.876	JJ	6,866	14,625	01/09/2023	01/12/2026	307,313
78016F-ZV-9	ROYAL BANK OF CANADA		1.E FE	10,000,000	10,000,000	10,002,703	10,000,000					3.650	3.650	JAJO	87,269	555,952	01/09/2023	01/12/2026	10,103,000
78016F-ZW-7	ROYAL BANK OF CANADA	0	1.E FE	2,566,791	2,551,000	2,601,916	2,562,428		(4,363)			4.900	4.666	JJ	58,680	62,500	02/21/2025	01/12/2028	2,613,500
78016F-ZX-5	ROYAL BANK OF CANADA		1.E FE	2,246,940	2,250,000	2,320,828	2,248,056		224			5.000	5.015	FA	46,875	112,500	01/09/2023	02/01/2033	2,306,250
78016H-ZQ-6	ROYAL BANK OF CANADA		1.E FE	359,240	360,000	370,361	359,486		85			5.000	5.024	MN	2,950	18,000	04/24/2023	05/02/2033	369,000
78016H-ZV-5	ROYAL BANK OF CANADA		1.E FE	448,538	450,000	462,211	449,179		311			4.950	5.015	FA	9,281	22,275	02/09/2024	02/01/2029	461,138
78016H-ZW-3	ROYAL BANK OF CANADA		1.E FE	2,387,959	2,420,000	2,526,971	2,392,992		2,613			5.150	5.322	FA	51,929	124,630	02/09/2024	02/01/2034	2,482,315
78017D-AH-1	ROYAL BANK OF CANADA	LS	1.E FE	15,000,000	15,000,000	15,352,280	15,000,000					4.971	4.971	MN	122,204	445,229	03/24/2025	05/02/2031	15,372,825
78115@-AA-4	RUBRIC PORTFOLIO HOLDINGS LLC		2.C PL	24,046,644	24,046,644	23,016,095	24,046,644					5.740	5.740	MS	348,903	1,326,600	10/15/2024	09/30/2049	23,406
78147#-AB-2	RUMPKE CONSOLIDATED COMPANIES INC		2.C PL	1,400,000	1,400,000	1,262,435	1,400,000					2.440	2.440	MS	9,204	34,160	09/24/2020	09/24/2030	1,417,080
78147#-AC-0	RUMPKE CONSOLIDATED COMPANIES INC		2.C PL	1,000,000	1,000,000	860,856	1,000,000					2.590	2.590	MS	6,979	25,900	09/24/2020	09/24/2032	405,180
78349A-AB-9	RWJ BARNABAS HEALTH INC		1.E FE	361,694	410,000	319,051	365,638		1,252			3.949	4.783	JJ	8,095	16,191	09/08/2022	07/01/2046	418,095
78349A-AC-7	RWJ BARNABAS HEALTH INC		1.E FE	17,386,916	18,662,000	13,054,547	17,437,949		26,360			3.477	3.874	JJ	324,439	648,878	02/12/2024	07/01/2049	18,945,744
78351G-AA-3	RYAN SPECIALTY LLC		3.C FE	1,640,000	1,640,000	1,675,699	1,640,000					5.875	5.875	FA	40,146	83,503	09/05/2024	08/01/2032	1,688,175
78355H-KP-3	RYDER SYSTEM INC		2.B FE	8,595,528	8,600,000	8,517,258	8,599,459		574			2.900	2.907	JD	20,783	249,400	11/06/2019	12/01/2026	8,724,700
78355H-KS-7	RYDER SYSTEM INC		2.A FE	5,014,000	5,000,000	4,925,135	5,001,789		(3,029)			1.750	1.688	MS	29,167	87,500	11/04/2021	09/01/2026	5,043,750
78355H-KU-2	RYDER SYSTEM INC		2.A FE	11,396,466	11,400,000	11,444,610	11,399,917		608			4.300	4.301	JD	21,787	490,200	05/10/2022	06/15/2027	11,645,100
78355H-KV-0	RYDER SYSTEM INC	LS	2.A FE	8,508,783	8,300,000	8,565,232	8,455,012		(53,944)			5.650	4.700	MS	156,317	240,125	03/20/2025	03/01/2028	8,534,475
78355H-KW-8	RYDER SYSTEM INC		2.B FE	279,639	280,000	287,510	279,862		52			5.250	5.272	JD	1,225	14,700	05/10/2023	06/01/2028	287,350
78355H-KX-6	RYDER SYSTEM INC		2.A FE	3,351,815	3,180,000	3,366,551	3,317,425		(34,390)			6.300	4.656	JD	16,695	200,340	03/20/2025	12/01/2028	3,280,170
78355H-KY-4	RYDER SYSTEM INC	LS	2.A FE	9,989,469	10,013,000	11,182,448	9,995,264		2,864			6.600	6.629	JD	55,072	660,858	10/30/2023	12/01/2033	10,343,429
78392B-AB-3	SK HYNIX INC		2.B FE	19,084,284	21,140,000	21,111,840	21,091,719		948,218			1.500	6.209	JJ	142,695	317,100	11/17/2023	01/19/2026	21,298,550
78392B-AD-9	SK HYNIX INC		2.B FE	1,346,148	1,350,000	1,351,507	1,349,940		1,334			6.250	6.354	JJ	38,438	84,375	01/10/2023	01/17/2026	1,392,188
78392B-AE-7	SK HYNIX INC	LS	2.B FE	3,692,146	3,700,000	3,863,221	3,697,290		1,270			6.375	6.413	JJ	107,454	235,875	02/15/2023	01/17/2028	3,817,938
78392B-AH-0	SK HYNIX INC		2.B FE	6,951,776	6,800,000	7,036,489	6,922,301		(29,475)			5.500	4.857	JJ	171,417	187,000	03/06/2025	01/16/2029	6,987,000
78397P-AD-3	SAUDI ARABIA OIL COMP 2.694% 17 JUN 2031		1.E FE	1,326,274	1,310,000	1,189,310	1,319,235		(1,633)			2.694	2.549	JD	1,372	35,291	06/11/2021	06/17/2031	1,327,646
78408L-AA-5	SC JOHNSON & SON INC		2.A FE	6,474,336	6,600,000	5,395,489	6,509,840		3,498			4.000	4.111	MN	33,733	264,000	05/07/2013	05/15/2043	5,967,000
78409V-AP-9	S&P GLOBAL INC		1.G FE	3,817,614	3,824,000	3,606,970	3,821,474		724			2.500	2.518	JD	7,967	95,600	11/19/2019	12/01/2029	3,479,963

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
78409V-AQ-7	S&P GLOBAL INC		1.G FE	2,928,344	3,970,000	2,792,999	2,958,272		21,238			3.250	5.107	JD	10,752	129,025	08/15/2024	12/01/2049	4,034,513
78409V-BK-9	S&P GLOBAL INC		1.G FE	1,112,160	1,125,000	1,038,729	1,115,834		1,332			2.900	3.046	MS	10,875	32,625	03/01/2023	03/01/2032	1,065,225
78409V-BL-7	S&P GLOBAL INC		1.G FE	8,497,126	10,600,000	8,053,246	8,566,533		34,278			3.700	4.991	MS	130,733	392,200	08/15/2024	03/01/2052	10,719,713
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC		2.A FE	2,099,874	2,100,000	2,007,347	2,099,992		29			2.300	2.300	JD	2,147	48,300	06/08/2021	06/15/2028	2,124,150
78448T-AG-7	SMBC AVIATION CAPITAL FINANCE DAC		2.A FE	3,990,120	4,000,000	3,931,956	3,998,385		2,013			1.900	1.952	AO	16,044	76,000	10/07/2021	10/15/2026	4,038,000
78448T-AK-8	SMBC AVIATION CAPITAL FINANCE DAC		2.A FE	518,237	520,000	544,029	518,579		146			5.700	5.745	JJ	12,844	29,640	07/18/2023	07/25/2033	534,820
78454L-AN-0	SM ENERGY CO		3.C FE	5,002,615	5,064,000	5,071,824	5,052,410		16,513			6.750	7.089	MS	100,647	341,820	04/17/2023	09/15/2026	4,728,373
78454L-AW-0	SM ENERGY CO	LS	3.C FE	1,578,000	1,620,000	1,637,521	1,599,374		7,156			6.500	7.053	JJ	48,555	105,300	10/18/2022	07/15/2028	1,218,350
78454L-AX-8	SM ENERGY CO	LS	3.C FE	2,880,838	2,880,000	2,901,146	2,880,711		(101)			6.750	6.739	FA	81,000	197,640	07/19/2024	08/01/2029	2,977,200
78454L-AY-6	SM ENERGY CO	LS	3.C FE	2,210,000	2,210,000	2,172,582	2,210,000					7.000	7.000	FA	64,458	157,278	07/18/2024	08/01/2032	2,287,350
784572-AA-7	SMRC AUTOMOTIVE HOLDINGS NETHERLAN		2.C FE	4,918,141	4,869,000	4,962,874	4,908,845		(8,357)			5.625	5.321	JJ	129,333	204,413	07/29/2025	07/11/2029	4,594,691
78466C-AC-0	SS&C TECHNOLOGIES INC		4.A FE	14,228,813	14,140,000	14,152,358	14,140,000		(5,152)			5.500	5.347	MS	196,585	777,700	05/01/2019	09/30/2027	14,528,850
78466C-AD-8	SS&C TECHNOLOGIES INC		4.A FE	3,290,000	3,290,000	3,422,962	3,290,000					6.500	6.500	JD	17,821	213,850	05/02/2024	06/01/2032	3,396,925
78478E-AC-2	ST MARYS CEMENT INC CANADA 144A		2.C FE	14,314,453	14,294,000	14,771,991	14,323,747		2,886			5.750	5.713	AO	203,193	748,161	08/28/2025	04/02/2034	13,881,953
78518P-AA-3	SAAVI ENERGIA LUXEMBOURG SARL		3.C FE	4,406,490	4,240,000	4,585,242	4,403,048		(3,442)			8.875	8.145	FA	147,384	110,938	11/13/2025	02/10/2035	4,428,150
79466L-AF-1	SALESFORCE INC		1.E FE	38,990	39,000	39,001	39,000					3.700	3.699	AO	321	1,443	04/05/2018	04/11/2028	39,722
79466L-AJ-3	SALESFORCE INC		1.E FE	4,138,007	4,150,000	3,694,670	4,143,137		1,161			1.950	1.982	JJ	37,315	80,925	06/29/2021	07/15/2031	3,231,200
79466L-AL-8	SALESFORCE INC		1.E FE	33,577,316	50,480,000	32,082,756	33,743,873		138,789			2.900	5.251	JJ	675,030	560,570	12/04/2025	07/15/2051	49,842,385
79466L-AM-6	SALESFORCE.COM INC.		1.E FE	13,165,529	21,310,000	12,888,244	13,177,087		9,951			3.050	5.509	JJ	299,701	39,955	12/04/2025	07/15/2061	21,634,978
79575@-AP-2	SALTCHUK RESOURCES INC		2.A PL	1,800,000	1,800,000	1,896,164	1,800,000					6.410	6.410	MS	32,691	138,136	07/08/2024	09/19/2034	1,857,690
79585T-AS-2	SALVATION ARMY/UNITED STATES		1.D FE	1,210,815	1,350,000	1,175,455	1,222,482		4,060			4.528	5.346	MS	20,376	61,128	01/04/2023	09/01/2048	322,210
797440-BF-0	SAN DIEGO GAS & ELECTRIC		1.F FE	1,028,516	1,029,000	1,062,228	1,028,946		95			5.350	5.351	MN	7,034	55,052	05/16/2005	05/15/2035	1,056,526
797440-BM-5	SAN DIEGO GAS & ELECTRIC		1.F FE	1,582,352	1,600,000	1,459,775	1,589,011		622			4.500	4.565	FA	27,200	72,000	08/23/2010	08/15/2040	1,482,625
797440-BQ-6	SAN DIEGO GAS & ELECTRIC		1.F FE	1,392,734	1,400,000	1,200,514	1,395,075		205			4.300	4.330	AO	15,050	60,200	03/19/2012	04/01/2042	1,430,100
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO		1.F FE	3,576,339	3,588,000	3,570,508	3,587,588		1,278			2.500	2.531	MN	11,462	89,700	05/16/2016	05/15/2026	3,632,850
797440-BV-5	SAN DIEGO GAS & ELECTRIC CO		1.F FE	2,414,132	2,350,000	1,799,711	2,402,247		(1,652)			3.750	3.598	JD	7,344	88,125	09/14/2017	06/01/2047	2,394,063
797440-CB-8	SAN DIEGO GAS & ELECTRIC CO		1.F FE	2,692,359	2,700,000	2,485,132	2,695,067		770			3.000	3.033	MS	23,850	81,000	03/07/2022	03/15/2032	1,624,000
797440-CC-6	SAN DIEGO GAS & ELECTRIC CO		1.F FE	7,706,833	7,750,000	5,648,010	7,710,069		887			3.700	3.731	MS	84,432	286,750	03/07/2022	03/15/2052	7,638,750
797440-CD-4	SAN DIEGO GAS & ELECTRIC CO		1.F FE	6,853,011	6,885,000	6,533,145	6,855,628		446			5.350	5.380	AO	92,087	368,348	08/14/2024	04/01/2053	7,069,174
797440-CF-9	SAN DIEGO GAS & ELECTRIC CO		1.F FE	24,616,006	25,065,000	24,459,955	24,621,861		4,758			5.550	5.676	AO	293,678	550,283	12/04/2025	04/15/2054	25,760,554
79781*-AP-4	SAN GABRIEL VALLEY WATER COMPANY		1.D	17,200,000	17,200,000	17,812,013	17,200,000					5.380	5.380	MS	308,453	969,058	08/14/2024	09/01/2034	17,662,680
798237-L#-8	SAN JOSE WATER COMPANY		1.F	14,100,000	14,100,000	9,537,517	14,100,000					3.300	3.300	JJ		697,950	06/25/2021	07/01/2051	14,332,650
798237-L@-0	SAN JOSE WATER CO		1.F	11,200,000	11,200,000	9,239,056	11,200,000					4.290	4.290	AO	120,120	480,480	03/28/2019	04/01/2049	11,440,240
798237-M#-7	SAN JOSE WATER CO		1.F	13,700,000	13,700,000	13,315,825	13,700,000					5.630	5.630	JJ	323,522	771,310	07/31/2024	07/31/2054	14,085,655
798237-M*-1	SAN JOSE WATER COMPANY		1.F	4,900,000	4,900,000	3,099,431	4,900,000					3.000	3.000	JD	12,250	147,000	12/01/2021	12/01/2051	4,973,500
798237-M@-9	SAN JOSE WATER CO		1.F	5,000,000	5,000,000	4,366,208	5,000,000					4.850	4.850	FA	101,042	242,500	01/25/2023	02/01/2053	4,097,000
80007R-AE-5	SANDS CHINA LTD		2.C FE	3,966,749	3,784,000	3,857,712	3,847,646		(27,119)			5.400	4.542	FA	81,167	204,336	06/27/2023	08/08/2028	3,608,878
80007R-AL-9	SANDS CHINA LTD		2.C FE	6,509,894	7,020,000	6,914,700	6,635,008		73,588			4.375	5.786	JD	11,091	307,125	10/02/2024	06/18/2030	7,173,563
80007R-AN-5	SANDS CHINA LTD. 2.8% 08 MAR 2027-27		2.C FE	3,163,140	3,381,000	3,294,108	3,276,782		83,369			2.300	5.008	MS	24,409	77,763	10/03/2024	03/08/2027	3,419,882
80007R-AQ-8	SANDS CHINA LTD		2.C FE	2,806,703	3,074,000	2,914,552	2,849,973		43,270			2.850	5.368	MS	27,499	39,815	10/01/2025	03/08/2029	3,117,805
80007R-AS-4	SANDS CHINA LTD		2.C FE	6,653,355	7,644,000	7,055,794	6,821,176		123,446			3.250	5.506	FA	98,682	248,430	10/02/2024	08/08/2031	7,768,215
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC		2.A FE	2,000,000	2,000,000	1,986,891	2,000,000					3.823	3.823	MN	12,319	76,460	10/27/2017	11/03/2028	2,038,230
80281L-AP-0	SANTANDER UK GROUP HOLDINGS PLC		2.A FE	4,700,000	4,700,000	4,319,650	4,700,000					2.896	2.896	MS	40,077	136,112	03/08/2021	03/15/2032	4,108,644
80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PLC		2.A FE	15,000,000	15,000,000	14,833,055	15,000,000					1.673	1.673	JD	11,850	250,950	06/07/2021	06/14/2027	15,125,475
80281L-AR-6	SANTANDER UK GROUP HOLDINGS PLC		2.A FE	8,325,000	8,325,000	8,181,572	8,325,000					2.469	2.469	JJ	97,063	205,544	01/04/2022	01/11/2028	8,427,772

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
80281L-AT-2	SANTANDER UK GROUP HOLDINGS PLC		2.A FE	7,200,000	7,200,000	7,525,133	7,200,000					6.534	6.534	JJ	223,463	470,448	01/03/2023	01/10/2029	5,163,350
80282K-BC-9	SANTANDER HOLDINGS USA INC	LS	2.A FE	12,500,000	12,500,000	12,287,339	12,500,000					2.490	2.490	JJ	151,302	311,250	01/03/2022	01/06/2028	12,655,625
80386W-AB-1	SASOL FINANCING USA LLC		3.A FE	3,168,531	3,330,000	3,268,395	3,238,639		27,720			6.500	7.622	MS	56,517	170,950	10/01/2025	09/27/2028	3,438,225
80386W-AC-9	SASOL FINANCING USA LLC 4.375% 18 SEP 20		3.A FE	1,594,824	1,760,000	1,749,000	1,722,339		49,644			4.375	7.505	MS	22,031	77,000	09/30/2024	09/18/2026	1,798,500
80386W-AF-2	SASOL PP 8.75000 05/03/2029		3.A FE	2,855,250	2,820,000	2,854,855	2,845,167		(5,865)			8.750	8.429	MN	39,754	246,750	03/13/2024	05/03/2029	2,943,375
806407-D#-6	HENRY SCHEIN INC		2.A YE	32,200,000	32,200,000	31,184,850	32,200,000					3.520	3.520	MS	333,735	1,133,440	09/15/2017	09/15/2029	26,457,600
806407-F#-4	HENRY SCHEIN INC.		2.A YE	12,000,000	12,000,000	10,730,591	12,000,000					2.480	2.480	JD	23,973	297,600	06/02/2021	06/02/2031	6,074,400
806407-F*-8	HENRY SCHEIN INC		2.A YE	16,300,000	16,300,000	14,813,048	16,300,000					2.350	2.350	MS	126,619	383,050	09/02/2020	09/02/2030	13,051,575
806407-G*-7	HENRY SCHEIN INC.		2.A YE	6,000,000	6,000,000	5,083,917	6,000,000					2.580	2.580	JD	12,470	154,800	06/02/2021	06/02/2033	3,038,700
806407-J*-4	HENRY SCHEIN INC.		2.A YE	17,000,000	17,000,000	16,865,941	17,000,000					4.940	4.940	MN	132,968	839,800	05/04/2023	05/04/2033	17,419,900
806407-J@-2	HENRY SCHEIN INC		2.A YE	45,000,000	45,000,000	45,564,919	45,000,000					4.790	4.790	MN	341,288	2,155,500	05/04/2023	05/03/2028	46,077,750
806605-AH-4	MERCK & CO INC		1.E FE	1,086,383	1,061,000	1,216,386	1,076,552		(891)			6.550	6.366	MS	20,463	69,496	11/30/2007	09/15/2037	1,095,748
806851-AQ-4	SCHLUMBERGER HOLDINGS CORP	LS	1.F FE	977,297	990,000	999,479	980,246		2,948			4.500	4.945	MN	5,693	44,550	03/17/2025	05/15/2028	1,012,275
806851-AR-2	SCHLUMBERGER HOLDINGS CORP		1.F FE	1,356,682	1,512,000	1,419,919	1,377,758		21,076			2.650	4.878	JD	557	40,068	03/17/2025	06/26/2030	1,532,034
80808#-AH-5	SCHREIBER FOODS INC		2.C PL	24,000,000	24,000,000	24,139,953	24,000,000					4.740	4.740	MN	167,480	1,137,600	11/08/2013	11/08/2028	24,568,800
80808#-AL-6	SCHREIBER FOODS INC.		2.C Z	38,200,000	38,200,000	38,592,803	38,200,000					5.370	5.370	AO	512,835		10/01/2025	10/01/2032	39,225,670
808513-AM-7	CHARLES SCHWAB CORPORATION (THE)		1.F FE	1,053,153	998,000	997,230	997,989		(5,767)			3.450	2.758	FA	13,199	34,431	07/29/2016	02/13/2026	1,015,216
808513-AQ-8	CHARLES SCHWAB CORPORATION (THE)		1.F FE	8,905,639	8,920,000	8,850,070	8,918,758		1,999			3.200	3.212	MS	94,354	285,440	02/27/2017	03/02/2027	8,366,760
808513-AU-9	CHARLES SCHWAB CORPORATION (THE)		1.F FE	167,623	176,000	173,628	174,009		927			3.200	3.774	JJ	2,441	5,632	03/23/2018	01/25/2028	178,816
808513-BS-3	CHARLES SCHWAB CORPORATION (THE)		1.F FE	1,147,758	1,150,000	1,042,019	1,148,781		230			2.300	2.321	MN	3,527	26,450	05/11/2021	05/13/2031	1,011,500
808513-BT-1	CHARLES SCHWAB CORPORATION (THE)		1.F FE	5,989,500	6,000,000	5,258,845	5,993,649		1,003			1.950	1.969	JD	9,750	117,000	08/24/2021	12/01/2031	3,938,025
808513-BW-4	CHARLES SCWHAB CORPORATION		1.F FE	8,165,285	7,478,000	7,429,686	7,612,483		(133,105)			3.300	1.482	AO	61,694	246,774	09/24/2021	04/01/2027	7,601,387
808513-BX-2	CHARLES SCHWAB CORPORATION		1.F FE	2,941,219	2,800,000	2,667,141	2,860,045		(20,079)			2.750	2.010	AO	19,250	77,000	09/24/2021	10/01/2029	2,635,750
808513-CH-6	CHARLES SCHWAB CORPORATION (THE)		1.F FE	5,293,953	5,040,000	5,504,074	5,273,636		(20,317)			6.136	5.384	FA	109,098	186,228	02/24/2025	08/24/2034	5,194,627
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL		3.C FE	8,105,063	7,980,000	7,957,269	7,958,583		(22,038)			4.875	4.623	AO	97,256	373,425	04/15/2025	04/01/2028	6,975,994
808625-AB-3	SCIENCE APPLICATIONS INTERNATIONAL	LS	3.C FE	962,000	960,000	973,190	961,921		(79)			5.875	5.826	MN	15,040		09/23/2025	11/01/2033	988,200
808626-AG-0	LEIDOS INC		2.B FE	1,974,586	2,000,000	2,045,820	1,988,727		1,181			5.500	5.593	JJ	55,000	110,000	06/16/2003	07/01/2033	2,055,000
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP	LS	4.C FE	3,649,850	3,740,000	3,323,965	3,683,171		10,407			6.625	7.009	MS	82,592	247,775	07/06/2022	03/01/2030	2,603,475
810186-AP-1	SCOTTS MIRACLE-GRO CO/THE	LS	4.B FE	7,887,826	7,801,000	7,789,125	7,801,000					5.250	5.029	JD	18,202	409,553	03/12/2018	12/15/2026	7,020,576
810186-AS-5	SCOTTS MIRACLE-GRO CO/THE	LS	4.C FE	6,881,600	6,870,000	6,740,176	6,873,539		(1,584)			4.500	4.470	AO	65,265	309,150	10/09/2019	10/15/2029	7,024,575
811042-A@-9	SCRIPPS HEALTH OBLIGATED GROUP		1.C Z	22,100,000	22,100,000	13,963,174	22,100,000					2.750	2.750	AO	128,303	607,750	10/15/2020	10/15/2050	22,403,875
811042-B*-0	SCRIPPS HEALTH OBLIGATED GROUP		1.C Z	43,500,000	43,500,000	29,342,969	43,500,000					3.380	3.380	AO	367,575	1,470,300	03/10/2022	10/01/2055	44,235,150
81211K-AY-6	SEALED AIR CORPORATION		3.B FE	1,830,000	1,830,000	1,820,517	1,830,000					4.000	4.000	JD	6,100	73,200	11/12/2019	12/01/2027	1,866,600
81211K-AZ-3	SEALED AIR CORPORATION		2.C FE	15,000,000	15,000,000	14,680,363	15,000,000					1.573	1.573	AO	49,812	235,950	09/15/2021	10/15/2026	15,117,975
81211K-BA-7	SEALED AIR CORPORATION		3.B FE	1,620,750	1,620,000	1,630,608	1,620,166		(167)			5.000	4.989	AO	17,100	81,000	04/06/2022	04/15/2029	1,435,000
812127-AA-6	SEALED AIR CORPORATION		3.B FE	4,975,450	4,970,000	5,052,422	4,971,139		(1,665)			6.125	6.080	FA	126,839	304,413	02/14/2023	02/01/2028	4,916,081
812127-AB-4	SEALED AIR CORPORATION	LS	3.B FE	3,450,000	3,450,000	3,593,168	3,450,000					7.250	7.250	MN	31,960	250,125	11/08/2023	02/15/2031	3,575,063
812127-AC-2	SEALED AIR CORPORATION	LS	3.B FE	4,963,750	4,960,000	5,145,345	4,962,885		(692)			6.500	6.481	JJ	148,662	337,624	06/18/2024	07/15/2032	5,121,200
81257V-AB-7	SEATTLE CHILDREN'S HOSPITAL		1.C FE	3,008,261	4,850,000	2,994,119	3,082,743		33,450			2.719	5.407	AO	32,968	131,872	09/11/2023	10/01/2050	4,839,916
81675*-AE-4	SEMINOLE ELECTRIC COOPERATIVE INC		1.G	7,500,000	7,500,000	5,560,570	7,500,000					2.280	2.280	MJSD	475	171,000	09/30/2020	09/30/2050	251,425
81675*-AF-1	SEMINOLE ELECTRIC COOPERATIVE INC		1.G Z	37,500,000	37,500,000	38,255,105	37,500,000					5.690	5.690	FMAN	272,646	2,133,750	05/15/2024	05/15/2027	38,033,438
81675*-AG-9	SEMINOLE ELECTRIC COOPERATIVE INC		1.G YE	37,500,000	37,500,000	38,522,135	37,500,000					5.690	5.690	FMAN	272,646	2,133,750	11/15/2024	11/15/2027	38,033,438
816851-BA-6	SEMPRA ENERGY		2.B FE	6,574,819	6,595,000	6,514,193	6,592,360		2,166			3.250	3.278	JD	9,526	214,338	06/06/2017	06/15/2027	6,600,544
816851-BG-3	SEMPRA		2.B FE	3,525,115	3,550,000	3,496,896	3,544,307		2,739			3.400	3.480	FA	50,292	120,700	01/09/2018	02/01/2028	3,610,350
816851-BQ-1	SEMPRA		2.B FE	14,944,050	15,000,000	15,096,656	14,989,049		18,011			5.400	5.529	FA	337,500	810,000	06/20/2023	08/01/2026	15,405,000
81722@-AB-1	SENIOR US HOLDINGS INC		2.C	10,000,000	10,000,000	10,568,246	10,000,000					6.260	6.260	FA	213,883	626,000	02/28/2024	02/28/2030	10,313,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
81725T-G@-3	SENSIENT TECHNOLOGIES CORPORATION		2.B	5,368,250	5,872,253	5,791,310	5,872,253				694,752	1.710	1.710	MN	16,178	97,945	05/03/2017	05/03/2027	3,553,476
81725T-J#-8	SENSIENT TECHNOLOGIES CORPORATION		2.B	35,000,000	35,000,000	36,213,714	35,000,000					6.140	6.140	MN	191,022	2,149,000	11/29/2023	11/29/2027	36,074,500
81725T-J@-0	SENSIENT TECHNOLOGIES CORPORATION		2.B	35,000,000	35,000,000	35,561,728	35,000,000					6.080	6.080	MN	189,156	2,128,000	11/29/2023	11/29/2026	36,064,000
81725W-AK-9	SENSATA TECHNOLOGIES BV	LS	3.B FE	3,247,750	3,820,000	3,728,404	3,450,475		96,075			4.000	7.368	AO	32,258	152,800	10/18/2023	04/15/2029	3,896,400
81725W-AL-7	SENSATA TECHNOLOGIES BV	LS	3.B FE	6,533,100	6,930,000	7,035,840	6,642,177		51,040			5.875	6.921	MS	135,713	407,137	10/05/2023	09/01/2030	7,133,569
81728U-AA-2	SENSATA TECHNOLOGIES INC		3.B FE	3,070,200	3,060,000	2,988,702	3,064,456		(1,019)			4.375	4.334	FA	50,575	133,875	09/10/2019	02/15/2030	3,126,938
81728U-AB-0	SENSATA TECHNOLOGIES INC 144A	LS	3.B FE	562,250	650,000	610,015	592,338		9,427			3.750	5.776	FA	9,208	24,375	08/01/2022	02/15/2031	662,188
81728U-AC-8	SENSATA TECHNOLOGIES INC	LS	3.B FE	3,317,575	3,310,000	3,465,809	3,315,664		(1,289)			6.625	6.569	JJ	101,116	243,044	05/23/2024	07/15/2032	3,213,019
81728X-AA-6	SENTARA HEALTHCARE		1.C FE	8,227,821	8,420,000	5,355,502	8,244,708		4,412			2.927	3.044	MN	41,076	246,453	01/19/2022	11/01/2051	8,543,227
817565-CD-4	SERVICE CORPORATION INTERNATIONAL		3.C FE	5,214,300	5,250,000	5,243,264	5,241,753		4,211			4.625	4.709	JD	10,792	242,813	02/07/2018	12/15/2027	5,269,094
817565-CE-2	SERVICE CORPORATION INTERNATIONAL	LS	3.C FE	5,195,725	5,180,000	5,214,193	5,183,300		(2,197)			5.125	5.077	JD	22,123	265,475	05/07/2019	06/01/2029	5,312,738
817565-CF-9	SERVICE CORP INTERNATIONAL/US	LS	3.C FE	1,900,325	2,390,000	2,234,826	2,042,280		61,824			3.375	7.124	FA	30,473	80,663	10/19/2023	08/15/2030	2,206,619
817565-CG-7	SERVICE CORP INTERNATIONAL/US	LS	3.C FE	7,024,043	8,460,000	8,086,421	7,392,594		158,421			4.000	6.823	MN	43,240	338,400	10/19/2023	05/15/2031	8,343,600
817565-CH-5	SERVICE CORPORATION INTERNATIONAL	LS	3.C FE	1,645,000	1,645,000	1,674,182	1,645,000					5.750	5.750	AO	19,968	101,944	09/12/2024	10/15/2032	1,692,294
81762P-AE-2	SERVICENOW INC		1.F FE	10,450,160	11,200,000	9,876,903	10,812,899		77,980			1.400	2.183	MS	52,267	156,800	02/24/2021	09/01/2030	10,271,400
817826-AC-4	7-ELEVEN INC		2.B FE	14,860,426	16,589,000	16,530,382	16,509,573		719,191			0.950	5.491	FA	61,725	157,596	08/11/2023	02/10/2026	16,667,798
817826-AD-2	7-ELEVEN INC		2.B FE	8,796,606	9,800,000	9,250,673	9,391,560		180,737			1.300	3.256	FA	49,898	127,400	07/12/2022	02/10/2028	9,863,700
82104#-AM-1	SHEETZ INC		2.A Z	8,800,000	8,800,000	9,166,730	8,800,000					5.510	5.510	JJ	227,624	484,880	01/12/2024	01/13/2031	8,528,665
82104#-AN-9	SHEETZ INC		2.A Z	21,600,000	21,600,000	22,403,572	21,600,000					5.650	5.650	AO	291,540	1,220,400	04/05/2024	04/05/2029	22,210,200
82104#-AP-4	SHEETZ INC		2.A Z	2,200,000	2,200,000	2,303,615	2,200,000					5.720	5.720	AO	30,062	125,840	04/05/2024	04/07/2031	2,262,920
822905-AA-3	SHELL FINANCE US INC		1.D FE	7,265,529	8,200,000	7,078,095	7,297,480		26,401			4.375	5.290	MN	49,826	358,750	10/08/2024	05/11/2045	8,379,375
822905-AE-5	SHELL FINANCE US INC		1.D FE	17,581,890	20,750,000	16,829,919	17,597,328		15,438			4.000	5.221	MN	117,583	415,000	10/28/2025	05/10/2046	21,165,000
822905-AF-2	SHELL FINANCE US LLC		1.D FE	274,760	300,000	283,039	280,431		4,631			2.375	4.229	MN	1,069	7,125	10/08/2024	11/07/2029	303,563
822905-AG-0	SHELL FINANCE US INC		1.D FE	6,403,603	8,875,000	6,141,142	6,463,291		48,801			3.250	5.242	AO	68,103	288,438	10/08/2024	04/06/2050	9,019,219
822905-AR-6	SHELL FINANCE US INC		1.D FE	149,500	150,000	149,873	149,511		11			3.875	3.996	MN	775		12/08/2025	11/13/2028	152,906
822905-AT-2	SHELL FINANCE US INC		1.D FE	11,468,574	10,360,000	11,571,112	11,464,563		(4,010)			6.375	5.232	JD	29,353	330,225	12/08/2025	12/15/2038	10,690,225
822905-AV-7	SHELL FINANCE US INC		1.D FE	1,363,557	1,300,000	1,333,619	1,363,383		(174)			5.500	5.016	MS	19,067		12/08/2025	03/25/2040	1,335,750
822905-AZ-8	SHELL FINANCE US INC		1.D FE	12,783,118	15,240,000	10,297,308	12,786,414		3,296			3.125	4.137	MN	71,438		12/08/2025	11/07/2049	15,478,125
822905-BB-0	SHELL FINANCE US INC		1.D FE	10,688,113	15,475,000	9,972,562	10,693,791		5,678			3.000	5.180	MN	45,135		12/08/2025	11/26/2051	15,707,125
824348-AS-5	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	12,524,400	12,600,000	10,796,597	12,540,169		1,854			4.550	4.587	FA	238,875	573,300	07/28/2015	08/01/2045	12,886,650
824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	9,059,018	9,308,000	9,237,831	9,234,710		50,724			3.450	4.019	JD	26,761	321,126	06/29/2022	06/01/2027	9,468,563
824348-AX-4	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	19,926,785	21,825,000	18,674,986	19,943,284		10,047			4.500	5.165	JD	81,844	610,313	10/28/2025	06/01/2047	22,316,063
824348-BF-2	SHERWIN WILLIAMS COMPANY	LS	2.B FE	5,637,918	5,500,000	5,499,115	5,499,933		(14,489)			3.950	3.603	JJ	100,176	217,250	11/29/2022	01/15/2026	5,455,663
824348-BH-8	SHERWIN-WILLIAMS COMPANY	LS	2.B FE	2,022,432	2,150,000	1,751,344	2,046,306		3,396			4.400	4.788	FA	39,417	94,600	06/01/2017	02/01/2045	2,197,300
824348-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)	LS	2.B FE	239,986	250,000	239,679	244,606		1,374			2.950	3.567	FA	2,786	7,375	07/05/2022	08/15/2029	152,213
824348-BK-1	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	13,879,350	15,545,000	11,676,844	13,897,329		27,221			3.800	4.487	FA	223,157	455,905	02/24/2025	08/15/2049	15,738,455
824348-BL-9	SHERWIN-WILLIAMS COMPANY (THE)	0	2.B FE	3,739,652	3,800,000	3,503,578	3,747,588		7,561			2.300	2.618	MN	11,168	87,400	04/15/2025	05/15/2030	3,843,700
824348-BM-7	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	9,552,375	11,590,000	7,909,915	9,607,321		34,420			3.300	4.387	MN	48,871	382,470	02/24/2025	05/15/2050	11,781,235
824348-BN-5	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	5,427,546	5,450,000	4,782,643	5,435,874		2,099			2.200	2.245	MS	35,304	119,900	11/08/2021	03/15/2032	5,055,000
824348-BP-0	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	2,350,881	2,645,000	1,639,113	2,358,346		5,258			2.900	3.480	MS	22,585	76,705	09/11/2024	03/15/2052	2,632,628
824348-BS-4	SHERWIN-WILLIAMS COMPANY (THE)	0	2.B FE	3,001,770	3,000,000	3,036,548	3,001,247		(523)			4.550	4.527	MS	45,500	68,250	03/28/2025	03/01/2028	3,068,250
824596-AC-4	SHINHAN FINANCIAL GROUP CO LTD		1.F FE	2,615,669	2,690,000	2,746,571	2,648,144		14,760			5.000	5.660	JJ	58,657	134,500	05/30/2024	07/24/2028	2,757,250
82460C-AR-5	SHINHAN BANK		2.A FE	2,288,776	2,300,000	2,264,127	2,292,703		1,346			4.375	4.433	AO	21,802	100,625	04/06/2022	04/13/2032	1,941,563
82460C-BF-0	SHINHAN BANK CO LTD 4.574% 12 APR 2028 1		1.E FE	2,807,902	2,820,000	2,854,207	2,814,487		2,245			4.500	4.591	AO	27,848	126,900	04/03/2023	04/12/2028	2,883,450
82460M-2A-9	SHINHAN FINANCIAL GROUP CO. 1.35% 10 JAN		1.F FE	5,938,751	6,200,000	6,195,040	6,197,677		91,750			1.350	2.808	JJ	39,758	83,700	02/15/2023	01/10/2026	6,040,500
82460N-2A-7	SHINFN 1.35 01/10/26		1.F FE	2,125,477	2,150,000	2,148,280	2,149,757		9,636			1.350	1.781	JJ	13,787	29,025	05/04/2023	01/10/2026	1,963,163
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE		2.A FE	16,646,609	16,740,000	16,638,703	16,701,854		41,461			3.200	3.509	MS	145,824	535,680	03/20/2025	09/23/2026	17,007,840

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ		1.D FE	5,310,303	5,350,000	4,728,249	5,319,080		987			4.400	4.445	MN	22,232	235,400	05/18/2015	05/27/2045	5,467,700
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ		1.D FE	5,733,498	5,750,000	5,686,255	5,748,730		1,736			2.350	2.378	AO	28,526	135,125	09/06/2016	10/15/2026	5,817,563
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ		1.D FE	13,501,356	13,550,000	10,038,436	13,512,378		1,247			3.300	3.319	MS	131,661	447,150	09/06/2016	09/15/2046	13,773,575
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ		1.D FE	5,231,363	5,250,000	4,460,497	5,235,108		428			4.200	4.220	MS	64,313	220,500	03/07/2017	03/16/2047	5,360,250
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ		1.D FE	9,989,800	10,000,000	9,949,933	9,999,596		2,066			1.200	1.221	MS	36,667	120,000	03/02/2021	03/11/2026	10,060,000
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ		1.D FE	8,189,012	8,200,000	7,454,286	8,194,474		1,180			2.150	2.164	MS	53,869	176,300	03/02/2021	03/11/2031	6,670,950
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ		1.D FE	4,290,239	4,300,000	3,272,420	4,292,551		386			2.875	2.889	MS	37,774	123,625	03/02/2021	03/11/2041	4,361,813
826418-BM-6	SIERRA PACIFIC POWER COMPANY		1.G FE	3,031,645	3,100,000	3,084,963	3,079,582		47,937			2.600	4.622	MN	13,433	80,600	03/13/2025	05/01/2026	3,140,300
826418-C*-4	SIERRA PACIFIC POWER COMPANY		1.G	9,000,000	9,000,000	7,724,012	9,000,000					4.710	4.710	JD	18,840	423,900	05/31/2022	06/15/2052	9,211,950
82650N-AA-0	SIGMA FINANCE NETHERLAN 4.875% 27 MAR 20		2.B FE	1,312,425	1,140,000	1,148,835	1,196,378		(27,376)			4.875	2.317	MS	14,511	55,575	08/02/2021	03/27/2028	1,167,788
827048-AW-9	SILGAN HOLDINGS INC		3.B FE	15,884,788	15,810,000	15,565,359	15,808,690		675			4.125	4.001	AO	163,041	652,163	02/28/2020	02/01/2028	13,370,188
828908-AA-7	SIMPLOT COMPANY		2.B PL	300,000	300,000	305,283	300,000					5.420	5.420	MS	4,110		09/30/2025	09/30/2033	308,130
828908-AB-5	SIMPLOT COMPANY		2.B PL	600,000	600,000	615,595	600,000					5.640	5.640	MS	8,554		09/30/2025	09/30/2035	616,920
828908-AC-3	SIMPLOT COMPANY		2.B PL	3,100,000	3,100,000	3,198,010	3,100,000					5.740	5.740	MS	44,979		09/30/2025	09/30/2037	3,188,970
828908-AD-1	SIMPLOT COMPANY		2.B PL	9,800,000	9,800,000	10,207,902	9,800,000					5.890	5.890	MS	145,908		09/30/2025	09/30/2040	10,088,610
828908-AE-9	SIMPLOT COMPANY		2.B IF	3,900,000	3,900,000	4,029,661	3,900,000					6.120	6.120	MS	60,333		09/30/2025	09/30/2045	3,916,280
82967N-BA-5	SIRIUS XM RADIO INC 144A		3.C FE	5,760,000	5,760,000	5,774,026	5,760,000					5.000	5.000	FA	120,000	288,000	06/26/2017	08/01/2027	5,904,000
82967N-BC-1	SIRIUS XM RADIO INC	LS	3.C FE	10,549,600	10,480,000	10,565,748	10,487,806		(9,689)			5.500	5.398	JJ	288,200	576,400	07/21/2022	07/01/2029	10,716,825
82967N-BG-2	SIRIUS XM RADIO INC	LS	3.C FE	1,440,075	1,430,000	1,360,074	1,433,713		(1,394)			4.125	4.013	JJ	29,494	58,988	01/28/2021	07/01/2030	1,449,288
829932-AF-9	SIXTH STREET LENDING PARTNERS	0	2.C FE	4,907,041	5,000,000	4,907,467	4,907,467		426			6.125	6.603	JJ	141,215		12/24/2025	07/15/2030	5,153,125
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		5.A FE	22,257,625	22,230,000	22,091,249	22,230,000		(1,580)			5.500	5.474	AO	258,115	1,222,650	04/25/2019	04/15/2027	22,841,325
83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP	LS	5.A FE	4,932,626	4,970,000	4,768,801	4,942,862		3,988			7.250	7.375	MN	46,042	360,325	04/26/2023	05/15/2031	5,150,163
83012A-AB-5	SIXTH STREET SPECIALTY LENDING INC	0	2.B FE	10,144,450	10,000,000	10,480,745	10,115,782		(28,668)			6.950	6.450	FA	264,486	347,500	04/09/2025	08/14/2028	10,347,500
83051G-AT-5	SKANDINAVISKA ENSKILDA BANKEN AB	LS	1.D FE	18,732,750	18,750,000	18,415,051	18,747,562		3,505			1.200	1.219	MS	70,000	225,000	08/31/2021	09/09/2026	18,862,500
83088M-AK-8	SKYWORKS SOLUTIONS INC.		2.C FE	15,112,011	15,000,000	14,834,876	15,008,133		(24,312)			1.800	1.634	JD	22,500	270,000	08/10/2021	06/01/2026	10,140,450
83088M-AL-6	SKYWORKS SOLUTIONS INC.		2.C FE	1,095,754	1,100,000	998,137	1,097,547		411			3.000	3.045	JD	2,750	33,000	05/12/2021	06/01/2031	1,116,500
832432-AC-2	SMITHSONIAN INSTITUTION		1.B FE	2,766,544	2,775,000	1,905,968	2,768,210		327			2.695	2.714	MS	24,929	74,786	06/17/2020	09/01/2044	116,010
832696-AM-0	JM SMUCKER CO/THE		2.B FE	2,694,678	3,000,000	2,830,032	2,754,092		20,167			4.250	5.391	MS	37,542	127,500	11/29/2022	03/15/2035	3,063,750
832696-AP-3	JM SMUCKER CO/THE		2.B FE	26,096,951	28,480,000	23,898,707	26,040,031		4,437			4.375	5.051	MS	366,878	471,625	11/04/2025	03/15/2045	29,103,000
832696-AR-9	JM SMUCKER CO/THE		2.B FE	6,585,300	6,250,000	6,190,001	6,347,636		(55,900)			3.375	2.400	JD	9,375	210,938	08/10/2021	12/15/2027	3,711,594
832696-AS-7	J M SMUCKER CO		2.B FE	3,295,908	3,300,000	3,068,149	3,298,279		433			2.375	2.388	MS	23,077	78,375	03/04/2020	03/15/2030	3,339,188
832696-AU-2	J M SMUCKER CO		2.B FE	8,361,612	8,400,000	7,282,042	8,376,205		3,545			2.125	2.174	MS	52,558	178,500	09/21/2021	03/15/2032	7,882,875
832696-AV-0	J M SMUCKER CO		2.B FE	2,699,190	2,700,000	1,854,240	2,699,318		34			2.750	2.752	MS	21,862	74,250	09/21/2021	09/15/2041	2,230,250
832696-AW-8	J M SMUCKER CO		2.B FE	500,199	500,000	524,061	500,224		(10)			5.900	5.883	MN	3,769	29,500	10/11/2023	11/15/2028	514,750
832696-AX-6	J M SMUCKER CO		2.B FE	1,024,627	965,000	1,047,509	1,019,939		(4,689)			6.200	5.284	MN	7,645	59,830	02/24/2025	11/15/2033	994,915
832696-AY-4	J M SMUCKER CO		2.B FE	267,508	270,000	290,581	267,666		67			6.500	6.583	MN	2,243	17,550	10/11/2023	11/15/2043	278,775
832696-AZ-1	J M SMUCKER CO	LS	2.B FE	16,705,258	15,365,000	16,680,331	16,690,959		(14,333)			6.500	5.863	MN	127,615	998,725	04/02/2025	11/15/2053	15,864,363
83272G-AE-1	SMURFIT KAPPA TREASURY UNLIMITED C		2.B FE	19,780,891	19,750,000	20,461,691	19,780,276		(616)			5.438	5.415	AO	262,535	537,003	05/21/2025	04/03/2034	20,287,003
83272G-AF-8	SMURFIT KAPPA TREASURY UNLIMITED C		2.B FE	20,045,336	19,400,000	19,539,702	20,043,410		(1,926)			5.777	5.541	AO	273,958	231,080	10/28/2025	04/03/2054	19,960,369
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC	LS	4.A FE	7,291,000	7,050,000	7,540,911	7,215,209		(50,254)			8.875	7.929	MN	79,949	625,688	08/07/2024	11/15/2031	7,362,844
833034-AK-7	SNAP-ON INCORPORATED		1.F FE	13,841,091	13,535,000	13,433,004	13,582,710		(50,566)			3.250	2.841	MS	146,629	439,888	02/17/2023	03/01/2027	12,586,256
833034-AM-3	SNAP-ON INCORPORATED		1.F FE	4,003,911	4,050,000	2,759,133	4,009,880		1,082			3.100	3.159	MN	20,925	125,550	04/27/2020	05/01/2050	4,112,775
83304A-AL-0	SNAP INC 144A	LS	4.A FE	7,074,325	7,010,000	7,264,079	7,065,710		(8,615)			6.875	6.653	MS	160,646	263,727	02/27/2025	03/01/2033	7,250,969
83304A-AM-8	SNAP INC	LS	4.A FE	1,193,506	1,195,000	1,230,425	1,193,649		143			6.875	6.893	MS	31,721		08/12/2025	03/15/2034	1,236,078
833636-AJ-2	SOCIEDAD QUIMICA Y MINER 4.25% 22 JAN 20		2.A FE	536,250	500,000	406,955	532,723		(844)			4.250	3.826	JJ	9,385	21,250	05/05/2021	01/22/2050	510,625
833636-AL-7	SOCIEDAD QUIMICA Y MINERA DE CHILE		2.A FE	3,768,612	3,800,000	2,705,698	3,771,314		675			3.500	3.545	MS	41,008	133,000	09/13/2021	09/10/2051	3,866,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
83368R-AW-2	SOCIETE GENERALE SA		2.B FE	3,832,213	3,850,000	3,623,272	3,842,404		1,830			3.000	3.052	JJ	51,013	115,500	01/16/2020	01/22/2030	2,436,000
83368R-BB-7	SOCIETE GENERALE SA		2.C FE	2,583,834	2,600,000	1,931,825	2,584,291		39			3.625	3.628	MS	31,417	94,250	02/22/2021	03/01/2041	2,647,125
83368R-BC-5	SOCIETE GENERALE SA		2.B FE	4,650,000	4,650,000	4,599,833	4,650,000					1.792	1.792	JD	5,092	83,328	06/02/2021	06/09/2027	4,691,664
83368R-BD-3	SOCIETE GENERALE SA		2.B FE	4,783,440	4,750,000	4,303,660	4,769,589		(3,287)			2.889	2.806	JD	8,386	137,227	07/13/2021	06/09/2032	3,854,891
83368R-BH-4	SOCIETE GENERALE SA		2.B FE	8,000,000	8,000,000	7,878,709	8,000,000					2.797	2.797	JJ	100,692	223,760	01/11/2022	01/19/2028	8,111,880
83368R-BJ-0	SOCIETE GENERALE SA		2.B FE	2,800,000	2,800,000	2,557,134	2,800,000					3.337	3.337	JJ	41,527	93,436	01/11/2022	01/21/2033	2,846,718
83368R-BK-7	SOCIETE GENERALE SA		2.C FE	4,650,000	4,650,000	3,588,051	4,650,000					4.027	4.027	JJ	83,225	187,256	01/11/2022	01/21/2043	4,743,628
83368R-BL-5	SOCIETE GENERALE SA	LS	2.C FE	6,450,000	6,450,000	6,772,454	6,450,000					6.221	6.221	JD	17,834	401,255	06/08/2022	06/15/2033	6,444,406
83368R-BQ-4	SOCIETE GENERALE SA		2.B FE	20,781,074	20,600,000	20,611,314	20,607,861		(173,213)			6.447	5.166	JJ	623,461	664,041	04/23/2025	01/12/2027	21,264,041
83368R-BR-2	SOCIETE GENERALE SA		2.B FE	4,950,000	4,950,000	5,149,640	4,950,000					6.446	6.446	JJ	151,562	319,077	01/03/2023	01/10/2029	1,703,180
83368R-BS-0	SOCIETE GENERALE SA		2.B FE	3,800,392	3,790,000	4,133,369	3,798,533		(800)			6.691	6.650	JJ	120,455	253,589	01/04/2023	01/10/2034	3,916,794
83368R-BV-3	SOCIETE GENERALE SA		2.B FE	25,000,000	25,000,000	25,318,705	25,000,000					5.519	5.519	JJ	620,888	1,379,750	01/11/2024	01/19/2028	25,689,875
83368R-BY-7	SOCIETE GENERALE SA		2.C FE	2,572,971	2,570,000	2,697,159	2,572,971					7.132	7.122	JJ	82,482	183,292	01/11/2024	01/19/2055	2,661,646
83368R-CF-7	SOCIETE GENERALE SA		2.B FE	11,193,382	11,200,000	11,848,170	11,195,053		1,670			6.100	6.106	AO	148,027	512,400	01/06/2025	04/13/2033	11,541,600
833794-AA-8	SODEXO INC	LS	2.A FE	3,939,660	4,000,000	3,966,395	3,990,457		29,306			1.634	2.330	AO	13,617	65,360	08/11/2023	04/16/2026	2,016,340
833794-AB-6	SODEXO INC		2.A FE	5,100,000	5,100,000	4,638,202	5,100,000					2.718	2.718	AO	28,879	138,618	04/12/2021	04/16/2031	4,409,117
834423-AE-5	SOLVAY FINANCE AMERICA LLC	LS	2.A FE	24,151,334	23,940,000	24,794,521	24,116,492		(33,528)			5.650	5.405	JD	101,446	1,352,610	03/18/2025	06/04/2029	24,616,305
834423-AF-2	SOLVAY FINANCE AMERICA LLC		2.A FE	16,096,272	16,100,000	16,825,282	16,098,116		614			5.850	5.852	JD	70,639	941,850	05/30/2024	06/04/2034	16,570,925
83444M-AN-1	SOLVENTUM CORP		2.B FE	12,646,206	12,646,000	12,828,970	12,646,132		(74)			5.450	5.449	FA	241,222	689,207	01/02/2025	02/25/2027	12,990,604
83444M-AP-6	SOLVENTUM CORP		2.B FE	5,937,567	5,880,000	6,093,674	5,927,483		(10,084)			5.400	5.112	MS	105,840	231,660	03/20/2025	03/01/2029	6,038,760
83444M-AS-0	SOLVENTUM CORP		2.B FE	24,431,357	24,290,000	24,480,106	24,434,970		3,614			5.900	5.854	AO	242,833	558,435	11/04/2025	04/30/2054	25,006,555
83545G-BD-3	SONIC AUTOMOTIVE INC		3.C FE	2,209,425	2,480,000	2,434,468	2,309,208		36,565			4.625	6.579	MN	14,656	114,700	01/26/2023	11/15/2029	2,107,638
83545G-BE-1	SONIC AUTOMOTIVE INC	LS	3.C FE	4,603,450	4,820,000	4,655,234	4,663,394		20,709			4.875	5.476	MN	30,025	234,975	02/27/2023	11/15/2031	4,322,863
835495-AJ-1	SONOCO PRODUCTS COMPANY		2.C FE	1,293,420	1,200,000	1,211,245	1,273,419		(3,336)			5.750	5.141	MN	11,500	69,000	01/22/2019	11/01/2040	1,234,500
835495-AL-6	SONOCO PRODUCTS COMPANY		2.C FE	6,942,216	6,950,000	6,581,322	6,946,867		665			3.125	3.136	MN	36,198	217,188	04/20/2020	05/01/2030	7,058,594
835495-AN-2	SONOCO PRODUCTS COMPANY		2.C FE	32,080,934	34,670,000	34,006,093	33,774,916		779,376			2.250	4.663	FA	325,031	780,075	11/08/2023	02/01/2027	35,060,038
835495-AP-7	SONOCO PRODUCTS COMPANY		2.C FE	11,736,693	11,750,000	10,612,258	11,741,970		1,183			2.850	2.862	FA	139,531	334,875	01/12/2022	02/01/2032	10,801,763
837004-CB-4	DOMINION ENERGY SOUTH CAROLINA INC		1.F FE	3,291,804	3,295,000	3,550,151	3,294,009		431			6.050	6.054	JJ	91,921	199,348	01/07/2008	01/15/2038	3,394,674
837004-CM-0	DOMINION ENERGY SOUTH CAROLINA INC		1.F FE	14,941,230	13,250,000	13,236,394	13,885,711		(258,304)			4.250	2.165	FA	212,736	563,125	10/06/2021	08/15/2028	13,531,563
838515-L#-9	SOUTH JERSEY GAS CO		1.E FE	1,200,000	1,200,000	1,220,540	1,200,000					5.310	5.310	JD	5,310	63,720	05/18/2023	06/01/2035	1,231,860
838515-L*-3	SOUTH JERSEY GAS CO		1.E FE	100,000	100,000	102,677	100,000					5.040	5.040	JD	420	5,040	05/18/2023	06/01/2030	102,520
838515-M*-2	SOUTH JERSEY GAS CO		1.E FE	2,300,000	2,300,000	2,342,593	2,300,000					5.410	5.410	JD	10,369	124,430	05/18/2023	06/01/2038	2,362,215
838515-Q*-8	SOUTH JERSEY GAS COMPANY		1.F IF	3,400,000	3,400,000	3,483,762	3,400,000					6.050	6.050	AO	43,426		10/15/2025	10/15/2055	3,502,850
83887@-AA-0	COOPERATIVE ENERGY		1.F	5,685,827	5,685,827	5,685,244	5,685,827					4.080	4.080	JD	14,177	231,982	12/09/2010	12/09/2030	243,687
83887@-AB-8	COOPERATIVE ENERGY		1.F	6,239,060	6,239,060	6,396,273	6,239,060					5.400	5.400	JD	20,589	336,909	12/09/2010	12/09/2040	224,675
83889D-AB-9	SOUTH NASSAU COMMUNITIES HOSPITAL		1.E FE	27,145,779	25,850,000	21,531,452	26,998,406		(29,511)			4.649	4.338	FA	500,736	1,201,767	06/19/2020	08/01/2048	26,450,883
83889D-AC-7	SOUTH NASSAU COMMUNITIES HOSPITAL		1.C FE	1,860,473	2,140,000	1,783,373	1,870,579		5,802			4.649	5.642	FA	41,454	99,489	03/27/2024	08/01/2048	2,189,744
84055*-AC-2	SOUTH TEXAS ELECTRIC COOPERATIVE I		1.F	11,699,999	11,699,999	10,300,544	11,699,999					3.300	3.300	MN	49,335	386,100	05/15/2013	11/15/2043	198,216
84055*-AD-0	SOUTH TEXAS ELECTRIC COOPERATIVE I		1.F YE	12,685,714	12,685,714	11,444,761	12,685,714					3.620	3.620	MN	58,678	459,223	05/15/2013	11/15/2043	307,507
84055*-AF-5	SOUTH TEXAS ELECTRIC COOP INC		1.F	8,835,000	8,835,000	9,165,530	8,835,000					5.680	5.680	AO	125,457	501,828	02/28/2024	04/01/2054	151,432
84055B-AA-1	SOUTH32 TREASURY LIMITED		2.A FE	3,829,942	3,850,000	3,733,000	3,836,781		2,228			4.350	4.413	AO	35,821	167,475	04/07/2022	04/14/2032	3,525,038
84132G-AD-1	SOUTHEAST ALASKA REGIONAL HEALTH CONSO		1.G FE	5,447,527	5,665,000	3,629,446	5,465,069		4,653			3.485	3.700	JJ	98,713	197,425	01/12/2022	07/01/2051	5,712,841
84132G-AF-6	SOUTHEAST ALASKA REGIONAL HEALTH CONSO		1.C FE	11,647,550	12,540,000	7,686,270	11,682,577		14,650			3.235	3.597	JJ	202,835	405,669	06/29/2023	07/01/2051	11,599,638
842329-AA-2	SOUTHERN BAPTIST HOSPITAL OF FLORIDA I		1.C FE	2,208,887	2,335,000	2,078,600	2,212,780		3,552			4.857	5.290	JJ	52,295	113,411	12/03/2024	07/15/2045	2,391,705
842400-ES-8	SOUTHERN CAL EDISON		2.A FE	615,484	617,000	648,744	616,464		108			6.000	6.013	JJ	17,070	37,020	01/13/2004	01/15/2034	635,510

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
842400-EV-1	SOUTHERN CAL EDISON		2.A FE	1,438,367	1,439,000	1,488,431	1,438,745		20			5.750	5.752	AO	20,686	82,743	03/23/2004	04/01/2035	1,480,371
842400-EZ-2	SOUTHERN CAL EDISON		2.A FE	12,748,897	12,825,000	12,884,241	12,788,068		3,640			5.550	5.588	JJ	328,213	711,788	03/29/2005	01/15/2036	13,180,894
842400-FA-6	SOUTHERN CAL EDISON		2.A FE	1,099,519	1,100,000	1,108,058	1,099,824		14			5.350	5.352	JJ	27,136	58,850	06/20/2005	07/15/2035	1,129,425
842400-FC-2	SOUTHERN CAL EDISON		1.G FE	820,320	750,000	759,799	820,320					5.625	4.006	FA	17,578	42,188	12/20/2011	02/01/2036	771,094
842400-FF-5	SOUTHERN CAL EDISON		1.G FE	1,491,840	1,500,000	1,500,891	1,495,698		276			5.550	5.585	JJ	38,388	83,250	12/04/2006	01/15/2037	1,541,625
842400-FH-1	SOUTHERN CAL EDISON		2.A FE	368,298	370,000	378,771	369,008		55			5.950	5.981	FA	9,173	22,015	01/14/2008	02/01/2038	381,008
842400-GK-3	SOUTHERN CALIFORNIA EDISON COMPANY		2.A FE	1,236,208	1,600,000	1,218,082	1,248,772		7,533			4.125	5.915	MS	22,000	66,000	04/22/2024	03/01/2048	1,633,000
842400-GT-4	SOUTHERN CALIFORNIA EDISON COMPANY		1.G FE	1,679,850	2,250,000	1,579,688	1,700,108		10,794			3.650	5.492	FA	34,219	82,125	01/25/2024	02/01/2050	2,291,063
842400-HM-8	SOUTHERN CALIFORNIA EDISON COMPANY		1.G FE	5,697,948	5,700,000	5,078,274	5,698,729		190			2.750	2.754	FA	65,313	156,750	01/10/2022	02/01/2032	5,271,500
842400-HN-6	SOUTHERN CALIFORNIA EDISON COMPANY		1.G FE	3,948,228	5,385,000	3,591,482	3,981,895		24,558			3.450	5.306	FA	77,409	185,783	08/14/2024	02/01/2052	5,477,891
842400-HS-5	SOUTHERN CALIFORNIA EDISON COMPANY		1.G FE	9,594,193	9,250,000	9,506,043	9,448,537		(105,451)			5.850	4.562	MN	90,188	541,125	08/07/2024	11/01/2027	9,520,563
842400-HU-0	SOUTHERN CALIFORNIA EDISON COMPANY		1.G FE	12,885,210	12,790,000	13,062,482	12,854,204		(26,716)			5.300	5.038	MS	225,957	677,870	08/07/2024	03/01/2028	13,128,935
842400-HV-8	SOUTHERN CALIFORNIA EDISON COMPANY		1.G FE	5,842,411	5,870,000	5,468,539	5,847,800		2,447			5.700	5.727	MS	111,530	334,590	02/27/2023	03/01/2053	6,037,295
842400-HX-4	SOUTHERN CALIFORNIA EDISON COMPANY		1.G FE	4,205,880	4,200,000	4,036,214	4,206,751		(117)			5.875	5.863	JD	20,563	246,750	10/28/2024	12/01/2053	4,323,375
842434-CG-5	SOUTHERN CALIF GAS CO	LS	1.F FE	1,021,750	1,028,000	1,093,815	1,024,730		240			5.750	5.793	MN	7,553	59,110	11/15/2005	11/15/2035	1,057,555
842434-CQ-3	SOUTHERN CALIFORNIA GAS COMPANY		1.D FE	4,840,591	4,850,000	4,821,635	4,849,662		955			2.600	2.616	JD	5,604	126,100	05/31/2016	06/15/2026	4,913,050
842434-CT-7	SOUTHERN CALIFORNIA GAS COMPANY		1.D FE	1,546,234	1,550,000	1,193,946	1,546,666		81			3.950	3.964	FA	23,129	61,225	05/30/2019	02/15/2050	1,580,613
842434-CU-4	SOUTHERN CALIFORNIA GAS COMPANY		1.D FE	1,496,550	1,500,000	1,415,264	1,498,544		389			2.550	2.575	FA	15,938	38,250	01/06/2020	02/01/2030	1,519,125
842587-CV-7	SOUTHERN COMPANY (THE)		2.A FE	23,682,464	25,045,000	24,959,269	24,831,954		410,522			3.250	4.992	JJ	406,981	813,963	02/17/2023	07/01/2026	25,451,981
842587-CX-3	SOUTHERN COMPANY (THE)		2.A FE	14,708,904	16,800,000	14,224,333	14,719,603		10,699			4.400	5.407	JJ	369,600		10/28/2025	07/01/2046	17,169,600
842587-DE-4	SOUTHERN COMPANY (THE)		2.A FE	4,468,800	4,000,000	3,908,565	4,228,193		(50,127)			3.700	2.239	AO	25,078	148,000	02/24/2021	04/30/2030	3,870,300
842587-DH-7	SOUTHERN COMPANY (THE)		2.A FE	99,762	100,000	95,260	99,925		35			1.750	1.785	MS	515	1,750	02/23/2021	03/15/2028	50,438
842587-DQ-7	SOUTHERN COMPANY (THE)		2.A FE	359,453	360,000	366,600	359,780		113			4.850	4.877	JD	776	17,460	05/15/2023	06/15/2028	368,730
842587-DR-5	SOUTHERN COMPANY (THE)		2.A FE	5,250,742	5,260,000	5,411,958	5,254,622		1,607			5.200	5.217	JD	12,156	273,520	05/15/2023	06/15/2033	5,396,760
842587-EB-9	SOUTHERN COMPANY (THE)		2.B FE	10,006,875	10,000,000	10,436,807	10,006,742		(133)			6.375	6.365	MS	187,708	348,854	02/25/2025	03/15/2055	10,318,750
84259*-AF-9	SOUTHERN COL MIDCO LLC		1.G PL	6,500,000	6,500,000	6,734,432	6,500,000					5.710	5.710	JD	16,496	183,513	06/17/2025	06/15/2035	6,685,575
842594-AA-1	SOUTHERN COL MIDCO LLC		1.G PL	1,800,000	1,800,000	1,792,768	1,800,000					4.710	4.710	JD	3,768	84,780	09/15/2022	09/15/2032	1,842,390
842638-H#-8	SOUTHERN CONNECTICUT GAS COMPANY		1.F	8,100,000	8,100,000	6,829,863	8,100,000					4.420	4.420	JJ	165,087	358,020	01/15/2019	01/15/2049	8,279,010
842638-K#-4	THE SOUTHERN CONNECTICUT GAS COMPA		1.F Z	4,400,000	4,400,000	4,532,795	4,400,000					5.520	5.520	JD	10,795		12/15/2025	12/15/2036	4,521,440
842638-K@-6	SOUTHERN CONNECTICUT GAS COMPANY (		1.F	6,200,000	6,200,000	6,421,967	6,200,000					5.620	5.620	MS	88,078	348,440	08/15/2024	09/30/2039	6,374,220
84265V-AG-0	SOUTHERN COPPER CORPORATION 5.25% 08 NOV		2.A FE	3,419,088	3,605,000	3,441,838	3,427,608		4,879			5.250	5.708	MN	27,864	124,950	12/04/2025	11/08/2042	3,699,631
8426EP-AC-2	SOUTHERN COMPANY GAS CAPITAL CORP		2.A FE	8,882,815	9,545,000	7,977,751	8,906,154		15,380			4.400	4.894	MN	36,165	419,980	08/14/2024	05/30/2047	9,754,990
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL CORPO		2.A FE	2,874,306	2,900,000	1,882,960	2,876,707		576			3.150	3.196	MS	23,091	91,350	09/07/2021	09/30/2051	2,945,675
8426EP-AF-5	SOUTHERN COMPANY GAS CAPITAL CORPO		2.A FE	3,889,080	3,900,000	4,009,714	3,892,712		1,548			5.150	5.183	MS	59,139	200,850	09/06/2022	09/15/2032	4,000,425
843163-B#-2	SOUTHERN INDIANA GAS AND ELECTRIC		1.F	6,300,000	6,300,000	6,578,994	6,300,000					5.750	5.750	MS	106,663	362,250	10/13/2023	03/15/2029	6,481,125
843163-C*-5	SOUTHERN INDIANA GAS AND ELECTRIC		1.F	6,300,000	6,300,000	6,706,205	6,300,000					5.910	5.910	AO	78,603	372,330	10/13/2023	10/15/2030	6,486,165
843163-E#-9	SOUTHERN INDIANA GAS AND ELECTRIC		1.F Z	3,300,000	3,300,000	3,441,861	3,300,000					6.180	6.180	AO	50,985		10/01/2025	10/01/2055	3,401,970
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COOP IN		2.A	6,362,789	6,362,789	5,609,464	6,362,789					4.000	4.000	AO	53,023	254,512	04/16/2018	04/16/2048	183,045
84335@-AA-6	SOUTHERN METHODIST UNIVERSITY TX		1.D	44,751,520	44,751,520	39,117,760	44,751,520					3.550	3.550	AO	397,170	1,588,679	12/15/2017	10/01/2047	2,425,317
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC		2.A FE	10,871,296	11,615,000	10,227,270	10,895,046		17,477			4.800	5.283	MS	164,159	557,520	09/30/2024	03/15/2047	11,893,760
84352J-AD-8	SOUTHERN NEW HAMPSHIRE UNIVERSITY		1.E FE	11,475,000	11,475,000	7,870,676	11,475,000					3.500	3.500	JJ	200,813	401,625	11/18/2020	01/01/2050	11,675,813
843646-AJ-9	SOUTHERN POWER COMPANY		2.A FE	4,985,750	5,000,000	4,781,289	4,989,521		357			5.250	5.268	JJ	121,042	262,500	07/10/2013	07/15/2043	5,131,250
84383Q-A#-0	SOUTHERN STAR CENTRAL GAS PIPELINE		2.B FE	6,200,000	6,200,000	6,302,713	6,200,000					5.680	5.680	JD	12,717	352,160	12/18/2024	12/18/2034	6,376,080
84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPELINE		2.B FE	2,600,000	2,600,000	2,508,731	2,600,000					3.790	3.790	JJ	45,712	98,540	07/14/2020	07/14/2030	2,547,375
844741-BF-4	SOUTHWEST AIRLINES CO	LS	2.B FE	7,758,504	7,800,000	7,251,595	7,781,770		4,345			2.625	2.685	FA	80,194	204,750	02/05/2020	02/10/2030	7,902,375

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
844741-BL-1	SOUTHWEST AIRLINES CO	0	2.B FE	3,947,065	3,949,000	3,957,263	3,947,179		114			4.375	4.392	MN	27,835		10/27/2025	11/15/2028	4,035,384
844895-AW-2	SOUTHWEST GAS CORPORATION		2.A FE	12,989,860	13,000,000	11,401,115	12,993,915		212			4.875	4.879	AO	158,438	633,750	10/01/2013	10/01/2043	13,316,875
844895-AX-0	SOUTHWEST GAS CORPORATION		2.A FE	7,197,802	7,600,000	5,774,082	7,218,256		8,350			3.800	4.116	AO	72,200	288,800	10/25/2023	09/29/2046	7,744,400
845011-AA-3	SOUTHWEST GAS CORP		2.A FE	5,570,571	5,563,000	5,514,220	5,566,114		(1,143)			3.700	3.667	AO	51,458	205,831	12/12/2019	04/01/2028	5,665,916
845011-AB-1	SOUTHWEST GAS CORP		2.A FE	1,549,210	1,550,000	1,222,143	1,549,312		17			4.150	4.153	JD	5,360	64,325	05/28/2019	06/01/2049	1,582,163
845011-AC-9	SOUTHWEST GAS CORP		2.A FE	2,396,976	2,400,000	2,182,297	2,398,623		302			2.200	2.213	JD	2,347	52,800	06/01/2020	06/15/2030	1,920,900
845011-AD-7	SOUTHWEST GAS CORP		2.A FE	6,148,832	6,150,000	4,217,845	6,148,922		27			3.180	3.181	FA	73,882	195,570	08/18/2021	08/15/2051	6,247,785
845011-AF-2	SOUTHWEST GAS CORP		2.A FE	499,335	500,000	515,560	499,737		126			5.800	5.829	JD	2,417	29,000	11/29/2022	12/01/2027	514,500
845011-AH-8	SOUTHWEST GAS CORP		2.A FE	4,014,091	4,020,000	4,122,428	4,018,208		1,062			5.450	5.467	MS	59,641	219,090	03/21/2023	03/23/2028	4,129,545
84519#-AD-6	SOUTHWEST POWER POOL INC		1.F	4,603,589	4,603,589	4,518,570	4,603,589					4.820	4.820	MJSD	616	221,893	12/29/2010	12/30/2042	72,757
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO		2.A FE	4,597,993	4,630,000	3,599,132	4,606,212		940			3.900	3.938	AO	45,143	180,570	04/10/2015	04/01/2045	4,567,360
845437-BP-6	SOUTHWESTERN ELECTRIC POWER COMPAN		2.A FE	6,538,193	6,545,000	6,485,631	6,544,665		616			2.750	2.757	AO	44,997	179,988	09/26/2016	10/01/2026	6,634,994
845437-BQ-4	SOUTHWESTERN ELECTRIC POWER COMPAN		2.A FE	9,155,865	12,380,000	9,244,875	9,214,621		58,756			3.850	5.944	FA	198,596	248,325	02/24/2025	02/01/2048	12,618,315
845437-BT-8	SOUTHWESTERN ELECTRIC POWER COMPAN		2.A FE	17,668,662	27,505,000	18,152,817	17,789,173		120,512			3.250	5.942	MN	148,985	893,913	03/27/2025	11/01/2051	27,951,956
845467-AT-6	EXPAND ENERGY CORP		2.C FE	7,134,327	7,250,000	7,162,805	7,167,465		10,794			4.750	4.947	FA	143,490	344,375	11/29/2022	02/01/2032	5,855,850
845743-BL-6	SOUTHWESTERN PUBLIC SERV		2.B FE	2,243,613	2,261,000	2,374,860	2,251,195		632			6.000	6.055	AO	33,915	135,660	10/03/2006	10/01/2036	2,328,830
845743-BN-2	SOUTHWESTERN PUBLIC SERV		1.G FE	1,625,135	1,650,000	1,474,166	1,633,213		722			4.500	4.592	FA	28,050	74,250	08/03/2011	08/15/2041	664,625
845743-BQ-5	SOUTHWESTERN PUBLIC SERVICE COMPAN		1.G FE	5,939,945	5,950,000	4,231,411	5,942,092		261			3.400	3.409	FA	76,424	202,300	08/05/2016	08/15/2046	6,051,150
845743-BR-3	SOUTHWESTERN PUBLIC SERVICE COMPAN		1.G FE	3,131,888	3,150,000	2,369,098	3,135,144		440			3.700	3.732	FA	44,030	116,550	08/02/2017	08/15/2047	3,208,275
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE COMPAN		1.G FE	4,177,930	4,200,000	2,780,590	4,180,711		518			3.150	3.177	MN	22,050	132,300	02/23/2021	05/01/2050	4,215,363
845743-BW-2	SOUTHWESTERN PUBLIC SERVICE CO		1.G FE	149,205	150,000	127,524	149,249		13			5.150	5.185	JD	644	7,725	05/23/2022	06/01/2052	153,863
84612N-AA-1	SPSP 3 3/8 02/27/29		1.B FE	1,955,038	1,790,000	1,755,023	1,856,682		(22,043)			3.375	2.048	FA	20,809	60,413	05/12/2021	02/27/2029	1,565,988
84765E-AA-6	BHSH SYSTEM OBLIGATED GROUP		1.D FE	2,483,442	3,130,000	2,245,273	2,521,239		13,561			3.487	4.887	JJ	50,327	109,143	02/08/2023	07/15/2049	3,159,136
84857@-AA-4	SPIRE MISSOURI INC		1.F Z	7,500,000	7,500,000	7,063,435	7,500,000					3.680	3.680	MS	81,267	276,000	09/15/2017	09/15/2032	7,638,000
84857@-AB-2	SPIRE MISSOURI INC		1.F	11,000,000	11,000,000	9,120,218	11,000,000					4.230	4.230	MS	137,005	465,300	09/15/2017	09/15/2047	11,232,650
84857@-AC-0	SPIRE MISSOURI INC		1.F	9,000,000	9,000,000	7,007,214	9,000,000					4.380	4.380	MS	116,070	394,200	09/15/2017	09/15/2057	9,197,100
84857@-AD-8	SPIRE MISSOURI INC		1.F	6,000,000	6,000,000	5,687,079	6,000,000					2.840	2.840	MN	21,773	170,400	11/12/2019	11/15/2029	5,578,100
84857L-AE-1	SPIRE INC	LS	2.C FE	12,460,163	12,450,000	12,427,465	12,460,100		(62)			6.450	6.439	JD	82,533		11/18/2025	06/01/2056	12,851,513
84858#-AD-5	SPIRE ALABAMA INC		2.A	10,750,000	10,750,000	10,197,349	10,750,000					2.880	2.880	JD	25,800	309,600	12/02/2019	12/01/2029	10,651,200
84858#-AE-3	SPIRE ALABAMA INC		2.A	3,204,000	3,204,000	2,868,509	3,204,000					2.040	2.040	JD	2,905	65,362	12/15/2020	12/15/2030	3,236,681
84859*-AA-4	SPIRE STL PIPELINE LLC		2.B YE	7,867,200	7,867,200	7,190,632	7,867,200					2.950	2.950	JD	10,315	232,082	12/23/2019	12/31/2034	761,746
84859D-AA-5	SPIRE MISSOURI INC		1.F FE	5,134,059	5,250,000	3,559,560	5,143,484		2,698			3.300	3.417	JD	14,438	173,250	03/25/2022	06/01/2051	3,811,875
84859D-AC-1	SPIRE MISSOURI INC		1.F FE	239,893	240,000	241,736	239,961		10			4.800	4.803	FA	4,352	11,520	02/06/2023	02/15/2033	235,520
85205T-AG-5	SPIRIT AEROSYSTEMS INC		2.C FE	9,942,320	9,855,000	9,818,207	9,857,308		(11,041)			3.850	3.732	JD	16,863	379,418	04/25/2017	06/15/2026	10,044,709
85205T-AK-6	SPIRIT AEROSYSTEMS INC		2.C FE	7,188,912	7,200,000	7,208,351	7,196,851		1,185			4.600	4.619	JD	14,720	331,200	05/22/2018	06/15/2028	7,365,600
85221*-AH-7	SQUARE BUTTE ELECTRIC COOPERATIVE		1.G	5,679,920	5,679,920	5,679,123	5,679,920					4.480	4.480	MJSD	707	254,460	05/26/2011	12/30/2031	106,238
85239*-AA-2	STJOHNS(BKNY)CONTRACT BACKED PT TR		1.C YE	7,462,355	7,462,355	7,533,177	7,462,355					5.280	5.280	MON	17,512	394,012	07/06/2022	06/15/2052	41,203
853254-BS-8	STANDARD CHARTERED PLC		1.G FE	26,713,487	23,972,000	24,166,473	25,296,816		(296,361)			4.644	3.173	AO	278,315	1,113,260	02/24/2025	04/01/2031	24,323,986
853254-CG-3	STANDARD CHARTERED PLC		1.G FE	572,266	635,000	625,043	602,566		14,767			2.608	5.288	JJ	7,774	16,561	01/24/2024	01/12/2028	643,280
853254-CN-8	STANDARD CHARTERED PLC		1.G FE	6,011,766	5,618,000	5,982,631	5,912,554		(99,212)			7.767	4.808	MN	54,544	436,350	04/28/2025	11/16/2028	5,836,175
853254-CQ-1	STANLN 6.1 01/09/26 144A		1.G FE	16,213,342	15,960,000	15,964,905	15,962,120		(93,325)			6.170	5.555	JJ	470,483	984,732	05/03/2023	01/09/2027	16,452,366
853254-CS-7	STANDARD CHARTERED PLC		1.G FE	4,001,325	3,858,000	4,009,348	3,967,779		(33,546)			6.301	4.807	JJ	116,144	121,546	04/28/2025	01/09/2029	3,979,546
853254-CU-2	STANDARD CHARTERED PLC		1.G FE	3,170,000	3,170,000	3,433,013	3,170,000					6.296	6.296	JJ	97,020	199,583	06/28/2023	07/06/2034	3,269,792
853254-CW-8	STANDARD CHARTERED PLC	LS	1.G FE	7,336,399	7,125,000	7,321,448	7,257,884		(78,514)			6.750	4.989	FA	191,039	240,469	04/23/2025	02/08/2028	7,365,469
85325C-2A-9	STANDARD CHARTERED PLC		1.G FE	16,787,708	16,953,000	17,298,327	16,815,305		26,579			5.005	5.199	AO	179,127	848,498	12/17/2024	10/15/2030	17,377,249

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
85325C-2D-3	STANDARD CHARTERED PLC		1.G FE	14,565,238	14,560,000	14,943,081	14,564,294		(944)			5.545	5.529	JJ	358,823	403,676	01/13/2025	01/21/2029	14,963,676
853496-AD-9	STANDARD INDUSTRIES INC		3.B FE	7,314,600	7,320,000	7,297,452	7,317,968		962			4.750	4.764	JJ	160,328	347,700	03/04/2022	01/15/2028	7,483,613
853496-AG-2	STANDARD INDUSTRIES INC		3.B FE	7,822,850	8,370,000	8,079,635	7,978,084		71,737			4.375	5.513	JJ	168,853	366,188	02/29/2024	07/15/2030	8,175,000
85434V-AC-2	STANFORD HEALTH CARE		1.C FE	3,603,564	5,275,000	3,461,157	3,651,308		29,720			3.027	5.219	FA	60,321	159,674	05/15/2024	08/15/2051	5,354,837
854403-AD-4	STANFORD UNIVERSITY		1.A FE	4,000,000	4,000,000	3,383,478	4,000,000					4.013	4.013	MN	26,753	160,520	04/03/2012	05/01/2042	4,080,260
854403-AE-2	STANFORD UNIVERSITY		1.A FE	20,000,000	20,000,000	15,349,907	20,000,000					3.563	3.563	JD	59,383	712,600	05/01/2013	06/01/2044	20,356,300
85440K-AA-2	STANFORD UNIVERSITY		1.A FE	4,399,912	4,400,000	3,477,252	4,400,000					3.647	3.647	MN	26,745	160,468	04/04/2017	05/01/2048	4,480,234
854498-AA-6	STANISLAUS REGIONAL HOUSING AUTHOR		1.E Z	4,800,000	4,800,000	5,248,935	4,800,000					6.370	6.370	MON	13,589	305,760	08/15/2024	08/15/2059	1,081,782
854502-AA-9	STANLEY BLACK & DECKER INC		2.A FE	152,559	150,000	146,340	152,559					5.200	4.477	MS	2,600	7,800	12/20/2011	09/01/2040	153,900
854502-AH-4	STANLEY BLACK & DECKER INC		2.B FE	8,134,976	8,141,000	8,150,005	8,141,000		692			4.250	4.248	MN	44,210	345,993	10/30/2018	11/15/2028	8,313,996
854502-AJ-0	STANLEY BLACK & DECKER INC	LS	2.B FE	6,292,944	6,300,000	5,530,145	6,294,336		133			4.850	4.857	MN	39,043	305,550	10/30/2018	11/15/2048	6,452,775
854502-AK-7	STANLEY BLACK & DECKER INC		2.A FE	9,713,272	9,725,000	9,710,395	9,724,950		759			3.400	3.401	MS	110,217	330,650	02/27/2019	03/01/2026	9,890,325
854502-AL-5	STANLEY BLACK & DECKER INC		2.B FE	9,617,866	9,650,000	8,839,960	9,636,395		3,340			2.300	2.335	MS	65,352	221,950	02/03/2020	03/15/2030	9,760,975
854502-AN-1	STANLEY BLACK & DECKER INC		2.B FE	10,986,434	17,325,000	10,319,700	11,023,094		22,819			2.750	5.381	MN	60,878	269,844	11/04/2025	11/15/2050	16,650,844
854502-AQ-4	STANLEY BLACK & DECKER INC	LS	2.A FE	2,694,870	2,700,000	2,447,487	2,696,572		481			3.000	3.022	MN	10,350	81,000	02/22/2022	05/15/2032	1,624,000
854502-AT-8	STANLEY BLACK & DECKER INC	0	2.B FE	6,268,005	6,030,000	6,249,832	6,204,293		(63,712)			6.000	4.541	MS	115,575	295,800	03/20/2025	03/06/2028	6,210,900
85513A-AA-6	US SILICA (STAR HOLDING LLC)		4.B FE	4,143,375	4,200,000	4,040,187	4,149,329		5,954			8.750	9.028	FA	153,125	302,531	02/24/2025	08/01/2031	4,383,750
855170-AA-4	STAR PARENT INC	LS	4.A FE	5,958,938	5,950,000	6,350,421	5,952,765		(3,263)			9.000	8.937	AO	133,875	535,500	10/25/2023	10/01/2030	5,580,300
855244-AK-5	STARBUCKS CORPORATION		2.A FE	3,185,586	3,199,000	3,176,975	3,198,409		1,406			2.450	2.491	JD	3,483	78,376	05/19/2016	06/15/2026	3,238,188
855244-AS-8	STARBUCKS CORPORATION		2.A FE	855,888	960,000	803,428	860,117		2,209			4.500	5.290	MN	5,520	43,200	01/25/2024	11/15/2048	981,600
855244-AT-6	STARBUCKS CORPORATION		2.A FE	47,388	50,000	49,118	48,581		362			3.550	4.407	FA	671	1,775	07/01/2022	08/15/2029	50,888
855244-AU-3	STARBUCKS CORPORATION		2.A FE	12,272,654	14,910,000	12,363,110	12,346,378		46,528			4.450	5.795	FA	250,654	493,283	03/06/2025	08/15/2049	15,241,748
855244-AZ-2	STARBUCKS CORPORATION		2.A FE	3,739,688	3,750,000	3,469,180	3,745,224		1,084			2.550	2.578	MN	12,219	95,625	05/04/2020	11/15/2030	3,797,813
855244-BA-6	STARBUCKS CORPORATION	LS	2.A FE	16,358,678	22,305,000	15,702,196	16,390,169		25,225			3.500	5.462	MN	99,753	407,488	10/28/2025	11/15/2050	22,695,338
855244-BC-2	STARBUCKS CORPORATION	LS	2.A FE	4,241,968	4,250,000	3,921,138	4,244,918		780			3.000	3.022	FA	48,521	127,500	02/09/2022	02/14/2032	4,161,500
855244-BE-8	STARBUCKS CORPORATION		2.A FE	9,861,820	9,850,000	9,855,624	9,850,559		(4,494)			4.750	4.702	FA	176,753	467,875	02/08/2023	02/15/2026	10,083,938
857477-AW-3	STATE STREET CORP		1.F FE	859,500	863,000	859,333	862,869		386			2.650	2.689	MN	2,668	22,870	12/16/2016	05/19/2026	874,435
857477-BD-4	STATE STREET CORP		1.D FE	3,203,281	3,200,000	3,221,094	3,201,233		(319)			4.141	4.127	JD	10,306	132,512	11/28/2018	12/03/2029	3,266,256
857477-BG-7	STATE STREET CORP	LS	1.F FE	99,594	100,000	94,278	99,827		44			2.400	2.445	JJ	1,047	2,400	01/21/2020	01/24/2030	101,200
857477-BN-2	STATE STREET CORP		1.F FE	1,100,000	1,100,000	1,060,653	1,100,000					3.152	3.152	MS	8,764	34,672	03/26/2020	03/30/2031	1,117,336
857477-BP-7	STATE STREET CORP		1.F FE	6,131,919	6,150,000	5,538,950	6,140,068		1,697			2.200	2.233	MS	44,348	135,300	02/26/2021	03/03/2031	5,762,700
857477-BT-9	STATE STREET CORP		1.F FE	8,100,000	8,100,000	7,325,933	8,100,000					2.623	2.623	FA	84,985	212,463	02/02/2022	02/07/2033	4,862,952
857477-BU-6	STATE STREET CORP		1.F FE	5,800,000	5,800,000	5,781,817	5,800,000					4.421	4.421	MN	34,189	256,418	05/10/2022	05/13/2033	5,928,209
857477-BV-4	STATE STREET CORP		1.F FE	7,242,604	7,480,000	7,346,055	7,262,694		20,090			4.164	4.617	FA	127,182	220,276	02/24/2025	08/04/2033	7,635,734
857477-CA-9	STATE STREET CORP		1.D FE	16,808,805	16,780,000	17,025,757	16,798,355		(237)			4.821	4.797	JJ	348,304	750,148	02/24/2025	01/26/2034	17,184,482
857477-CC-5	STATE STREET CORP		1.D FE	7,080,000	7,080,000	7,332,972	7,080,000					5.159	5.159	MN	43,628	365,257	05/15/2023	05/18/2034	7,262,629
857477-CG-6	STATE STREET CORP		1.F FE	12,431,507	11,755,000	12,723,725	12,372,523		(57,262)			6.123	5.299	MN	79,973	719,759	02/24/2025	11/21/2034	12,114,879
857477-CX-9	STATE STREET CORP		1.D FE	4,966,297	4,955,000	5,082,056	4,965,959		(338)			5.146	5.115	FA	87,120	127,492	03/05/2025	02/28/2036	5,082,492
857691-AG-4	STATION CASINOS LLC	LS	4.C FE	8,701,663	8,910,000	8,836,383	8,819,102		39,069			4.500	4.964	FA	151,470	400,950	10/26/2022	02/15/2028	9,110,475
857691-AH-2	STATION CASINOS LLC 144A		4.C FE	528,125	650,000	616,202	563,851		11,230			4.625	7.435	JD	2,505	30,063	07/11/2022	12/01/2031	665,031
857691-AJ-8	STATION CASINOS LLC	LS	4.C FE	8,438,450	8,420,000	8,618,956	8,432,631		(3,452)			6.625	6.572	MS	164,248	557,825	03/28/2024	03/15/2032	8,698,913
858119-BK-5	STEEL DYNAMICS INC		2.B FE	6,852,630	6,750,000	6,527,809	6,796,256		(9,869)			3.450	3.264	AO	49,163	232,875	02/12/2020	04/15/2030	6,866,438
858119-BM-1	STEEL DYNAMICS INC		2.B FE	1,698,093	1,675,000	1,594,049	1,686,777		(2,145)			3.250	3.088	JJ	25,102	54,438	06/19/2020	01/15/2031	1,702,219
858119-BN-9	STEEL DYNAMICS INC	LS	2.B FE	14,733,766	16,082,000	15,448,781	15,605,304		253,121			1.650	3.329	AO	56,019	265,353	05/25/2022	10/15/2027	16,214,677
858119-BP-4	STEEL DYNAMICS INC		2.B FE	722,498	750,000	515,779	725,601		615			3.250	3.446	AO	5,146	24,375	10/07/2020	10/15/2050	381,094
858119-BS-8	STEEL DYNAMICS INC		2.B FE	11,455,056	11,550,000	11,832,312	11,462,569		7,513			5.250	5.354	MN	77,481	409,303	03/10/2025	05/15/2035	11,853,188

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
858119-BT-6	STEEL DYNAMICS INC		2.B FE	12,640,228	12,625,000	12,619,978	12,641,537		1,309			5.750	5.740	MN	92,759	105,764	12/04/2025	05/15/2055	12,987,969
858586-J#-8	STEPAN COMPANY		2.C PL	28,860,000	28,860,000	27,700,989	28,860,000					2.370	2.370	MS	186,195	683,982	09/23/2021	09/23/2028	5,840,398
858586-K#-6	STEPAN COMPANY		2.C PL	23,400,000	23,400,000	21,920,407	23,400,000					2.830	2.830	MS	220,740	662,220	03/01/2022	03/01/2032	2,578,841
858586-K*-0	STEPAN COMPANY		2.C PL	10,200,000	10,200,000	9,458,296	10,200,000					2.730	2.730	JD	16,244	278,460	12/10/2021	12/10/2031	1,203,968
858628-AB-2	STEPAN COMPANY		2.C Z	27,400,000	27,400,000	28,544,040	27,400,000					6.170	6.170	MN	187,842	845,290	05/21/2025	05/21/2033	5,649,058
85917P-AA-5	STERIS IRISH FINCO UNLIMITED CO		2.B FE	6,261,711	6,250,000	5,772,075	6,256,665		(1,153)			2.700	2.676	MS	49,688	168,750	06/16/2021	03/15/2031	6,334,375
85917P-AB-3	STERIS IRISH FINCO UNLIMITED CO		2.B FE	447,840	450,000	334,476	448,038		46			3.750	3.777	MS	4,969	16,875	03/24/2021	03/15/2051	458,438
85984X-AA-6	STETSON UNIVERSITY INC		2.A FE	351,258	300,000	214,559	347,276		(765)			4.094	3.311	JD	1,024	12,282	05/13/2020	12/01/2059	306,141
861932-AA-9	AIR TRANSPORT SERVICES GROUP INC		3.A FE	10,270,200	10,120,000	10,709,713	10,250,320		(19,881)			7.250	6.891	MS	216,034	421,878	02/25/2025	03/15/2032	10,486,850
86333@-AB-1	STRIPE INC		2.B Z	20,100,000	20,100,000	20,319,798	20,100,000					5.320	5.320	MS	282,182		09/26/2025	09/26/2032	20,634,660
86333@-AC-9	STRIPE INC		2.B Z	12,700,000	12,700,000	12,837,850	12,700,000					5.680	5.680	MS	190,359		09/26/2025	09/26/2035	13,060,680
863667-AJ-0	STRYKER CORPORATION		2.A FE	21,043,518	22,650,000	20,297,270	21,060,697		5,408			4.625	5.185	MS	308,449	286,750	12/04/2025	03/15/2046	23,173,781
863667-AN-1	STRYKER CORPORATION		2.A FE	14,705,035	14,910,000	14,895,880	14,890,307		82,487			3.500	4.051	MS	153,656	521,850	12/14/2022	03/15/2026	14,763,925
863667-AY-7	STRYKER CORPORATION		2.A FE	5,935,839	5,950,000	5,406,804	5,943,030		1,562			1.950	1.978	JD	5,157	116,025	02/19/2021	06/15/2030	5,452,650
863667-AZ-4	STRYKER CORPORATION		2.A FE	4,239,473	4,600,000	3,020,259	4,268,053		7,614			2.900	3.293	JD	5,929	133,400	03/25/2022	06/15/2050	4,666,700
864486-AK-1	SUBURBAN PROPANE PARTNERS L.P.		4.A FE	3,190,000	3,190,000	3,193,120	3,190,000					5.875	5.875	MS	62,471	187,413	02/07/2017	03/01/2027	3,211,650
864486-AL-9	SUBURBAN PROPANE PARTNERS L.P.	LS	4.A FE	3,505,500	3,480,000	3,341,595	3,492,190		(3,206)			5.000	4.887	JD	14,500	174,000	05/12/2021	06/01/2031	3,054,500
86468@-AG-7	SUEZ WATER RESOURCES LLC		1.F	2,300,000	2,300,000	2,302,807	2,300,000					4.680	4.680	AO	23,322	107,640	05/19/2020	04/13/2026	1,739,780
86468@-AH-5	SUEZ WATER RESOURCES LLC		1.F	5,800,000	5,800,000	5,743,142	5,800,000					3.470	3.470	AO	41,929	201,260	05/19/2020	10/16/2027	5,900,630
86468@-AJ-1	SUEZ WATER RESOURCES LLC		1.F	5,800,000	5,800,000	5,532,503	5,800,000					3.910	3.910	AO	47,246	226,780	05/19/2020	10/16/2032	5,913,390
86468@-AL-6	VEOLIA UTILITY RESOURCES LLC		1.F	12,000,000	12,000,000	6,875,851	12,000,000					3.140	3.140	MN	53,380	376,800	11/10/2021	11/10/2061	12,188,400
86562M-AR-1	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	3,950,000	3,950,000	3,922,743	3,950,000					3.364	3.364	JJ	62,379	132,878	07/06/2017	07/12/2027	4,016,439
86562M-AV-2	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	10,726,485	11,041,000	10,939,935	10,810,095		83,610			3.352	4.578	AO	75,047	185,047	04/23/2025	10/18/2027	11,226,047
86562M-BW-9	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	3,500,000	3,500,000	3,298,622	3,500,000					2.750	2.750	JJ	44,382	96,250	01/06/2020	01/15/2030	3,548,125
86562M-BZ-2	SUMITOMO MITSUI FINANCIAL GROUP IN		2.A FE	3,050,000	3,050,000	2,758,052	3,050,000					2.142	2.142	MS	17,785	65,331	09/14/2020	09/23/2030	3,082,666
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	1,600,000	1,600,000	1,459,142	1,600,000					2.130	2.130	JJ	16,377	34,080	06/29/2020	07/08/2030	909,585
86562M-CJ-7	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	3,800,000	3,800,000	3,380,840	3,800,000					2.222	2.222	MS	24,393	84,436	09/13/2021	09/17/2031	3,437,774
86562M-CK-4	SUMITOMO MITSUI FINANCIAL GROUP IN		2.A FE	2,000,000	2,000,000	1,471,323	2,000,000					2.930	2.930	MS	16,929	58,600	09/13/2021	09/17/2041	2,029,300
86562M-CM-0	SUMITOMO MITSUI FINANCIAL GROUP IN	LS	1.G FE	5,000,000	5,000,000	4,909,667	5,000,000					2.174	2.174	JJ	50,425	108,700	01/05/2022	01/14/2027	5,054,350
86562M-CQ-1	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	3,400,000	3,400,000	2,612,321	3,400,000					3.050	3.050	JJ	48,105	103,700	01/05/2022	01/14/2042	3,451,850
86562M-CS-7	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	8,100,000	8,100,000	8,639,200	8,100,000					5.766	5.766	JJ	217,955	467,046	01/03/2023	01/13/2033	7,819,108
86562M-CT-5	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	15,000,000	15,000,000	15,006,558	15,000,000					5.464	5.464	JJ	382,480	819,600	01/03/2023	01/13/2026	15,409,800
86562M-CY-4	SUMITOMO MITSUI FINANCIAL GROUP IN	LS	2.A FE	10,000,000	10,000,000	10,886,420	10,000,000					6.184	6.184	JJ	288,587	618,400	07/06/2023	07/13/2043	10,309,200
86562M-DB-3	SUMITOMO MITSUI FINANCIAL GROUP IN	0	1.G FE	2,293,962	2,200,000	2,290,987	2,293,867		(95)			5.800	4.011	JJ	59,547		12/29/2025	07/13/2028	2,200,000
86562M-DG-2	SUMITOMO MITSUI FINANCIAL GROUP IN	LS	1.G FE	12,374,040	12,000,000	12,502,720	12,303,409		(70,631)			5.716	4.708	MS	203,871	342,960	04/23/2025	09/14/2028	12,342,960
86562M-DP-2	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	4,791,852	4,680,000	4,927,641	4,784,165		(7,687)			5.558	5.231	JJ	124,277	130,057	02/24/2025	07/09/2034	4,810,057
86562M-DU-1	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	8,896,473	8,675,000	9,207,566	8,882,183		(14,290)			5.632	5.296	JJ	225,288	244,288	02/24/2025	01/15/2035	8,919,288
86563V-AV-1	SUMITOMO MITSUI TRUST BANK LTD		1.F FE	12,003,420	12,000,000	11,934,126	12,000,169		(721)			1.550	1.544	MS	49,600	186,000	03/19/2021	03/25/2026	12,093,000
86563V-AY-5	SUMITOMO MITSUI TRUST BANK LTD		1.F FE	31,086,967	33,000,000	32,401,529	32,516,612		655,080			1.350	3.357	MS	129,938	445,500	09/26/2023	09/16/2026	33,222,750
86563V-BE-8	SUMITOMO MITSUI TRUST BANK LTD		1.F FE	1,247,425	1,250,000	1,271,138	1,249,050		521			4.950	4.997	MS	18,219	61,875	09/06/2022	09/15/2027	1,280,938
86563V-BL-2	SUMITOMO MITSUI TRUST BANK LTD		1.F FE	5,000,000	5,000,000	5,033,774	5,000,000					3.660	3.660	MJSD	8,785	276,234	09/05/2023	09/14/2026	5,049,375
86563V-BP-3	SUMITOMO MITSUI TRUST BANK LTD		1.F FE	4,496,580	4,500,000	4,564,611	4,498,638		1,089			5.200	5.227	MS	74,100	234,000	02/29/2024	03/07/2027	4,617,000
86564U-AA-8	SUMMA HEALTH		1.C FE	9,713,351	13,651,000	10,774,715	9,884,483		65,193			3.511	5.529	MN	61,242	479,287	05/30/2024	11/15/2051	13,890,643
867229-AD-8	SUNCOR ENERGY INC		2.A FE	912,413	922,000	977,131	917,334		444			5.950	6.023	JD	4,572	54,859	08/14/2007	12/01/2034	949,430
86765B-AV-1	SUNOCO LOGISTICS PARTNERS OPERATIO		2.B FE	8,274,840	10,130,000	9,132,272	8,351,478		34,212			5.400	6.981	AO	136,755	547,020	10/10/2023	10/01/2047	10,403,510
86765K-AC-3	SUNOCO LP		3.A FE	4,930,000	4,930,000	5,212,667	4,930,000					7.250	7.250	MN	59,571	357,425	04/16/2024	05/01/2032	5,108,713

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
86765K-AD-1	SUNOCO LP		3.A FE	2,823,975	2,820,000	2,889,781	2,823,372		(603)			6.250	6.219	JJ	88,125	44,552	03/21/2025	07/01/2033	2,908,125
86765K-AH-2	SUNOCO LP		3.A FE	3,833,247	3,890,000	3,899,737	3,838,358		5,111			5.875	6.797	JJ	105,381		11/07/2025	07/15/2027	4,004,269
86765K-AK-5	SUNOCO LP		3.A FE	4,521,128	4,560,000	4,429,942	4,522,289		1,160			4.625	4.836	MN	35,150		11/07/2025	05/01/2030	4,542,675
86765K-AL-3	SUNOCO LP		3.A FE	3,302,110	3,300,000	3,396,829	3,302,104		(6)			6.625	6.604	FA	82,592		11/07/2025	08/15/2032	3,409,313
86765L-AT-4	SUNOCO LP / SUNOCO FINANCE CORP	LS	3.A FE	1,330,050	1,500,000	1,473,086	1,406,591		24,053			4.500	6.577	MN	8,625	67,500	10/07/2022	05/15/2029	1,186,100
86765L-AZ-0	SUNOCO LP/FINANCE CORP		3.A FE	6,977,019	7,000,000	6,835,991	6,985,621		2,627			4.500	4.544	AO	53,375	315,000	07/18/2022	04/30/2030	5,971,400
86787G-AJ-1	TRUIST BANK		1.G FE	4,775,712	4,800,000	4,786,419	4,799,347		2,871			3.300	3.337	MN	20,240	158,400	05/11/2016	05/15/2026	4,675,900
867898-AG-9	SUNSWEET GROWERS INC		2.C Z	257,143	257,143	254,189	257,143					3.180	3.180	MN	886	8,177	11/22/2016	11/22/2026	37,319
867898-AH-7	SUNSWEET GROWERS INC		2.C Z	1,142,857	1,142,857	1,121,629	1,142,857					2.660	2.660	JJ	13,258	30,400	07/24/2017	07/24/2027	82,718
867898-AJ-3	SUNSWEET GROWERS INC		2.C Z	428,571	428,571	428,929	428,571					4.520	4.520	MN	2,583	19,371	11/13/2018	11/13/2028	62,608
867898-AK-0	SUNSWEET GROWERS		2.C Z	2,642,857	2,642,857	2,592,008	2,642,857					3.600	3.600	AO	16,386	95,143	10/29/2019	10/29/2029	384,347
867898-AL-8	SUNSWEET GROWERS INC.		2.C Z	1,428,571	1,428,571	1,381,056	1,428,571					3.250	3.250	MN	6,319	46,429	11/12/2020	11/12/2030	207,398
867898-AM-6	SUNSWEET GROWERS INC		2.C Z	2,000,000	2,000,000	2,032,607	2,000,000					5.420	5.420	AO	20,777	108,400	10/22/2024	10/22/2034	293,457
86828L-AC-6	SUPERIOR PLUS LP AND SUPERIOR GENE		3.C FE	7,276,800	7,200,000	7,028,783	7,204,217		(15,153)			4.500	4.272	MS	95,400	324,000	07/15/2022	03/15/2029	6,544,000
86881W-AF-9	SURGERY CENTER HOLDINGS INC		5.A FE	3,910,000	3,910,000	3,959,571	3,910,000					7.250	7.250	AO	59,845	283,475	03/26/2024	04/15/2032	4,051,738
86944B-AE-3	SUTTER HEALTH		1.E FE	932,146	1,090,000	886,845	938,906		3,477			4.091	5.134	FA	16,846	44,592	01/05/2024	08/15/2048	1,112,296
86944B-AJ-2	SUTTER HEALTH		1.E FE	1,630,721	2,245,000	1,569,652	1,647,681		11,578			3.361	5.310	FA	28,505	75,454	07/09/2024	08/15/2050	2,272,559
86944B-AL-7	SUTTER HEALTH		1.E FE	383,901	420,000	416,557	384,937		474			5.547	6.181	FA	8,801	23,297	10/27/2023	08/15/2053	431,649
86944B-AM-5	SUTTER HEALTH		1.C FE	4,552,056	4,500,000	3,659,115	4,548,918		(1,352)			4.091	4.016	FA	69,547	184,095	06/09/2023	08/15/2048	4,592,048
86959L-AH-6	SVENSKA HANDELSBANKEN AB		1.F FE	20,000,000	20,000,000	19,770,745	20,000,000					1.418	1.418	JD	15,756	283,600	06/07/2021	06/11/2027	20,141,800
86959L-AL-7	SVENSKA HANDELSBANKEN		1.C FE	18,921,954	18,950,000	18,998,179	18,942,159		5,185			3.950	3.980	JD	43,664	748,525	06/01/2022	06/10/2027	19,324,263
86959L-AN-3	SVENSKA HANDELSBANKEN AB		1.C FE	10,000,000	10,000,000	10,045,338	10,000,000					3.680	3.680	MJSD	17,472	561,836	06/08/2023	06/15/2026	10,097,500
86964W-AF-9	SUZANO AUSTRIA GMBH		2.C FE	6,766,155	6,121,000	6,293,153	6,430,978		(92,201)			6.000	4.023	JJ	169,348	287,160	07/07/2025	01/15/2029	5,542,430
86964W-AH-5	SUZANO AUSTRIA GMBH 5% 15 JAN 2030-29		2.C FE	3,828,693	3,830,000	3,830,038	3,829,243		550			5.000	5.003	JJ	88,303	50,250	09/05/2025	01/15/2030	3,925,750
86964W-AJ-1	SUZANO AUSTRIA GMBH		2.C FE	8,401,357	9,290,000	8,765,951	8,594,997		103,218			3.750	5.443	JJ	160,640	273,188	10/23/2025	01/15/2031	9,260,438
86964W-AK-8	SUZANO AUSTRIA GMBH	LS	2.C FE	8,720,102	9,650,000	8,632,299	8,866,769		99,370			3.125	4.639	JJ	139,054	282,656	10/01/2025	01/15/2032	8,937,500
86964W-AL-6	SUZANO AUSTRIA GMBH		2.C FE	5,119,942	5,200,000	4,921,871	5,160,386		12,027			2.500	2.791	MS	38,278	127,500	05/22/2025	09/15/2028	5,265,000
870195-AC-8	SWEDBANK AB	LS	1.C FE	3,219,337	3,180,000	3,282,777	3,213,518		(5,818)			4.998	4.698	MN	18,101	158,936	03/20/2025	11/20/2029	3,259,468
87020P-AT-4	SWEDBANK AB		1.F FE	2,650,000	2,650,000	2,709,970	2,650,000					5.337	5.337	MS	39,679	141,431	09/12/2022	09/20/2027	2,720,715
87088Q-AB-0	SWISS RE SUBORDINATED FINANCE PLC		2.A FE	33,996,548	33,600,000	34,809,402	33,995,808		(740)			6.191	6.084	AO	520,044	773,875	11/04/2025	04/01/2046	34,640,088
87089N-AA-8	SWISS RE FINANCE (LUXEMBOURG) SA		1.F FE	4,400,000	4,400,000	4,431,305	4,400,000					5.000	5.000	AO	54,389	220,000	03/26/2019	04/02/2049	4,100,000
87124V-C#-4	SYDNEY AIRPORT FINANCE COMPANY		2.A	3,545,640	3,267,564	2,654,834	3,267,564				233,728	4.850	4.850	FA	64,271	151,163	02/05/2019	02/05/2044	3,346,803
87124V-D*-7	SYDNEY AIRPORT FINANCE COMPANY		2.A	3,907,440	3,600,989	2,814,382	3,600,989				257,578	4.900	4.900	FA	71,560	168,305	02/05/2019	02/05/2049	3,689,213
87124V-E*-6	SYDNEY AIRPORT FINANCE COMPANY		2.A	6,159,599	6,001,648	4,298,627	6,001,648				429,297	3.280	3.280	JD	8,202	194,094	06/16/2020	06/16/2040	6,100,075
87164D-VJ-6	SYNOVUS BANK	0	2.B FE	5,064,800	5,000,000	5,107,153	5,054,473		(10,327)			5.625	5.058	FA	106,250	140,625	07/31/2025	02/15/2028	5,140,625
87165B-AR-4	SYNCHRONY FINANCIAL		2.C FE	3,196,416	3,200,000	2,873,868	3,197,789		344			2.875	2.888	AO	16,100	92,000	10/25/2021	10/28/2031	2,383,781
87166F-AE-3	SYNCHRONY BANK		2.B FE	18,950,000	18,950,000	19,328,902	18,950,000					5.625	5.625	FA	379,000	1,065,938	08/18/2022	08/23/2027	19,482,969
871829-AD-9	SYSCO CORPORATION		2.B FE	2,738,576	2,356,000	2,438,377	2,400,047		(31,877)			7.160	5.634	AO	35,612	168,690	09/24/2002	04/15/2027	2,440,345
871829-BF-3	SYSCO CORPORATION		2.B FE	4,326,641	4,350,000	4,307,433	4,346,614		2,583			3.250	3.302	JJ	65,190	141,375	06/19/2017	07/15/2027	4,014,188
871829-BH-9	SYSCO CORPORATION		2.B FE	4,597,116	5,570,000	4,731,464	4,620,693		17,983			4.450	5.828	MS	72,982	181,115	04/02/2025	03/15/2048	5,693,933
871829-BJ-5	SYSCO CORPORATION		2.B FE	10,818,517	13,415,000	9,373,476	10,829,938		9,375			3.300	4.571	FA	167,240	159,720	11/04/2025	02/15/2050	11,603,348
871829-BK-2	SYSCO CORPORATION		2.B FE	1,943,117	1,950,000	1,816,456	1,947,011		719			2.400	2.439	FA	17,680	46,800	02/11/2020	02/15/2030	1,973,400
871829-BN-6	SYSCO CORPORATION		2.B FE	20,129,767	18,230,000	20,084,926	20,112,290		(17,395)			6.600	5.793	AO	300,795	661,980	11/04/2025	04/01/2050	18,831,590
871829-BQ-9	SYSCO CORPORATION		2.B FE	6,024,689	6,190,000	5,553,808	6,072,947		17,490			2.450	2.769	JD	7,161	151,655	04/20/2023	12/14/2031	5,962,153
871829-BR-7	SYSCO CORPORATION	LS	2.B FE	3,097,957	3,365,000	2,249,963	3,105,293		4,812			3.150	3.572	JD	5,005	105,998	09/11/2024	12/14/2051	3,316,424
871911-AU-7	SYSTEM ENERGY RESOURCES INC		2.B FE	3,982,514	4,140,000	4,296,664	4,063,637		30,434			6.000	6.886	AO	52,440	248,400	03/08/2023	04/15/2028	4,264,200

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
87236Y-AF-5	TD AMERITRADE HOLDING CORPORATION		1.G FE	1,768,314	1,772,000	1,753,661	1,771,505		382			3.300	3.323	AO	14,619	58,476	04/24/2017	04/01/2027	1,801,238
87254O-AV-1	TJX COMPANIES INC	0	1.F FE	1,815,760	2,000,000	1,879,723	1,856,047		40,287			1.150	4.379	MN	2,939	23,000	04/15/2025	05/15/2028	2,011,500
87264A-AV-7	T-MOBILE USA INC REG		2.A FE	291,313	290,000	290,118	290,020		(236)			4.750	4.662	FA	5,740	13,775	08/06/2019	02/01/2028	174,038
87264A-AZ-8	T-MOBILE USA INC		2.A FE	12,515,445	12,320,000	10,187,899	12,445,297		(7,510)			4.500	4.382	AO	117,040	554,400	04/12/2024	04/15/2050	12,597,200
87264A-BD-6	T-MOBILE USA INC		2.A FE	20,115,492	19,900,000	19,839,962	19,850,600		21,034			3.750	3.828	AO	157,542	746,250	08/07/2024	04/15/2027	20,273,125
87264A-BF-1	T-MOBILE USA INC	LS	2.A FE	4,138,114	4,290,000	4,223,184	4,197,562		19,827			3.875	4.422	AO	35,095	166,238	02/06/2023	04/15/2030	4,373,119
87264A-BN-4	T-MOBILE USA INC		2.A FE	2,079,707	2,100,000	1,408,790	2,081,767		511			3.300	3.351	FA	26,180	69,300	06/25/2021	02/15/2051	1,067,325
87264A-BR-5	T-MOBILE USA INC		2.A FE	10,006,079	10,840,000	10,815,222	10,804,114		288,274			2.250	5.027	FA	92,140	243,900	02/06/2023	02/15/2026	10,961,950
87264A-BU-8	T-MOBILE USA INC		2.A FE	9,205,613	9,850,000	9,811,007	9,788,918		207,542			2.625	4.823	AO	54,585	258,563	01/24/2023	04/15/2026	9,979,281
87264A-CA-1	T-MOBILE USA INC		2.A FE	99,787	100,000	96,024	99,943		30			2.050	2.078	FA	774	2,050	06/18/2020	02/15/2028	101,025
87264A-CB-9	T-MOBILE USA INC		2.A FE	5,052,027	5,050,000	4,617,364	5,051,962		(53)			2.550	2.541	FA	48,648	128,775	06/16/2021	02/15/2031	5,114,388
87264A-CQ-6	T-MOBILE USA INCE		2.A FE	1,759,402	1,800,000	1,620,377	1,771,128		3,894			2.700	2.960	MS	14,310	48,600	11/29/2022	03/15/2032	1,520,250
87264A-CT-0	T-MOBILE USA INC		2.A FE	2,929,347	4,155,000	2,804,752	2,963,077		19,574			3.400	5.445	AO	29,824	141,270	08/14/2024	10/15/2052	4,225,635
87264A-CW-3	T-MOBILE USA INC		2.A FE	425,210	425,000	412,414	425,281		6			5.650	5.645	JJ	11,072	24,013	09/12/2022	01/15/2053	437,006
87264A-CY-9	T-MOBILE USA INC		2.A FE	8,969,456	8,985,000	9,184,553	8,974,191		1,151			5.050	5.069	JJ	209,226	453,743	02/06/2023	07/15/2033	9,211,871
87264A-DB-8	T-MOBILE USA INC		2.A FE	3,635,218	3,650,000	3,594,918	3,636,499		558			5.750	5.777	JJ	96,776	209,875	05/08/2023	01/15/2054	3,754,938
87264A-DD-4	T-MOBILE USA INC		2.A FE	10,836,022	10,840,000	11,070,509	10,835,275		(53)			6.000	6.003	JD	28,907	650,400	09/11/2023	06/15/2054	11,165,200
87264A-DF-9	T-MOBILE USA INC		2.A FE	3,539,395	3,550,000	3,635,063	3,541,377		1,132			5.150	5.186	AO	38,596	182,825	01/09/2024	04/15/2034	3,641,413
87264A-DG-7	T-MOBILE USA INC		2.A FE	20,745,858	20,565,000	19,546,321	20,745,555		(1,706)			5.500	5.439	JJ	521,551	1,131,075	08/14/2024	01/15/2055	21,130,538
87264A-DM-4	T-MOBILE USA INC		2.A FE	10,000,320	10,560,000	10,394,318	10,042,153		41,833			4.700	5.392	JJ	228,859	248,160	01/28/2025	01/15/2035	10,808,160
87264A-DU-6	T-MOBILE USA INC		2.A FE	14,997,800	15,000,000	15,032,442	14,996,842		(958)			5.875	5.877	MN	112,604	558,125	03/25/2025	11/15/2055	15,440,625
87264A-DY-8	T-MOBILE USA INC		2.A FE	14,916,237	14,700,000	14,401,509	14,916,237					5.700	5.596	JJ	190,855		10/22/2025	01/15/2056	15,118,950
87265H-AG-4	TRI POINTE GROUP INC		3.B FE	690,000	690,000	701,920	690,000					5.700	5.700	JD	1,748	39,330	06/03/2020	06/15/2028	709,665
87268L-AA-5	TR FINANCE LLC		1.G FE	16,298,421	16,235,000	16,169,282	16,236,070		(62,351)			3.350	2.840	MN	69,495	543,873	03/20/2025	05/15/2026	16,456,099
87268L-AD-9	TR FINANCE LLC		1.G FE	611,905	585,000	586,962	611,242		(663)			5.650	5.253	MN	3,489	33,053	03/20/2025	11/23/2043	601,526
87268L-AE-7	TR FINANCE LLC		1.G FE	1,612,626	1,617,000	1,684,574	1,613,133		507			5.500	5.532	FA	33,598	44,468	03/20/2025	08/15/2035	1,661,468
872882-AK-1	TSMC GLOBAL LTD		1.D FE	5,490,705	5,500,000	4,995,253	5,494,882		897			2.250	2.269	AO	23,375	123,750	04/20/2021	04/23/2031	4,297,813
872882-AM-7	TSMC GLOBAL LTD		1.D FE	5,497,305	5,500,000	5,535,503	5,499,097		548			4.375	4.386	JJ	106,276	240,625	07/19/2022	07/22/2027	5,620,313
872898-AC-5	TSMC ARIZONA CORP		1.D FE	6,297,233	6,325,000	5,768,992	6,308,144		2,656			2.500	2.550	AO	28,990	158,125	10/20/2021	10/25/2031	2,986,875
872898-AE-1	TSMC ARIZONA CORP	LS	1.D FE	1,874,502	1,900,000	1,441,044	1,876,824		560			3.250	3.321	AO	11,321	61,750	10/20/2021	10/25/2051	1,321,125
87305N-A#-5	TTX COMPANY		1.F	13,400,000	13,400,000	13,150,145	13,400,000					3.180	3.180	MS	117,183	426,120	09/22/2017	09/22/2027	13,613,060
87305N-B#-4	TTX COMPANY		1.F	11,500,000	11,500,000	10,865,489	11,500,000					2.940	2.940	JD	1,878	338,100	06/29/2020	06/29/2030	11,161,700
87305N-B*-8	TTX COMPANY		1.F FE	18,300,000	18,300,000	16,438,223	18,300,000					4.150	4.150	MS	194,082	759,450	03/29/2019	03/29/2039	18,679,725
87305N-C#-3	TTX COMPANY		1.F Z	25,000,000	25,000,000	25,055,966	25,000,000					5.050	5.050	MN	122,743	1,262,500	05/26/2023	05/26/2026	25,631,250
87305N-E#-1	TTX COMPANY		1.F Z	3,000,000	3,000,000	3,040,427	3,000,000					5.250	5.250	MN	15,313	157,500	05/26/2023	05/26/2035	3,078,750
87305Q-CM-1	TTX COMPANY		1.F FE	9,789,808	9,800,000	8,266,186	9,791,989		242			4.200	4.206	JJ	205,800	411,600	06/06/2016	07/01/2046	10,005,800
87305R-AK-5	TTM TECHNOLOGIES INC	LS	3.C FE	4,281,900	4,260,000	4,160,450	4,260,803		(4,744)			4.000	3.884	MS	56,800	170,400	10/18/2021	03/01/2029	3,865,800
87312@-AF-5	TWE US FINANCE CO		2.B PL	5,100,000	5,100,000	5,100,959	5,100,000					4.910	4.910	MS	63,994	250,410	09/29/2022	09/29/2032	5,122,750
87312@-AG-3	TWE US FINANCE CO		2.B PL	15,700,000	15,700,000	15,473,131	15,700,000					5.010	5.010	MS	201,012	786,570	09/29/2022	09/29/2034	15,785,770
87312@-AH-1	TWE US FINANCE CO		2.B	11,700,000	11,700,000	11,607,708	11,700,000					3.720	3.720	JD	4,836	435,240	12/20/2023	06/27/2027	10,695,300
87312@-AJ-7	TWE US FINANCE CO		2.B	5,600,000	5,600,000	5,478,099	5,600,000					3.820	3.820	JD	2,377	213,920	12/20/2023	06/27/2029	5,095,500
874054-AK-5	TAKE-TWO INTERACTIVE SOFTWARE INC.	0	2.B FE	5,956,887	5,900,000	6,014,285	5,942,796		(14,091)			4.950	4.599	MS	75,446	217,800	03/28/2025	03/28/2028	6,046,025
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		2.A FE	231,991	240,000	245,689	235,227		1,499			5.000	5.752	MN	1,167	12,000	10/17/2023	11/26/2028	246,000
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD		2.A FE	11,248,922	11,250,000	10,288,649	11,250,202		125			2.050	2.049	MS	58,297	230,625	02/17/2021	03/31/2030	8,536,613
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD		2.A FE	28,741,033	40,010,000	26,815,686	28,935,297		111,462			3.175	5.138	JJ	606,929	598,805	10/28/2025	07/09/2050	39,121,346
874060-BD-7	TAKEDA PHARMACEUTICAL CO LTD		2.A FE	1,342,667	2,130,000	1,368,526	1,354,046		6,894			3.375	5.841	JJ	34,346	71,888	04/30/2024	07/09/2060	2,165,944

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
874060-BK-1	TAKEDA PHARMACEUTICAL CO LTD		2.A FE	19,944,800	20,000,000	20,681,714	19,951,296		4,418			5.300	5.336	JJ	518,222	1,060,000	06/27/2024	07/05/2034	20,530,000
874060-BM-7	TAKEDA PHARMACEUTICAL CO LTD		2.A FE	15,845,547	15,540,000	15,288,958	15,841,064		(3,646)			5.650	5.512	JJ	429,249	716,420	02/24/2025	07/05/2054	15,979,005
874060-BN-5	TAKEDA PHARMACEUTICAL CO LTD		2.A FE	8,697,213	8,695,000	8,600,360	8,697,657		518			5.800	5.797	JJ	246,552	308,125	02/24/2025	07/05/2064	8,947,155
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		4.A FE	10,692,241	10,591,000	10,596,984	10,591,737		(17,888)			5.500	5.315	JJ	268,600	582,505	05/28/2019	01/15/2028	10,758,953
87470L-AK-7	TALLGRASS ENERGY PARTNERS LP		4.A FE	1,150,000	1,150,000	1,144,684	1,150,000					6.000	6.000	MS	23,000	69,000	08/11/2021	09/01/2031	927,000
87470L-AL-5	TALLGRASS ENERGY PARTNERS LP / TAL		4.A FE	5,296,000	5,296,000	5,478,400	5,296,000					7.375	7.375	FA	147,552	390,580	02/20/2024	02/15/2029	5,480,921
875127-AV-4	TAMPA ELECTRIC COMPANY		1.G FE	613,144	617,000	688,822	614,815		143			6.550	6.598	MN	5,164	40,414	05/09/2006	05/15/2036	637,207
875127-BA-9	TAMPA ELECTRIC COMPANY		1.G FE	3,460,707	3,340,000	2,829,551	3,422,377		(3,744)			4.100	3.887	JD	6,086	136,940	04/16/2013	06/15/2042	3,408,470
875127-BD-3	TAMPA ELECTRIC COMPANY		1.G FE	6,986,980	7,000,000	5,723,947	6,989,859		333			4.200	4.211	MN	37,567	294,000	05/15/2015	05/15/2045	7,147,000
875127-BE-1	TAMPA ELECTRIC COMPANY		1.G FE	1,395,884	1,400,000	1,160,297	1,396,576		169			4.300	4.317	JD	2,676	60,200	06/05/2018	06/15/2048	1,430,100
875127-BF-8	TAMPA ELECTRIC COMPANY		1.G FE	4,911,324	5,800,000	4,859,084	4,912,754		1,430			4.450	5.633	JD	11,471	129,050	12/04/2025	06/15/2049	5,929,050
875127-BG-6	TAMPA ELECTRIC COMPANY		1.G FE	4,410,533	4,570,000	3,333,491	4,419,711		3,238			3.625	3.823	JD	7,363	165,663	09/11/2024	06/15/2050	4,601,925
875127-BH-4	TAMPA ELECTRIC COMPANY		1.G FE	5,305,595	5,250,000	4,786,568	5,280,842		(5,819)			2.400	2.272	MS	37,100	126,000	06/29/2021	03/15/2031	4,452,800
875127-BJ-0	TAMPA ELECTRIC COMPANY		1.G FE	10,190,729	13,930,000	9,889,991	10,263,407		62,033			3.450	5.351	MS	141,506	480,585	02/24/2025	03/15/2051	14,170,293
875127-BL-5	TAMPA ELECTRIC COMPANY		1.G FE	11,756,577	12,770,000	11,598,448	11,762,778		3,905			5.000	5.572	JJ	294,419	103,500	12/04/2025	07/15/2052	13,089,250
875127-BN-1	TAMPA ELECTRIC COMPANY		1.G FE	7,425,436	7,490,000	7,608,192	7,429,510		4,074			5.150	5.262	MS	128,578	187,510	03/05/2025	03/01/2035	7,682,868
87612B-BQ-4	TARGA RESOURCES PARTNERS LP		2.B FE	895,725	960,000	976,084	915,031		9,216			5.500	6.771	MS	17,600	52,800	10/04/2023	03/01/2030	986,400
87612B-BU-5	TARGA RESOURCES PARTNERS LP		2.B FE	1,644,750	1,700,000	1,624,371	1,663,298		5,231			4.000	4.411	JJ	31,356	68,000	03/24/2022	01/15/2032	1,632,000
87612E-BN-5	TARGET CORPORATION	LS	1.F FE	7,934,604	9,155,000	5,860,656	7,967,456		21,968			2.950	3.671	JJ	124,533	270,073	08/15/2024	01/15/2052	9,290,036
87612E-BQ-8	TARGET CORPORATION	LS	1.F FE	1,496,535	1,500,000	1,502,062	1,497,480		399			4.400	4.428	JJ	30,433	66,000	01/17/2023	01/15/2033	1,533,000
87612E-BR-6	TARGET CORPORATION	LS	1.F FE	7,496,079	7,590,000	6,781,534	7,499,776		2,095			4.800	4.879	JJ	167,992	364,320	08/15/2024	01/15/2053	7,772,160
87612G-AA-9	TARGA RESOURCES CORP		2.B FE	2,940,427	3,000,000	2,876,878	2,955,190		5,013			4.200	4.434	FA	52,500	126,000	11/29/2022	02/01/2033	2,909,850
87612G-AB-7	TARGA RESOURCES CORP		2.B FE	879,403	1,020,000	875,585	883,638		2,111			4.950	5.964	AO	10,659	50,490	01/23/2024	04/15/2052	1,045,245
87612G-AC-5	TARGA RESOURCES CORP		2.B FE	8,049,853	8,060,000	8,637,034	8,058,333		178			6.125	6.129	MS	145,360	493,675	01/03/2023	03/15/2033	8,306,838
87612G-AD-3	TARGA RESOURCES CORP		2.B FE	10,399,189	9,810,000	10,257,360	10,392,028		(7,161)			6.500	6.048	FA	240,890	318,825	02/24/2025	02/15/2053	10,128,825
87612G-AE-1	TARGA RESOURCES CORP		2.B FE	2,038,658	1,910,000	2,011,731	2,003,223		(27,397)			6.150	4.440	MS	39,155	117,465	09/12/2024	03/01/2029	1,968,733
87612G-AF-8	TARGA RESOURCES CORP		2.B FE	6,232,738	5,800,000	6,340,177	6,203,372		(29,366)			6.500	5.418	MS	95,297	188,500	04/03/2025	03/30/2034	5,988,500
87612G-AK-7	TARGA RESOURCES CORP		2.B FE	5,854,971	5,865,000	6,018,391	5,856,899		1,928			5.500	5.518	FA	121,862	161,288	02/24/2025	02/15/2035	6,026,288
87612G-AN-1	TARGA RESOURCES CORP		2.B FE	21,332,358	20,990,000	20,942,197	21,332,358					6.125	6.004	MN	164,276	921,374	10/28/2025	05/15/2055	21,632,819
87612K-AA-0	TARGA RESOURCES CORP		2.B FE	18,472,065	18,500,000	18,802,063	18,491,994		5,003			5.200	5.230	JJ	481,000	962,000	06/22/2022	07/01/2027	18,981,000
87612K-AC-6	TARGA RESOURCES CORP		2.B FE	485,160	480,000	483,848	485,120		(40)			6.250	6.167	JJ	15,000	15,000	01/30/2025	07/01/2052	495,000
87656X-D#-5	TATE & LYLE INTERNATIONAL FINANCE		2.B	4,500,000	4,500,000	4,698,737	4,500,000					5.840	5.840	MS	79,570	131,400	03/12/2025	03/12/2033	4,631,400
87656X-D@-7	TATE & LYLE INTERNATIONAL FINANCE		2.B	500,000	500,000	518,752	500,000					5.560	5.560	MS	8,417	13,900	03/12/2025	03/12/2030	513,900
87656X-E*-8	TATE & LYLE INTERNATIONAL FINANCE		2.B	39,319,210	42,280,219	42,690,633	42,280,219				2,961,009	4.030	4.030	MS	515,901	850,749	03/12/2025	03/12/2035	43,132,166
87656X-E@-6	TATE & LYLE INTERNATIONAL FINANCE		2.B	20,751,805	22,314,560	22,589,297	22,314,560				1,562,755	4.130	4.130	MS	279,037	460,148	03/12/2025	03/12/2037	22,775,356
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC	LS	3.A FE	7,346,738	8,070,000	8,119,518	7,578,480		88,868			5.125	6.688	FA	172,328	413,588	07/11/2023	08/01/2030	7,907,569
87901J-AH-8	TEGNA INC		3.A FE	6,754,425	6,720,000	6,660,825	6,728,818		(4,861)			5.000	4.918	MS	98,933	336,000	01/08/2020	09/15/2029	6,888,000
87901J-AJ-4	TEGNA INC		3.A FE	2,434,050	2,430,000	2,405,263	2,430,000		(216)			4.625	4.581	MS	33,092	112,388	01/07/2020	03/15/2028	828,731
879360-AC-9	TELEDYNE TECHNOLOGIES INCORPORATED		2.B FE	20,238,877	20,900,000	20,764,732	20,846,786		207,703			1.600	2.567	AO	83,600	334,400	12/07/2022	04/01/2026	21,067,200
879360-AD-7	TELEDYNE TECHNOLOGIES INCORPORATED	0	2.B FE	20,782,928	21,779,000	20,947,186	21,174,993		204,077			2.250	3.510	AO	122,507	405,653	04/24/2025	04/01/2028	22,024,014
879360-AE-5	TELEDYNE TECHNOLOGIES INCORPORATED		2.B FE	10,007,991	10,050,000	9,309,346	10,026,760		4,056			2.750	2.798	AO	69,094	276,375	03/08/2021	04/01/2031	9,225,125
879385-AD-4	TELEFONICA EUROP		2.C FE	12,325,638	11,139,000	12,793,321	12,004,177		(151,110)			8.250	6.316	MS	270,585	918,968	10/10/2023	09/15/2030	11,598,484
87938W-AC-7	TELEFONICA EMISIONES SAU		2.C FE	2,630,864	2,594,000	2,899,477	2,618,753		(1,126)			7.045	6.797	JD	5,584	182,747	04/02/2014	06/20/2036	2,685,374
87938W-AT-0	TELEFONICA EMISIONES SAU		2.C FE	29,251,817	30,050,000	30,026,147	29,793,109		206,897			4.103	4.845	MS	387,010	1,232,952	08/15/2023	03/08/2027	30,666,476
87938W-AU-7	TELEFONICA EMISIONES SAU		2.C FE	17,918,933	20,501,000	18,115,061	18,034,533		51,853			5.213	6.225	MS	335,458	1,068,717	09/22/2023	03/08/2047	19,137,138
87938W-AV-5	TELEFONICA EMISIONES SAU		2.C FE	1,700,000	1,700,000	1,553,057	1,700,000					4.665	4.665	MS	25,334	79,305	02/27/2018	03/06/2038	1,739,653

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
87938W-AW-3	TELEFONICA EMISIONES SAU		2.C FE	5,449,260	6,125,000	5,159,033	5,474,591		12,656			4.895	5.714	MS	95,775	299,819	10/28/2024	03/06/2048	6,274,909
87938W-AX-1	TELEFONICA EMISIONES SAU	LS	2.C FE	29,400,349	32,030,000	29,204,186	29,485,932		46,791			5.520	6.158	MS	589,352	1,768,056	02/24/2025	03/01/2049	32,914,028
87971M-BD-4	TELUS CORPORATION		2.B FE	19,047,936	19,290,000	19,017,213	19,260,768		25,682			2.800	2.932	FA	202,545	540,120	02/14/2017	02/16/2027	19,509,360
87971M-BF-9	TELUS CORPORATION		2.B FE	10,738,713	10,750,000	10,680,217	10,749,899		1,413			3.700	3.701	MS	117,115	397,750	03/01/2017	09/15/2027	10,948,875
87971M-BH-5	TELUS CORPORATION		2.B FE	5,120,229	5,410,000	4,617,479	5,135,782		5,939			4.600	4.965	MN	31,108	248,860	01/25/2024	11/16/2048	5,534,430
87971M-BK-8	TELUS CORPORATION		2.B FE	4,655,256	4,700,000	3,739,125	4,661,093		939			4.300	4.357	JD	8,982	202,100	05/22/2019	06/15/2049	4,801,050
88023U-AH-4	SOMNIGROUP INTERNATIONAL INC	LS	3.B FE	5,383,313	5,350,000	5,212,533	5,352,419		(8,217)			4.000	3.839	AO	45,178	214,000	01/05/2022	04/15/2029	5,304,000
88023U-AJ-0	SOMNIGROUP INTERNATIONAL INC		3.B FE	4,325,063	4,290,000	4,009,403	4,307,910		(4,330)			3.875	3.755	AO	35,095	166,238	09/22/2021	10/15/2031	3,047,931
88033G-DB-3	TENET HEALTHCARE CORPORATION		3.B FE	15,440,000	15,440,000	15,474,533	15,440,000					5.125	5.125	MN	131,883	791,300	01/20/2023	11/01/2027	15,835,650
88033G-DQ-0	TENET HEALTHCARE CORPORATION		3.B FE	2,530,000	2,530,000	2,588,932	2,530,000					6.125	6.125	JD	6,887	154,963	06/15/2023	06/15/2030	2,411,663
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC		2.B FE	1,921,169	1,925,000	1,816,948	1,923,635		476			2.900	2.918	MS	18,608	55,825	02/19/2020	03/01/2030	1,952,913
880779-BA-0	TEREX CORPORATION	LS	3.C FE	3,963,275	3,960,000	3,946,532	3,960,355		(888)			5.000	4.975	MN	25,300	198,000	01/27/2022	05/15/2029	3,495,250
880779-BB-8	TEREX CORPORATION	LS	3.C FE	11,470,875	11,500,000	11,798,402	11,472,005		2,277			6.250	6.269	AO	151,736	732,726	02/24/2025	10/15/2032	11,859,375
88104L-AE-3	TERRAFORM POWER OPERATING LLC		3.C FE	425,400	480,000	479,530	456,059		10,251			5.000	7.640	JJ	10,067	24,000	10/03/2022	01/31/2028	328,000
88104L-AG-8	TERRAFORM POWER OPERATING LLC		3.C FE	13,949,538	14,260,000	13,859,444	13,994,666		46,513			4.750	5.238	JJ	312,334	568,338	02/24/2025	01/15/2030	13,759,200
88163V-AD-1	TEVA PHARMACEUTICAL FINANCE LLC		3.A FE	501,125	475,000	497,506	500,653		(472)			6.150	5.447	FA	12,172		09/24/2025	02/01/2036	489,606
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHER		3.A FE	1,413,113	1,590,000	1,569,795	1,549,398		51,248			3.150	6.707	AO	12,521	50,085	03/06/2023	10/01/2026	1,615,043
88167A-AP-6	TEVA PHARMACEUTICAL FINANCE N 4.75% 09 M		3.A FE	2,853,863	3,120,000	3,116,961	3,024,952		64,988			4.750	7.149	MN	21,407	148,200	03/07/2023	05/09/2027	3,194,100
88167A-AQ-4	TEVA PHARMACEUTICAL FINANCE NETHER		3.A FE	1,404,688	1,450,000	1,460,701	1,417,082		8,638			5.125	5.881	MN	10,734	74,313	07/23/2024	05/09/2029	1,487,156
88167A-AS-0	TEVA PHARMACEUTICAL FINANCE NETHER		3.A FE	504,137	460,000	505,140	502,373		(1,764)			7.875	4.943	MS	10,666		10/31/2025	09/15/2029	478,113
88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY		1.D Z	26,500,000	26,500,000	22,156,798	26,500,000					3.970	3.970	MS	309,770	1,052,050	04/02/2015	03/15/2045	27,026,025
88228*-AC-5	TEXAS CHRISTIAN UNIVERSITY		1.D	58,000,000	58,000,000	51,206,496	58,000,000					3.610	3.610	MS	616,508	2,093,800	08/11/2017	08/11/2037	59,046,900
88228*-AD-3	TEXAS CHRISTIAN UNIVERSITY		1.D	38,800,000	38,800,000	36,507,844	38,800,000					3.820	3.820	AO	337,603	1,482,160	04/09/2019	04/09/2043	2,372,465
882384-AE-0	TEXAS EASTERN TRANSMISSION LP		2.A FE	5,631,257	6,810,000	5,416,320	5,680,399		26,034			4.150	5.452	JJ	130,317	282,615	01/31/2024	01/15/2048	6,951,308
882508-BD-5	TEXAS INSTRUMENTS INC	LS	1.E FE	1,543,118	1,550,000	1,280,808	1,544,813		138			4.150	4.173	MN	8,219	64,325	04/30/2018	05/15/2048	1,582,163
882508-BG-8	TEXAS INSTRUMENTS INC		1.E FE	3,488,071	3,520,000	3,319,244	3,507,395		3,315			2.250	2.352	MS	25,740	79,200	12/12/2019	09/04/2029	3,559,600
882508-BL-7	TEXAS INSTRUMENTS INC		1.E FE	4,638,608	4,650,000	4,131,849	4,643,234		1,112			1.900	1.927	MS	26,014	88,350	09/07/2021	09/15/2031	4,441,800
882508-BM-5	TEXAS INSTRUMENTS INC		1.E FE	6,657,961	6,700,000	4,116,574	6,662,099		1,006			2.700	2.731	MS	53,265	180,900	09/28/2021	09/15/2051	6,790,450
882508-BP-8	TEXAS INSTRUMENTS INC		1.E FE	448,691	450,000	432,938	449,107		129			3.650	3.684	FA	6,159	16,425	08/10/2022	08/16/2032	458,213
882508-BV-5	TEXAS INSTRUMENTS INC	0	1.E FE	1,506,225	1,500,000	1,523,476	1,504,496		(1,729)			4.600	4.446	FA	26,067	34,500	02/21/2025	02/15/2028	1,534,500
882508-CC-6	TEXAS INSTRUMENTS INC		1.E FE	6,039,651	6,450,000	5,936,697	6,040,874		1,223			5.000	5.450	MS	95,854		11/04/2025	03/14/2053	6,611,250
882508-CJ-1	TEXAS INSTRUMENTS INC	LS	1.E FE	5,246,353	5,290,000	5,007,023	5,248,399		1,056			5.150	5.204	FA	108,217	272,435	02/05/2024	02/08/2054	5,426,218
882884-B#-5	TEXAS NEW MEXICO POWER COMPANY		1.F	2,200,000	2,200,000	1,926,327	2,200,000					3.920	3.920	MS	22,039	86,240	03/29/2019	03/29/2039	2,243,120
882884-H#-9	TEXAS-NEW MEXICO POWER CO		1.F	1,500,000	1,500,000	1,546,923	1,500,000					5.540	5.540	JJ	37,164		07/21/2025	07/31/2037	1,541,550
882884-H*-3	TEXAS-NEW MEXICO POWER CO		1.F IF	12,100,000	12,100,000	12,392,445	12,100,000					5.120	5.120	JJ	277,063		07/21/2025	07/31/2032	12,409,760
882884-H@-1	TEXAS-NEW MEXICO POWER CO		1.F	2,300,000	2,300,000	2,360,182	2,300,000					5.440	5.440	AO	21,201	34,756	07/21/2025	07/31/2035	2,362,560
882884-J*-1	TEXAS-NEW MEXICO POWER CO		1.F	3,000,000	3,000,000	3,143,092	3,000,000					5.930	5.930	JJ	79,561		07/21/2025	07/31/2045	3,088,950
882884-J@-9	TEXAS-NEW MEXICO POWER CO		1.F	2,700,000	2,700,000	2,757,785	2,700,000					6.020	6.020	AO	27,542	45,150	07/21/2025	07/31/2055	2,781,270
882926-AA-6	TEXAS INSTRUMENTS INC		1.E FE	4,545,085	4,570,000	4,104,236	4,548,524		1,304			5.050	5.078	MN	27,566	230,785	09/11/2024	05/18/2063	4,685,393
883203-BX-8	TEXTRON INC		2.B FE	12,028,773	12,186,000	12,125,640	12,162,834		19,465			3.650	3.807	MS	130,966	444,789	08/08/2018	03/15/2027	12,408,395
883203-BY-6	TEXTRON INC		2.B FE	4,248,555	4,250,000	4,179,508	4,250,000		138			3.375	3.374	MS	47,813	143,438	09/11/2017	03/01/2028	4,321,719
883203-CA-7	TEXTRON INC		2.B FE	6,433,862	6,264,000	6,169,261	6,332,078		(17,909)			3.900	3.551	MS	70,574	244,296	12/04/2019	09/17/2029	6,149,624
883203-CC-3	TEXTRON INC		2.B FE	2,947,608	2,938,000	2,665,769	2,943,530		(996)			2.450	2.410	MS	21,194	71,981	10/07/2021	03/15/2031	2,720,928
883203-CE-9	TEXTRON INC		2.B FE	5,788,982	5,765,000	5,985,116	5,788,982					5.500	5.442	MN	40,515	239,568	02/24/2025	05/15/2035	5,923,538
883203-CF-6	TEXTRON INC		2.B FE	2,999,430	3,000,000	2,985,543	2,999,430					4.950	4.953	MS	25,163		10/28/2025	03/15/2036	3,074,250
88323A-AC-6	THAIOIL TREASURY CENTER CO LTD		2.C FE	9,425,014	9,274,000	9,290,879	9,294,820		(8,427)			4.625	4.493	MN	48,850	428,923	07/09/2024	11/20/2028	8,915,511

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
88323A-AH-5	THAIOIL TREASURY CENTER CO LTD		2.C FE	2,270,690	3,145,000	2,291,145	2,294,359		15,403			3.750	5.841	JD	4,259	117,938	06/07/2024	06/18/2050	3,203,969
88339W-AA-4	WILLIAMS COMPANIES INC		2.B FE	609,353	830,000	578,936	614,309		3,808			3.500	5.374	AO	6,133	29,050	09/11/2024	10/15/2051	844,525
88339W-AC-0	WILLIAMS COMPANIES INC		2.B FE	7,402,200	7,500,000	7,638,834	7,411,542		8,951			5.150	5.329	MS	113,729	386,250	12/17/2024	03/15/2034	7,693,125
883556-B*-2	THERMO FISHER SCIENTIFIC INC		1.G	7,451,060	7,017,768	6,284,207	7,017,768				18,531	1.500	1.500	MS	33,627	111,496	09/06/2023	09/06/2035	7,070,401
883556-B@-0	THERMO FISHER SCIENTIFIC INC		1.G	26,417,395	24,881,176	20,350,563	24,881,176				65,702	2.020	2.020	MS	160,553	532,345	09/06/2023	09/06/2043	21,265,941
883556-BY-7	THERMO FISHER SCIENTIFIC INC	LS	1.G FE	10,998,206	12,030,000	10,031,443	11,039,953		25,017			4.100	4.701	FA	186,331	493,230	10/28/2024	08/15/2047	12,276,615
883556-BZ-4	THERMO FISHER SCIENTIFIC INC		1.G FE	299,583	300,000	285,362	299,846		49			2.600	2.615	AO	1,950	7,800	09/24/2019	10/01/2029	303,900
883556-CK-6	THERMO FISHER SCIENTIFIC INC		1.G FE	299,856	300,000	283,292	299,953		19			1.750	1.756	AO	1,108	5,250	08/09/2021	10/15/2028	302,625
883556-CL-4	THERMO FISHER SCIENTIFIC INC	LS	1.G FE	3,557,772	3,600,000	3,215,856	3,574,891		4,035			2.000	2.129	AO	15,200	72,000	08/09/2021	10/15/2031	2,373,500
883556-CM-2	THERMO FISHER SCIENTIFIC INC		1.G FE	3,234,010	3,250,000	2,412,108	3,237,000		645			2.800	2.832	AO	19,211	91,000	08/09/2021	10/15/2041	3,295,500
883556-D*-0	THERMO FISHER SCIENTIFIC INC.		1.G	42,396,484	48,427,514	48,488,739	48,427,514				6,031,030	1.470	1.470	JJ	346,055	354,221	01/06/2025	01/06/2050	48,783,456
88579E-AC-9	3M COMPANY		1.G FE	2,207,600	2,217,000	2,341,142	2,212,600		737			5.700	5.724	MS	37,209	126,369	03/26/2007	03/15/2037	2,280,185
88579Y-AV-3	3M CO	LS	1.G FE	21,624,863	22,678,000	22,397,050	22,475,525		274,469			2.250	3.483	MS	144,572	510,255	02/22/2023	09/19/2026	22,933,128
88579Y-AW-1	3M CO		1.G FE	12,367,432	13,171,000	9,147,864	12,530,839		20,726			3.125	3.454	MS	116,618	411,594	04/19/2017	09/19/2046	13,376,797
88579Y-AY-7	3M CO		1.G FE	16,726,692	17,200,000	16,911,205	17,101,773		53,424			2.875	3.203	AO	104,394	494,500	03/02/2018	10/15/2027	16,382,156
88579Y-AZ-4	3M CO		1.G FE	9,014,278	9,100,000	6,798,182	9,030,931		2,149			3.625	3.676	AO	69,640	329,875	09/21/2017	10/15/2047	9,264,938
88579Y-BC-4	3M CO		1.G FE	200,000	200,000	198,597	200,000					3.625	3.625	MS	2,155	7,250	09/11/2018	09/14/2028	101,813
88579Y-BD-2	3M CO		1.G FE	3,723,722	3,650,000	2,889,337	3,714,156		(1,795)			4.000	3.881	MS	43,394	146,000	02/20/2019	09/14/2048	3,723,000
88579Y-BJ-9	3M CO		1.G FE	3,165,376	3,200,000	3,017,112	3,186,476		3,570			2.375	2.497	FA	26,389	76,000	08/19/2019	08/26/2029	3,238,000
88579Y-BK-6	3M CO		1.G FE	3,614,530	3,700,000	2,552,485	3,626,302		2,010			3.250	3.373	FA	41,753	120,250	08/19/2019	08/26/2049	3,760,125
88579Y-BP-5	3M CO		1.G FE	4,982,388	5,762,000	4,241,987	5,008,334		14,692			3.700	4.518	AO	45,008	213,194	05/10/2024	04/15/2050	5,868,597
88632Q-AE-3	CLOUD SOFTWARE GROUP INC		4.A FE	3,743,000	3,800,000	3,849,734	3,754,523		11,523			6.500	6.918	MS	62,436	247,000	02/25/2025	03/31/2029	3,923,500
88732J-AJ-7	TIME WARNER CABLE LLC		2.C FE	3,776,032	3,800,000	3,881,876	3,785,655		830			6.550	6.598	MN	41,483	248,900	04/04/2007	05/01/2037	3,924,450
88732J-AU-2	TIME WARNER CABLE LLC		2.C FE	3,617,172	3,600,000	3,649,127	3,616,997		(175)			6.750	6.696	JD	10,800	243,000	02/24/2025	06/15/2039	3,721,500
88732J-AY-4	TIME WARNER CABLE LLC		2.C FE	1,691,184	1,650,000	1,531,725	1,678,730		(1,264)			5.875	5.696	MN	12,386	96,938	07/13/2011	11/15/2040	669,094
889175-BD-6	TOLEDO EDISON COMPANY		1.G FE	205,691	206,000	224,608	205,877		31			6.150	6.157	MN	1,619	12,669	11/13/2006	05/15/2037	212,335
889184-AD-9	TOLEDO HOSPITAL/THE		1.E FE	1,633,875	1,500,000	1,521,145	1,546,224		(14,699)			5.750	4.592	MN	11,021	86,250	03/15/2019	11/15/2038	514,375
889184-AG-2	TOLEDO HOSPITAL/THE		1.E FE	29,066,604	24,875,000	24,344,138	28,494,251		(100,780)			6.015	4.874	MN	191,185	1,496,231	05/06/2025	11/15/2048	25,442,853
889184-AH-0	TOLEDO HOSPITAL/THE		1.E FE	17,227,214	17,170,000	14,892,824	17,014,461		(24,554)			4.982	4.931	MN	109,302	855,409	05/06/2025	11/15/2045	17,597,705
88947E-AT-7	TOLL BROTHERS FINANCE CORP.	0	2.B FE	2,490,225	2,500,000	2,508,140	2,491,795		1,570			4.350	4.514	FA	41,083	54,375	07/31/2025	02/15/2028	2,554,375
88948A-DL-8	TOLL ROAD INV PART II 144A		1.E FE	2,230,063	8,450,000	1,990,744	3,094,230		150,679			0.000	5.055	N/A			06/07/2019	02/15/2046	8,375,000
88948A-DP-9	TOLL ROAD INV PART II 144A		1.C FE	1,522,929	5,050,000	1,505,519	2,123,222		104,770			0.000	5.125	N/A			06/05/2019	02/15/2043	4,975,000
88948A-DQ-7	TOLL ROAD INV PART II 144A		1.E FE	3,243,575	10,225,000	3,275,232	4,522,110		223,145			0.000	5.125	N/A			06/05/2019	02/15/2042	10,150,000
89055F-AB-9	TOPBUILD CORP	LS	3.B FE	4,081,775	4,030,000	3,903,185	4,032,300		(11,025)			3.625	3.342	MS	43,015	146,088	02/25/2021	03/15/2029	3,481,988
89055F-AC-7	TOPBUILD CORP	LS	3.B FE	4,989,650	5,000,000	4,749,706	4,988,742		(105)			4.125	4.126	FA	77,917	206,250	03/16/2022	02/15/2032	4,092,706
891092-B#-4	THE TORO CORPORATION		2.B	14,800,000	14,800,000	14,169,383	14,800,000					3.970	3.970	JD	1,632	587,560	06/30/2022	06/30/2032	12,238,200
891092-B*-8	THE TORO CORPORATION		2.B	12,200,000	12,200,000	11,953,017	12,200,000					3.810	3.810	JD	20,659	464,820	06/27/2019	06/15/2029	11,820,980
891092-B@-6	THE TORO CORPORATION		2.B	12,900,000	12,900,000	12,457,616	12,900,000					3.910	3.910	JD	22,417	504,390	06/27/2019	06/15/2031	12,438,510
891092-C*-7	THE TORO CORPORATION		2.B	35,800,000	35,800,000	36,828,333	35,800,000					5.270	5.270	MS	476,906		09/30/2025	09/30/2032	36,743,330
89114T-ZG-0	TORONTO-DOMINION BANK/THE		1.F FE	3,293,301	3,300,000	3,241,895	3,299,056		1,360			1.250	1.292	MS	12,719	41,250	09/07/2021	09/10/2026	2,716,875
89114T-ZJ-4	TORONTO-DOMINION BANK/THE		1.F FE	9,710,513	9,750,000	8,721,435	9,726,548		3,848			2.000	2.045	MS	60,125	195,000	09/07/2021	09/10/2031	9,342,500
89114T-ZQ-8	TORONTO-DOMINION BANK/THE		1.F FE	14,192,288	14,250,000	12,753,503	14,213,500		5,542			2.450	2.496	JJ	163,895	349,125	01/05/2022	01/12/2032	13,159,250
89114T-ZV-7	TORONTO-DOMINION BANK/THE		1.F FE	6,736,838	6,750,000	6,299,212	6,741,363		1,242			3.200	3.223	MS	66,600	216,000	03/07/2022	03/10/2032	4,064,000
89115A-2C-5	TORONTO-DOMINION BANK/THE		1.F FE	23,250,000	23,250,000	23,318,599	23,250,000					4.108	4.108	JD	61,021	955,110	06/01/2022	06/08/2027	23,727,555
89115A-2E-1	TORONTO-DOMINION BANK/THE		1.F FE	8,400,000	8,400,000	8,397,318	8,400,000					4.456	4.456	JD	23,914	374,304	06/01/2022	06/08/2032	8,587,152
89115A-2K-7	TORONTO-DOMINION BANK/THE		1.F FE	15,000,000	15,000,000	15,001,969	15,000,000					5.103	5.103	JJ	365,715	765,450	01/03/2023	01/09/2026	15,382,725

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
89115A-2M-3	TORONTO-DOMINION BANK/THE		1.F FE	18,306,926	18,174,000	18,590,392	18,265,874		(39,844)			5.156	4.890	JJ	445,099	937,051	12/17/2024	01/10/2028	16,590,966
89115A-2U-5	TORONTO-DOMINION BANK/THE	LS	1.F FE	13,426,670	13,065,000	13,541,103	13,352,131		(74,526)			5.523	4.598	JJ	328,720	362,585	04/15/2025	07/17/2028	13,425,790
89115A-3E-0	TORONTO-DOMINION BANK/THE	0	1.F FE	18,369,679	18,350,000	18,655,832	18,369,083		(597)			4.861	4.807	JJ	374,142	417,560	12/04/2025	01/31/2028	18,795,997
89115A-3G-5	TORONTO-DOMINION BANK/THE		1.F FE	5,292,610	5,240,000	5,478,251	5,288,086		(4,524)			5.298	5.120	JJ	116,444	138,808	02/24/2025	01/30/2032	5,378,808
89152U-AH-5	TOTAL CAPITAL SA		1.E FE	300,000	300,000	300,524	300,000					3.883	3.883	AO	2,589	11,649	10/03/2018	10/11/2028	152,912
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA		1.E FE	3,356,759	3,540,000	2,538,515	3,365,812		3,587			3.461	3.747	JJ	57,516	122,519	10/12/2023	07/12/2049	3,550,394
89153V-AV-1	TOTAL CAPITAL INTERNATIONAL SA		1.E FE	8,448,053	10,435,000	6,981,723	8,517,321		38,557			3.127	4.294	MN	29,005	326,302	08/14/2024	05/29/2050	10,598,151
89153V-AW-9	TOTAL CAPITAL INTERNATIONAL SA		1.E FE	2,350,000	2,350,000	1,532,620	2,350,000					3.386	3.386	JD	442	79,571	06/24/2020	06/29/2060	2,389,786
89157X-AB-7	TOTALENERGIES CAPITAL SA		1.E FE	13,891,909	13,825,000	13,431,262	13,891,565		504			5.488	5.449	AO	181,249	758,716	01/30/2025	04/05/2054	14,204,358
89157X-AC-5	TOTALENERGIES CAPITAL SA		1.E FE	12,215,811	12,325,000	11,947,524	12,216,691		880			5.638	5.694	AO	166,000	176,188	11/04/2025	04/05/2064	12,672,442
89157X-AE-1	TOTALENERGIES CAPITAL SA		1.E FE	413,639	405,000	381,197	413,476		(125)			5.275	5.134	MS	6,587	21,364	09/11/2024	09/10/2054	415,682
89157X-AF-8	TOTALENERGIES CAPITAL SA		1.E FE	13,687,690	14,320,000	13,449,583	13,691,791		4,140			5.425	5.707	MS	239,532	776,860	02/24/2025	09/10/2064	14,708,430
891906-AC-3	GLOBAL PAYMENTS INC		2.C FE	12,107,211	11,598,000	11,600,364	11,597,889		(66,758)			4.800	4.190	AO	139,176	556,704	06/19/2017	04/01/2026	11,876,352
891906-AF-6	GLOBAL PAYMENTS INC		2.C FE	8,620,306	8,717,000	8,726,657	8,652,679		25,816			4.450	4.776	JD	32,326	387,907	12/17/2024	06/01/2028	8,910,953
892331-AG-4	TOYOTA MOTOR CORPORATION		1.E FE	300,000	300,000	288,214	300,000					2.760	2.760	JJ	4,117	8,280	06/25/2019	07/02/2029	101,380
892331-AN-9	TOYOTA MOTOR CORPORATION		1.E FE	3,500,000	3,500,000	3,212,458	3,500,000					2.362	2.362	MS	22,045	82,670	03/18/2021	03/25/2031	3,288,383
89236T-DR-3	TOYOTA MOTOR CREDIT CORP		1.E FE	9,667,893	9,700,000	9,639,427	9,697,323		3,314			3.200	3.228	JJ	146,578	310,400	01/04/2017	01/11/2027	9,550,400
89236T-GU-3	TOYOTA MOTOR CREDIT CORP		1.E FE	298,767	300,000	278,599	299,467		131			2.150	2.195	FA	2,473	6,450	02/10/2020	02/13/2030	303,225
89236T-GY-5	TOYOTA MOTOR CREDIT CORP		1.E FE	2,198,526	2,200,000	2,142,202	2,199,530		297			3.375	3.380	AO	18,563	74,250	03/27/2020	04/01/2030	2,237,125
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP		1.E FE	3,887,988	3,900,000	3,425,513	3,892,874		1,172			1.900	1.934	MS	22,230	74,100	09/08/2021	09/12/2031	3,735,150
89236T-JW-6	TOYOTA MOTOR CREDIT CORP		1.E FE	11,357,706	11,400,000	10,223,475	11,373,267		4,065			2.400	2.442	JJ	127,680	273,600	01/10/2022	01/13/2032	10,524,800
89236T-KQ-7	TOYOTA MOTOR CREDIT CORP		1.E FE	999,340	1,000,000	1,015,789	999,777		173			4.625	4.637	JJ	21,712	46,250	01/09/2023	01/12/2028	1,023,125
89236T-KU-8	TOYOTA MOTOR CREDIT CORP		1.E FE	1,996,800	2,000,000	2,036,592	1,998,201		363			4.550	4.573	MN	11,122	91,000	05/15/2023	05/17/2030	2,045,500
892938-AA-9	TRANE TECHNOLOGIES FINANCING LTD		1.G FE	5,492,795	5,500,000	5,739,044	5,495,727		757			5.250	5.263	MS	94,646	288,750	02/16/2023	03/03/2033	5,644,375
89346D-AL-1	TRANSALTA CORP		3.A FE	4,266,518	4,277,000	4,314,424	4,266,556		38			5.875	5.907	FA	6,282		12/12/2025	02/01/2034	4,402,637
89352H-AB-5	TRANS-CANADA PIPELINES		2.B FE	1,844,839	1,850,000	1,934,087	1,847,800		154			5.850	5.866	MS	31,866	108,225	03/15/2006	03/15/2036	1,904,113
89352H-AD-1	TRANS-CANADA PIPELINES		2.B FE	1,316,249	1,322,000	1,411,460	1,318,746		230			6.200	6.230	AO	17,304	81,964	10/02/2007	10/15/2037	1,362,982
89352H-AW-9	TRANSCANADA PIPELINES LTD	0	2.B FE	16,897,472	17,100,000	17,139,810	16,940,806		43,334			4.250	4.669	MN	92,863	665,125	09/25/2025	05/15/2028	15,982,563
89352H-AY-5	TRANSCANADA PIPELINES LTD	LS	2.B FE	6,413,343	6,980,000	6,332,700	6,417,639		2,682			4.875	5.503	MN	43,480	203,775	11/04/2025	05/15/2048	7,150,138
89352H-AZ-2	TRANSCANADA PIPELINES LTD	LS	2.B FE	18,239,187	19,365,000	17,953,310	18,258,531		18,596			5.100	5.539	MS	290,798	631,253	10/22/2025	03/15/2049	19,858,808
89352H-BC-2	TRANSCANADA PIPELINES LTD		2.A FE	7,053,282	7,100,000	6,327,697	7,071,657		4,615			2.500	2.575	AO	38,951	177,500	10/07/2021	10/12/2031	6,277,500
893570-BM-2	TRANSCONT GAS PL		2.A FE	11,764,347	11,780,000	11,952,811	11,780,000		1,615			7.250	7.240	JD	71,171	854,050	11/22/1996	12/01/2026	12,207,025
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE COR		2.A FE	1,291,394	1,300,000	1,288,963	1,294,060		276			5.400	5.444	FA	26,520	70,200	08/10/2011	08/15/2041	1,335,100
893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COM		2.A FE	596,676	600,000	599,677	599,283		409			4.000	4.057	MS	7,067	24,000	03/08/2018	03/15/2028	612,000
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE COM		2.A FE	6,127,122	7,020,000	6,105,700	6,163,658		17,390			4.600	5.526	MS	95,082	322,920	10/28/2024	03/15/2048	7,181,460
893574-AP-8	TRANSCONTINENTAL GAS PIPE LINE COM		2.A FE	1,097,657	1,100,000	1,054,750	1,099,029		342			3.250	3.272	MN	4,568	35,750	05/06/2020	05/15/2030	1,117,875
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE COM		2.A FE	12,052,418	13,705,000	10,561,815	12,099,589		33,044			3.950	4.740	MN	69,172	541,348	01/30/2025	05/15/2050	13,975,674
893647-BP-1	TRANSDIGM INC		4.C FE	231,033	270,000	268,210	248,793		6,071			4.625	7.563	JJ	5,758	12,488	11/29/2022	01/15/2029	276,244
893647-BR-7	TRANSDIGM INC		3.C FE	4,150,000	4,150,000	4,223,106	4,150,000					6.750	6.750	FA	105,825	280,125	02/10/2023	08/15/2028	3,245,975
893647-BS-5	TRANSDIGM INC 144A		3.C FE	1,155,075	1,160,000	1,213,934	1,156,498		682			6.875	6.948	JD	3,544	79,750	08/21/2023	12/15/2030	1,199,875
893647-BU-0	TRANSDIGM INC		3.C FE	2,410,000	2,410,000	2,485,358	2,410,000					6.375	6.375	MS	51,213	153,638	02/12/2024	03/01/2029	2,476,500
893647-BV-8	TRANSDIGM INC		3.C FE	4,810,000	4,810,000	5,004,694	4,810,000					6.625	6.625	MS	106,221	318,663	02/12/2024	03/01/2032	4,969,331
893647-BW-6	TRANSDIGM INC		3.C FE	3,443,675	3,440,000	3,520,735	3,442,244		(1,103)			6.000	5.959	MS	60,773	204,107	09/06/2024	01/15/2033	3,543,200
893647-CA-3	TRANSDIGM INC		4.C FE	542,813	540,000	562,509	542,623		(190)			6.750	6.629	JJ	13,365		08/14/2025	01/31/2034	558,225
89366L-AE-4	TRANSELEC SA		2.B FE	3,808,472	3,790,000	3,699,988	3,787,053		(1,001)			3.875	3.816	JJ	68,944	146,863	09/20/2023	01/12/2029	3,863,431
89378T-AD-5	SAFTRA PP 8.25000 02/06/2028		4.A FE	2,543,725	2,510,000	2,651,972	2,542,623		(2,466)			8.250	7.553	FA	83,405	154,275	10/02/2025	02/06/2028	2,405,288

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
89387Y-AC-5	TRANSPORTADORA DE GAS INTERNACIONA		2.C FE	3,600,000	3,600,000	3,651,516	3,600,000					5.550	5.550	MN	33,300	199,800	10/17/2018	11/01/2028	3,699,900
894164-AA-0	TRAVEL + LEISURE CO	LS	3.C FE	4,900,000	4,900,000	4,795,363	4,900,000					4.500	4.500	JD	18,375	220,500	11/15/2021	12/01/2029	5,010,250
89417E-AD-1	TRAVELERS COS INC		1.F FE	413,335	419,000	466,741	415,618		196			6.250	6.350	JD	1,164	26,188	05/23/2007	06/15/2037	432,094
89417E-AH-2	TRAVELERS COS INC		1.F FE	546,665	500,000	507,719	546,665					5.350	4.265	MN	4,458	26,750	12/16/2011	11/01/2040	513,375
89417E-AK-5	TRAVELERS COS INC		1.F FE	4,960,800	5,000,000	4,275,354	4,969,147		978			4.300	4.347	FA	75,250	215,000	08/18/2015	08/25/2045	5,107,500
89417E-AL-3	TRAVELERS COMPANIES INC		1.F FE	6,944,632	6,712,000	5,294,552	6,894,653		(6,440)			3.750	3.553	MN	32,162	251,700	11/07/2019	05/15/2046	6,786,913
89417E-AM-1	TRAVELERS COMPANIES INC		1.F FE	5,924,177	5,950,000	4,849,480	5,928,800		615			4.000	4.025	MN	20,494	238,000	05/15/2017	05/30/2047	6,069,000
89417E-AN-9	TRAVELERS COMPANIES INC		1.F FE	1,490,460	1,500,000	1,222,205	1,491,960		219			4.050	4.087	MS	19,238	60,750	02/28/2018	03/07/2048	1,530,375
89417E-AQ-2	TRAVELERS COMPANIES INC		1.F FE	2,331,929	2,350,000	1,425,585	2,334,372		457			2.550	2.587	AO	10,653	59,925	04/23/2020	04/27/2050	2,379,963
89417E-AR-0	TRAVELERS COMPANIES INC		1.F FE	2,592,382	2,600,000	1,726,460	2,593,143		176			3.050	3.065	JD	5,066	79,300	06/03/2021	06/08/2051	1,421,350
89417E-AS-8	TRAVELERS COMPANIES INC		1.F FE	7,889,108	7,940,000	7,846,987	7,891,066		1,345			5.450	5.494	MN	43,273	432,730	02/24/2025	05/25/2053	8,156,365
89469A-AD-6	TREEHOUSE FOODS INC	LS	5.A FE	790,000	790,000	784,075	790,000					4.000	4.000	MS	10,533	31,600	08/25/2020	09/01/2028	561,000
89566E-AK-4	TRI-STATE GENERATION AND TRANSMISS		2.A FE	6,546,804	6,600,000	5,061,010	6,557,569		1,613			4.250	4.298	JD	23,375	280,500	05/16/2016	06/01/2046	6,740,250
89616R-AC-3	TEKNIPLEX (TRIDENT TPI HOLDINGS)		5.C FE	1,700,375	1,680,000	1,721,262	1,690,962		(4,976)			12.750	12.344	JD	595	214,200	05/04/2023	12/31/2028	1,787,100
896215-AH-3	TRIMAS CORPORATION		3.C FE	5,406,345	5,520,000	5,368,496	5,448,679		15,946			4.125	4.462	AO	48,070	227,700	02/15/2023	04/15/2029	5,378,694
896239-AC-4	TRIMBLE INC	0	2.C FE	26,158,853	24,914,000	25,281,417	25,367,157		(173,752)			4.900	3.961	JD	54,257	1,141,774	09/25/2025	06/15/2028	24,499,893
896239-AE-0	TRIMBLE INC		2.C FE	35,009,861	35,060,000	37,809,637	35,028,533		7,490			6.100	6.116	MS	629,717	2,138,660	02/24/2023	03/15/2033	36,129,330
896288-AC-1	TRINET GROUP INC		3.B FE	4,515,763	4,510,000	4,650,153	4,513,922		(942)			7.125	7.088	FA	121,394	321,338	08/04/2023	08/15/2031	4,670,669
89641U-AC-5	TRINITY ACQUISITION PLC		2.A FE	29,625,384	30,252,000	30,258,098	30,200,645		235,026			4.400	5.201	MS	391,931	1,331,088	08/11/2023	03/15/2026	30,866,444
896516-AA-9	TRINITY HEALTH CORP		1.D FE	5,174,991	5,440,000	4,548,453	5,199,771		7,359			4.125	4.462	JD	18,700	224,400	07/05/2022	12/01/2045	5,552,200
896517-AA-7	TRINITY HEALTH CORP		1.D FE	4,190,318	4,205,000	3,185,125	4,191,517		377			3.434	3.454	JD	12,033	144,400	06/15/2022	12/01/2048	47,606
896517-AB-5	TRINITY HEALTH CORP		1.D FE	650,000	650,000	474,378	650,000					2.632	2.632	JD	1,426	17,108	01/12/2021	12/01/2040	658,554
896522-AJ-8	TRINITY INDUSTRIES INC 144A		3.B FE	4,469,260	4,344,000	4,512,962	4,417,527		(38,254)			7.750	6.574	JJ	155,238	287,293	04/16/2025	07/15/2028	4,501,943
89680Y-AC-9	TRITON CONTAINER INTERNATIONAL LTD		2.C FE	4,517,012	4,500,000	4,058,824	4,509,871		(1,744)			3.150	3.103	JD	6,300	141,750	07/20/2021	06/15/2031	3,402,763
89681L-AA-0	TRITON CONTAINER INTERNATIONAL LTD		2.C FE	11,949,540	12,050,000	10,951,921	11,985,129		9,252			3.250	3.347	MS	115,312	391,625	01/18/2022	03/15/2032	12,245,813
897051-AC-2	TRONOX INC		5.A FE	7,651,138	10,970,000	7,679,620	7,651,138		106,238	2,796,059		4.625	6.259	MS	149,390	507,363	02/24/2025	03/15/2029	6,261,885
89785G-AA-6	TRUENOORD CAPITAL DAC		4.A FE	7,347,350	7,230,000	7,640,642	7,326,079		(21,271)			8.750	8.262	MS	210,875	347,944	02/27/2025	03/01/2030	7,546,313
89788K-AA-4	TRUIST BANK		1.G FE	4,467,840	4,475,000	4,102,122	4,471,977		730			2.250	2.267	MS	30,766	100,688	03/04/2020	03/11/2030	4,525,344
89788M-AD-4	TRUIST FINANCIAL CORP		2.A FE	5,425,000	5,425,000	5,397,850	5,425,000					1.267	1.267	MS	22,721	68,735	02/25/2021	03/02/2027	5,459,367
89788M-AE-2	TRUIST FINANCIAL CORP		2.A FE	150,072	150,000	142,544	150,028		(9)			1.887	1.879	JD	189	2,831	06/02/2021	06/07/2029	151,415
89788M-AG-7	TRUIST FINANCIAL CORP	0	2.A FE	9,909,000	10,000,000	10,026,596	9,926,111		17,111			4.123	4.447	JD	28,632	412,300	05/23/2025	06/06/2028	10,206,150
89788M-AM-4	TRUIST FINANCIAL CORP		1.G FE	11,815,064	11,740,000	11,979,624	11,799,532		(5,516)			5.122	5.035	JJ	258,903	601,323	02/03/2023	01/26/2034	12,040,661
89788M-AN-2	TRUIST FINANCIAL CORP		1.G FE	14,323,699	14,109,000	14,223,260	14,165,461		(103,093)			6.047	5.106	JD	54,508	853,171	04/28/2025	06/08/2027	14,535,586
89788M-AP-7	TRUIST FINANCIAL CORP		1.G FE	16,730,697	16,540,000	17,627,350	16,712,515		(15,101)			5.867	5.692	JD	61,998	970,402	02/24/2025	06/08/2034	17,025,201
89788M-AR-3	TRUIST FINANCIAL CORP		1.G FE	21,505,164	21,108,000	21,867,615	21,417,656		(82,559)			5.435	4.912	JJ	500,315	1,060,803	03/20/2025	01/24/2030	21,681,610
89788M-AS-1	TRUIST FINANCIAL CORP		1.G FE	14,968,388	14,760,000	15,557,852	14,954,864		(13,339)			5.711	5.505	JJ	367,617	596,228	02/24/2025	01/24/2035	15,181,472
89788N-AA-8	TRUIST FINANCIAL CORP		2.A FE	10,281,803	10,395,000	10,470,961	10,291,233		9,431			4.916	5.074	JJ	217,183	442,317	02/24/2025	07/28/2033	10,650,509
89834M-AA-4	TRUST 2401		2.C FE	3,148,053	3,255,000	3,206,175	3,149,664		1,611			4.869	5.779	JJ	12,327		12/04/2025	01/15/2030	2,322,190
89834M-AB-2	TRUST 7401		2.C FE	935,140	868,000	959,531	934,492		(648)			7.700	6.133	JJ	5,198		12/04/2025	01/23/2032	901,418
89834M-AC-0	TRUST 7401		2.C FE	1,824,382	1,714,000	1,902,026	1,823,662		(719)			7.375	6.330	FA	9,832		12/04/2025	02/13/2034	1,777,204
898361-A*-1	AMHERST COLLEGE		1.B Z	62,000,000	62,000,000	58,047,492	62,000,000					2.520	2.520	MN	260,400	1,562,400	03/09/2020	03/09/2030	62,781,200
898361-A@-9	AMHERST COLLEGE		1.B Z	43,500,000	43,500,000	30,051,065	43,500,000					3.220	3.220	MN	233,450	1,400,700	09/09/2020	09/09/2050	44,200,350
89837#-AJ-7	TRUSTEES OF THE ESTATE OF BERNICE		1.B Z	27,324,000	27,324,000	25,093,325	27,324,000					3.470	3.470	MS	297,612	948,143	03/08/2017	03/08/2042	471,359
89837#-AK-4	TRUSTEES OF THE ESTATE OF BERNICE		1.B Z	8,820,000	8,820,000	8,151,172	8,820,000					3.370	3.370	JD	11,559	297,234	06/17/2019	12/17/2039	211,759
89837#-AL-2	TRUSTEES OF THE ESTATE OF BERNICE		1.B Z	9,000,000	9,000,000	9,160,711	9,000,000					5.050	5.050	JAJO	98,475	454,500	10/13/2023	10/13/2043	227,841

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
89837R-AB-8	TRUSTEES OF DARTMOUTH COLLEGE		1.B FE	3,741,000	3,750,000	3,134,023	3,743,948		256			4.000	4.014	JD	12,500	150,000	01/26/2012	06/01/2042	3,825,000
89837R-AC-6	TRUSTEES OF DARTMOUTH COLLEGE		1.B FE	3,296,403	3,300,000	2,741,095	3,297,505		100			3.760	3.766	JD	10,340	124,080	06/29/2012	06/01/2043	3,362,040
89838L-AF-1	TRUSTEES OF BOSTON COLLEGE		1.D FE	16,100,000	16,100,000	13,302,491	16,100,000					3.993	3.993	JJ	321,437	642,873	01/24/2017	07/01/2047	3,578,559
89838L-AG-9	TRUSTEES OF BOSTON COLLEGE		1.D FE	7,600,000	7,600,000	5,187,148	7,600,000					3.129	3.129	JJ	118,902	237,804	10/17/2019	07/01/2052	1,645,799
89838Q-AA-1	BOSTON UNIVERSITY		1.D FE	1,900,000	1,900,000	1,513,828	1,900,000					4.061	4.061	AO	19,290	77,159	08/15/2018	10/01/2048	949,613
89839Q-AA-0	TRUSTEES OF THE COLLEGE OF THE HOL		1.D FE	18,890,000	18,890,000	12,893,294	18,890,000					3.433	3.433	MS	216,165	648,494	12/04/2019	09/01/2049	19,148,131
89843#-AA-8	MOUNT HOLYOKE COLLEGE		1.D Z	29,957,910	29,957,910	22,713,211	29,957,910					3.010	3.010	JJ	450,867	450,867	04/09/2020	07/01/2049	6,240,607
898813-AM-2	TUCSON ELECTRIC POWER CO		1.G FE	99,445	100,000	88,287	99,579		14			5.000	5.036	MS	1,472	5,000	03/05/2014	03/15/2044	102,500
898813-AU-4	TUCSON ELECTRIC POWER CO		1.G FE	1,693,744	1,700,000	1,584,093	1,695,830		579			3.250	3.293	MN	7,060	55,250	02/15/2022	05/15/2032	1,626,000
898813-AV-2	TUCSON ELECTRIC POWER CO		1.G FE	15,293,640	15,290,000	14,722,458	15,295,748		(70)			5.500	5.497	AO	177,534	840,950	02/13/2023	04/15/2053	15,710,475
899043-AB-9	TUFTS UNIVERSITY		1.D FE	34,750,000	34,750,000	26,217,711	34,750,000					4.005	4.005	FA	525,768	1,391,738	06/07/2017	08/15/2057	7,661,761
899043-AC-7	TUFTS UNIVERSITY		1.D FE	13,595,000	13,595,000	8,901,652	13,595,000					3.099	3.099	FA	159,161	421,309	04/22/2021	08/15/2051	13,805,655
900111-AC-9	TURKCELL ILETISIM HIZMETLERI AS		3.C FE	3,553,000	3,553,000	3,730,650	3,553,000					7.450	7.450	JJ	115,438	132,349	01/16/2025	01/24/2030	3,685,349
901928-AA-9	200 PARK FUNDING TRUST		1.G FE	38,841,096	38,695,000	38,622,618	38,840,694		(402)			5.740	5.713	FA	839,080	841,224	11/04/2025	02/15/2055	39,805,547
902104-AC-2	COHERENT CORP		4.A FE	8,503,688	8,470,000	8,437,535	8,403,178		14,345			5.000	4.533	JD	18,822	423,500	05/20/2022	12/15/2029	8,497,250
902133-AT-4	TYCO ELECTRONICS GROUP SA		1.G FE	15,711,520	15,716,000	15,705,272	15,710,971		23,969			3.700	3.831	FA	219,675	581,492	12/15/2022	02/15/2026	15,314,166
902133-AU-1	TYCO ELECTRONICS GROUP SA		1.G FE	11,872,098	11,981,000	11,868,503	11,960,657		12,833			3.125	3.232	FA	141,442	374,406	05/09/2019	08/15/2027	12,168,203
902133-AY-3	TYCO ELECTRONICS GROUP SA		1.G FE	9,264,119	9,450,000	8,481,651	9,330,853		17,751			2.500	2.726	FA	96,469	236,250	02/01/2022	02/04/2032	5,670,000
902133-AZ-0	TYCO ELECTRONICS GROUP SA		1.G FE	14,772,028	14,800,000	14,805,919	14,798,850		9,697			4.500	4.568	FA	255,300	666,000	01/30/2023	02/13/2026	15,133,000
902494-AZ-6	TYSON FOODS INC		2.B FE	969,814	1,000,000	998,662	969,814					4.875	4.268	FA	18,417	48,750	12/11/2014	08/15/2034	1,024,375
902494-BC-6	TYSON FOODS INC		2.B FE	6,830,810	6,821,000	6,774,076	6,823,367		(1,516)			3.550	3.519	JD	19,506	242,146	06/29/2017	06/02/2027	6,789,410
902494-BH-5	TYSON FOODS INC		2.B FE	725,385	750,000	693,524	729,220		463			5.100	5.311	MS	9,881	38,250	02/13/2019	09/28/2048	769,125
902494-BJ-1	TYSON FOODS INC		2.B FE	15,700,544	16,050,000	16,045,569	16,031,185		112,062			4.000	4.719	MS	214,000	642,000	12/14/2022	03/01/2026	16,371,000
902494-BK-8	TYSON FOODS INC		2.B FE	3,549,361	3,550,000	3,560,975	3,550,000					4.350	4.348	MS	51,475	154,425	02/13/2019	03/01/2029	3,627,213
902494-BM-4	TYSON FOODS INC		2.B FE	17,840,050	17,860,000	18,865,568	17,845,735		1,879			5.700	5.712	MS	299,750	1,018,020	02/28/2024	03/15/2034	18,369,010
902613-AA-6	UBS GROUP AG		1.F FE	8,175,000	8,175,000	7,837,550	8,175,000					3.126	3.126	FA	97,961	255,551	08/06/2019	08/13/2030	8,099,649
902613-AC-2	UBS GROUP AG		1.F FE	4,475,000	4,475,000	4,464,966	4,475,000					1.364	1.364	JJ	25,602	61,039	07/27/2020	01/30/2027	4,505,520
902613-AE-8	UBS GROUP AG		1.F FE	8,017,329	8,050,000	7,141,786	8,030,268		2,990			2.095	2.138	FA	65,585	168,648	07/02/2021	02/11/2032	7,123,849
902613-AH-1	UBS GROUP AG		1.F FE	9,000,000	9,000,000	8,856,881	9,000,000					1.494	1.494	FA	52,664	134,460	08/03/2021	08/10/2027	9,067,230
902613-AK-4	UBS GROUP AG		1.F FE	6,550,000	6,550,000	5,881,936	6,550,000					2.746	2.746	FA	69,947	179,863	01/04/2022	02/11/2033	6,639,932
902613-AL-2	UBS GROUP AG		1.F FE	8,600,000	8,600,000	6,553,137	8,600,000					3.179	3.179	FA	106,320	273,480	01/04/2022	02/11/2043	8,736,697
902613-AP-3	UBS GROUP AG		1.F FE	13,759,504	13,750,000	13,863,044	13,753,266		(2,067)			4.751	4.733	MN	88,916	653,263	05/04/2022	05/12/2028	14,076,631
902613-AT-5	UBS GROUP AG		1.F FE	5,500,000	5,500,000	5,587,258	5,500,000					4.988	4.988	FA	111,260	274,340	08/01/2022	08/05/2033	5,637,170
902613-AV-0	UBS GROUP AG		1.F FE	4,595,000	4,595,000	4,903,468	4,595,000					5.959	5.959	JJ	128,541	273,816	01/03/2023	01/12/2034	3,599,134
902613-BB-3	UBS GROUP AG		1.F FE	21,454,524	22,200,000	22,237,665	22,111,366		294,008			4.550	5.946	AO	204,826	1,010,100	09/05/2023	04/17/2026	22,705,050
902613-BH-0	UBS GROUP AG		1.F FE	14,831,313	14,540,000	15,319,459	14,811,736		(21,158)			5.699	5.409	FA	329,152	620,906	02/24/2025	02/08/2035	14,954,317
902613-BJ-6	UBS GROUP AG		1.F FE	12,516,043	12,200,000	12,623,134	12,436,230		(64,177)			5.428	4.747	FA	263,047	575,911	03/20/2025	02/08/2030	12,531,108
902613-BU-1	UBS GROUP AG		1.F FE	24,850,000	24,850,000	24,621,613	24,850,000					5.528	5.528	MN	209,872		11/03/2025	05/06/2047	25,536,854
902674-A2-6	UBS AG (LONDON BRANCH)		1.E FE	1,145,593	1,150,000	1,006,368	1,145,885		104			4.500	4.526	JD	719	51,750	10/16/2023	06/26/2048	1,175,875
902674-ZW-3	UBS AG (LONDON BRANCH)	0	1.E FE	5,165,700	5,000,000	5,220,914	5,137,036		(28,664)			5.650	4.557	MS	86,319	141,250	05/19/2025	09/11/2028	5,141,250
902691-A#-1	UGI UTILITIES INC.		1.G	16,000,000	16,000,000	12,966,982	16,000,000					4.120	4.120	MS	166,631	659,200	09/30/2016	09/30/2046	10,206,000
902691-A*-5	UGI UTILITIES INC		1.G Z	37,000,000	37,000,000	34,388,242	37,000,000					4.980	4.980	MS	486,242	1,842,600	03/26/2014	03/26/2044	37,921,300
902691-AE-4	UGI UTILITIES INC		1.G FE	822,000	822,000	871,217	822,000					6.206	6.206	MS	12,895	51,013	09/12/2006	09/30/2036	847,507
902691-B#-0	UGI UTILITIES INC.		1.G	11,000,000	11,000,000	7,176,534	11,000,000					3.120	3.120	AO	71,500	343,200	04/16/2020	04/16/2050	11,171,600
902691-B*-4	UGI UTILITIES INC.		1.G	11,000,000	11,000,000	8,907,213	11,000,000					4.120	4.120	AO	76,792	453,200	10/31/2016	10/31/2046	11,226,600

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
902691-B@-2	UGI UTILITIES INC.		1.G	6,000,000	6,000,000	5,074,945	6,000,000					4.550	4.550	FA	113,750	273,000	02/01/2019	02/01/2049	6,136,500
902690-AL-3	UGI UTILITIES INC		1.G FE	419,409	411,000	423,722	415,279		(359)			6.133	5.980	MN	3,221	25,207	11/29/2006	10/15/2034	423,603
90279X-AA-0	UKG INC		4.B FE	6,472,175	6,440,000	6,618,253	6,463,093		(5,602)			6.875	6.744	FA	184,479	442,750	01/31/2024	02/01/2031	6,661,375
90290M-AD-3	US FOODS INC		3.B FE	2,622,688	2,610,000	2,595,205	2,610,342		(2,753)			4.750	4.640	FA	46,835	123,975	01/27/2021	02/15/2029	2,579,850
90290M-AE-1	US FOODS INC		3.B FE	1,160,000	1,160,000	1,144,410	1,160,000					4.625	4.625	JD	4,471	53,650	11/16/2021	06/01/2030	1,186,825
90290M-AH-4	US FOODS INC	LS	3.B FE	4,328,263	4,320,000	4,540,857	4,325,098		(1,518)			7.250	7.204	JJ	144,420	313,200	09/19/2023	01/15/2032	4,093,188
90320W-AH-6	UPMC		1.F FE	10,587,450	10,415,000	10,136,889	10,581,206		(5,651)			5.377	5.230	MN	71,557	560,015	02/18/2025	05/15/2043	10,648,798
90331H-PS-6	US BANK NATIONAL ASSOCIATION	0	1.E FE	1,705,531	1,690,000	1,707,064	1,702,333		(3,198)			4.730	4.176	MN	10,214	39,969	08/13/2025	05/15/2028	1,729,969
90351D-AF-4	UBS GROUP AG		1.F FE	3,592,044	3,600,000	3,601,571	3,599,898		632			4.125	4.135	AO	31,350	148,500	03/29/2016	04/15/2026	3,674,250
90407J-AB-4	UMASS MEMORIAL HEALTH CARE OBLIGATED G		1.C FE	8,840,454	8,720,000	7,992,493	8,837,060		(2,245)			5.363	5.265	JJ	233,827	467,654	09/13/2024	07/01/2052	8,953,827
904764-AU-1	UNILEVER CAPITAL CORP	LS	1.E FE	2,214,383	2,250,000	2,227,507	2,247,768		3,854			2.000	2.175	JJ	19,125	45,000	07/25/2016	07/28/2026	2,272,500
904764-AY-3	UNILEVER CAPITAL CORP		1.E FE	6,781,994	6,888,000	6,821,334	6,872,278		11,824			2.900	3.075	MN	31,073	199,752	05/02/2017	05/05/2027	6,784,976
904764-BC-0	UNILEVER CAPITAL CORP		1.E FE	542,223	550,000	546,601	548,114		865			3.500	3.662	MS	5,294	19,250	09/04/2018	03/22/2028	457,875
904764-BH-9	UNILEVER CAPITAL CORP		1.E FE	4,558,554	4,600,000	4,324,880	4,583,959		4,359			2.125	2.224	MS	31,226	97,750	09/03/2019	09/06/2029	4,648,875
904764-BQ-9	UNILEVER CAPITAL CORP		1.E FE	5,116,268	5,150,000	4,545,668	5,130,367		3,293			1.750	1.822	FA	34,798	90,125	08/09/2021	08/12/2031	5,195,063
904764-BR-7	UNILEVER CAPITAL CORP		1.E FE	415,078	595,000	368,212	419,671		3,542			2.625	4.594	FA	6,031	15,619	09/11/2024	08/12/2051	602,809
906548-BY-7	UNION ELECTRIC CO		1.F FE	2,282,818	2,233,000	2,294,610	2,257,088		(1,968)			5.500	5.329	MS	36,162	122,815	06/08/2005	03/15/2034	2,294,408
906548-CJ-9	UNION ELECTRIC CO		1.F FE	2,088,954	2,100,000	1,729,811	2,092,491		313			3.900	3.929	MS	24,115	81,900	09/06/2012	09/15/2042	2,140,950
906548-CL-4	UNION ELECTRIC CO	LS	1.F FE	9,664,747	9,700,000	7,545,644	9,673,089		945			3.650	3.670	AO	74,744	354,050	06/20/2016	04/15/2045	9,877,025
906548-CM-2	UNION ELECTRIC CO		1.F FE	6,251,553	6,272,000	6,206,671	6,269,081		2,350			2.950	2.983	JD	8,223	185,024	06/06/2017	06/15/2027	6,263,037
906548-CQ-3	UNION ELECTRIC CO		1.F FE	2,441,597	2,450,000	1,679,671	2,442,744		200			3.250	3.268	AO	19,906	79,625	09/23/2019	10/01/2049	2,489,813
906548-CR-1	UNION ELECTRIC CO		1.F FE	199,828	200,000	190,747	199,935		27			2.950	2.958	MS	1,737	5,900	03/17/2020	03/15/2030	202,950
906548-CU-4	UNION ELECTRIC CO		1.F FE	699,531	885,000	678,960	702,815		3,167			3.900	5.372	AO	8,629	34,515	12/17/2024	04/01/2052	902,258
906548-CW-0	UNION ELECTRIC CO		1.F FE	30,519,449	31,135,000	30,133,224	30,524,542		4,079			5.450	5.590	MS	499,630	590,508	12/04/2025	03/15/2053	31,983,429
906548-CX-8	UNION ELECTRIC CO		1.F FE	17,073,853	17,170,000	16,070,670	17,077,932		1,435			5.250	5.287	JJ	415,657	901,425	08/14/2024	01/15/2054	17,620,713
906548-CZ-3	UNION ELECTRIC CO		1.F FE	7,437,612	7,885,000	7,247,618	7,442,973		5,353			5.125	5.512	MS	118,987	379,411	02/24/2025	03/15/2055	8,087,053
907818-CU-0	UNION PACIFIC CORP		1.G FE	2,647,170	2,500,000	2,725,564	2,616,050		(10,699)			6.250	5.547	MN	26,042	156,250	11/29/2022	05/01/2034	2,578,125
907818-CX-4	UNION PACIFIC CORP		1.G FE	5,301,005	5,000,000	5,474,361	5,255,525		(15,349)			6.150	5.537	MN	51,250	307,500	11/29/2022	05/01/2037	5,153,750
907818-DP-0	UNION PACIFIC CORP		1.G FE	4,930,400	5,000,000	4,098,727	4,949,954		1,912			4.250	4.333	AO	44,861	212,500	03/12/2013	04/15/2043	5,106,250
907818-DX-3	UNION PACIFIC CORPORATION		1.G FE	2,384,952	2,400,000	2,127,218	2,388,510		377			4.850	4.890	JD	5,173	116,400	01/07/2014	06/15/2044	2,458,200
907818-DZ-8	UNION PACIFIC CORPORATION		1.G FE	1,427,844	1,450,000	1,162,821	1,433,124		567			4.150	4.240	JJ	27,747	60,175	08/07/2014	01/15/2045	1,480,088
907818-EB-0	UNION PACIFIC CORPORATION		1.G FE	4,137,426	4,150,000	3,754,402	4,143,326		618			3.375	3.396	FA	58,359	140,063	01/26/2015	02/01/2035	4,220,031
907818-EC-8	UNION PACIFIC CORPORATION		1.G FE	8,499,677	8,685,000	6,534,866	8,511,204		2,801			3.875	3.988	FA	140,227	336,544	09/11/2024	02/01/2055	8,853,272
907818-EH-7	UNION PACIFIC CORPORATION		1.G FE	2,420,251	2,450,000	2,444,782	2,449,473		3,160			2.750	2.880	MS	22,458	67,375	12/15/2016	03/01/2026	2,483,688
907818-EJ-3	UNION PACIFIC CORPORATION		1.G FE	3,749,916	3,800,000	3,105,586	3,760,209		1,245			4.050	4.127	MS	51,300	153,900	02/25/2016	03/01/2046	3,876,950
907818-EK-0	UNION PACIFIC CORPORATION		1.G FE	2,938,348	2,950,000	2,149,336	2,940,850		303			3.350	3.371	FA	37,334	98,825	08/01/2016	08/15/2046	2,999,413
907818-EN-4	UNION PACIFIC CORPORATION		1.G FE	5,130,060	5,200,000	4,177,416	5,142,644		1,667			4.000	4.078	AO	43,911	208,000	03/29/2017	04/15/2047	5,304,000
907818-EP-9	UNION PACIFIC CORPORATION		1.G FE	15,732,872	15,755,000	15,602,020	15,751,150		1,338			3.000	3.004	AO	99,782	472,650	09/12/2017	04/15/2027	15,991,325
907818-EW-4	UNION PACIFIC CORPORATION		1.G FE	949,041	950,000	817,740	949,329		17			4.500	4.505	MS	13,181	42,750	06/05/2018	09/10/2048	971,375
907818-FC-7	UNION PACIFIC CORPORATION		1.G FE	1,191,564	1,200,000	996,297	1,192,950		174			4.300	4.340	MS	17,200	51,600	02/11/2019	03/01/2049	1,225,800
907818-FE-3	UNION PACIFIC CORPORATION		1.G FE	11,457,854	14,490,000	10,799,469	11,507,287		31,829			3.950	5.260	FA	216,223	572,355	10/28/2024	08/15/2059	14,776,178
907818-FG-8	UNION PACIFIC CORPORATION		1.G FE	9,170,487	9,635,000	6,977,103	9,179,403		4,785			3.839	4.065	MS	103,774	369,888	01/30/2025	03/20/2060	7,781,554
907818-FK-9	UNION PACIFIC CORPORATION		1.G FE	3,148,772	3,150,000	2,189,479	3,149,337		18			3.250	3.251	FA	41,519	102,375	01/28/2020	02/05/2050	3,201,188
907818-FT-0	UNION PACIFIC CORPORATION		1.G FE	4,248,768	4,250,000	3,335,015	4,248,987		50			3.200	3.202	MN	15,489	136,000	05/17/2021	05/20/2041	4,165,600
907818-FU-7	UNION PACIFIC CORPORATION	LS	1.G FE	3,912,985	3,850,000	3,533,972	3,885,754		(6,542)			2.375	2.181	MN	10,414	91,438	09/07/2021	05/20/2031	3,541,563
907818-FX-1	UNION PACIFIC CORPORATION		1.G FE	2,689,011	2,700,000	2,482,651	2,693,460		1,041			2.800	2.843	FA	28,770	75,600	02/09/2022	02/14/2032	1,622,400

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
907818-FZ-6	UNION PACIFIC CORPORATION		1.G FE	7,984,201	9,745,000	6,925,134	8,034,150		28,312			3.500	4.589	FA	129,798	341,075	12/27/2024	02/14/2053	9,788,350
907818-GC-6	UNION PACIFIC CORPORATION		1.G FE	656,342	690,000	630,430	656,972		602			4.950	5.287	MS	10,626	34,155	12/17/2024	09/09/2052	707,078
907818-GD-4	UNION PACIFIC CORPORATION		1.G FE	616,174	605,000	555,608	616,079		(95)			5.150	5.040	JJ	13,934	31,158	09/11/2024	01/20/2063	620,579
907818-GF-9	UNION PACIFIC CORPORATION		1.G FE	9,066,834	9,080,000	8,274,854	9,070,276		165			4.950	4.957	MN	57,431	449,460	02/13/2023	05/15/2053	9,304,730
907818-GH-5	UNION PACIFIC CORPORATION	LS	1.G FE	12,182,068	12,035,000	12,043,754	12,182,068					5.600	5.512	JD	56,163	539,168	02/24/2025	12/01/2054	12,371,980
90932L-AG-2	UNITED AIRLINES INC		2.C FE	1,150,000	1,150,000	1,148,563	1,150,000					4.375	4.375	AO	10,622	50,313	04/14/2021	04/15/2026	1,175,156
90932L-AH-0	UNITED AIRLINES		2.C FE	601,600	640,000	637,166	607,629		6,029			4.625	6.354	AO	6,249	14,800	04/21/2025	04/15/2029	613,875
91020Q-B#-3	UNITED ENERGY DISTRIBUTION PTY LTD		1.G	14,600,000	14,600,000	14,470,683	14,600,000					4.090	4.090	FA	232,221	597,140	02/11/2019	02/11/2029	14,898,570
910637-U*-6	THE UNITED ILLUMINATING COMPANY		1.G	4,800,000	4,800,000	4,779,656	4,800,000					4.070	4.070	AO	47,212	195,360	10/04/2018	10/04/2028	4,897,680
910637-V@-3	THE UNITED ILLUMINATING COMPANY		1.G	2,310,000	2,310,000	2,011,839	2,310,000					2.250	2.250	JJ	21,801	51,975	01/31/2022	01/31/2032	778,663
910637-W#-0	THE UNITED ILLUMINATING CO		1.G YE	10,350,000	10,350,000	10,627,682	10,350,000					5.670	5.670	MS	148,341	586,845	08/15/2024	09/30/2039	10,643,423
91064*-AA-0	THE UNITED ILLUMINATING COMPANY		1.G Z	4,300,000	4,300,000	4,402,203	4,300,000					5.570	5.570	JD	10,645		12/15/2025	12/15/2035	4,419,755
911163-AA-1	UNITED NATURAL FOODS INC 144A		5.B FE	4,072,400	4,225,000	4,228,972	4,146,781		24,892			6.750	7.494	AO	60,206	285,188	01/31/2023	10/15/2028	3,814,538
91127K-AD-4	UOBSP 1 1/4 04/14/26		1.D FE	1,621,669	1,620,000	1,607,137	1,620,101		(350)			1.250	1.228	AO	4,331	20,250	05/12/2021	04/14/2026	1,630,125
91127K-AE-2	UNITED OVERSEAS BANK LTD		1.F FE	19,911,000	20,000,000	19,638,255	19,949,226		8,336			2.000	2.047	AO	85,556	400,000	04/07/2021	10/14/2031	20,200,000
91127K-AH-5	UNITED OVERSEAS BANK LTD		1.F FE	1,200,000	1,200,000	1,191,718	1,200,000					3.863	3.863	AO	10,816	46,356	03/31/2022	10/07/2032	1,223,178
911312-AJ-5	UNITED PARCEL SERVICE		1.F FE	5,493,738	5,075,000	5,605,726	5,474,751		(18,987)			6.200	5.306	JJ	145,089	157,325	02/24/2025	01/15/2038	5,232,325
911312-AR-7	UNITED PARCEL SERVICE INC		1.F FE	2,385,575	2,500,000	2,007,822	2,419,966		3,338			3.625	3.887	AO	22,656	90,625	03/21/2013	10/01/2042	2,545,313
911312-AY-2	UNITED PARCEL SERVICE INC		1.F FE	753,444	756,000	747,295	755,765		283			2.400	2.434	MN	2,318	18,144	12/16/2016	11/15/2026	765,072
911312-AZ-9	UNITED PARCEL SERVICE INC		1.F FE	9,377,910	9,800,000	7,278,712	9,460,864		10,488			3.400	3.634	MN	42,576	333,200	02/23/2017	11/15/2046	9,966,600
911312-BM-7	UNITED PARCEL SERVICE INC		1.F FE	3,353,701	3,377,000	3,338,643	3,372,260		2,531			3.050	3.127	MN	13,161	102,999	03/23/2018	11/15/2027	3,428,499
911312-BN-5	UNITED PARCEL SERVICE INC		1.F FE	1,745,608	1,750,000	1,357,873	1,746,364		106			3.750	3.764	MN	8,385	65,625	11/09/2017	11/15/2047	1,782,813
911312-BQ-8	UNITED PARCEL SERVICE INC		1.F FE	3,497,655	3,500,000	2,892,035	3,499,020		425			4.250	4.252	MS	43,799	148,750	03/13/2019	03/15/2049	3,574,375
911312-BS-4	UNITED PARCEL SERVICE INC		1.F FE	5,755,630	5,800,000	4,128,999	5,761,728		1,034			3.400	3.441	MS	65,733	197,200	08/13/2019	09/01/2049	5,796,900
911312-BU-9	UNITED PARCEL SERVICE INC		1.F FE	1,545,211	1,550,000	1,472,264	1,548,250		488			2.500	2.532	MS	12,917	38,750	08/13/2019	09/01/2029	1,468,125
911312-BZ-8	UNITED PARCEL SERVICE INC		1.F FE	99,968	100,000	103,184	99,998		5			4.875	4.875	MS	1,598	4,875	02/23/2023	03/03/2033	102,438
911312-CA-2	UNITED PARCEL SERVICE INC		1.F FE	24,505,703	24,960,000	22,965,846	24,523,755		6,869			5.050	5.168	MS	413,157	1,260,480	01/25/2024	03/03/2053	25,590,240
911312-CE-4	UNITED PARCEL SERVICE INC	LS	1.F FE	10,368,675	10,310,000	10,063,171	10,369,399		994			5.500	5.457	MN	61,430	567,050	02/24/2025	05/22/2054	10,593,525
911312-CF-1	UNITED PARCEL SERVICE INC		1.F FE	8,164,393	8,020,000	7,773,236	8,163,743		(499)			5.600	5.486	MN	48,655	449,120	02/24/2025	05/22/2064	8,244,560
911312-CK-0	UNITED PARCEL SERVICE INC		1.F FE	8,903,325	8,500,000	8,812,443	8,902,610		(715)			5.950	5.617	MN	66,028	252,875	11/04/2025	05/14/2055	8,752,875
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		3.A FE	6,095,200	6,080,000	6,079,848	6,080,092		(2,344)			4.875	4.835	JJ	136,673	296,400	09/08/2017	01/15/2028	6,228,200
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC	LS	3.B FE	4,115,375	4,100,000	4,158,228	4,106,101		(2,772)			5.250	5.172	JJ	99,254	215,250	04/26/2019	01/15/2030	4,207,625
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC	LS	3.B FE	15,526,250	15,500,000	15,024,685	15,508,924		(3,281)			4.000	3.976	JJ	285,889	620,000	02/11/2020	07/15/2030	15,810,000
911596-AL-8	US BANCORP		1.G FE	2,251,292	2,083,000	2,109,227	2,104,640		(49,885)			7.500	4.945	JD	13,019	156,225	11/29/2022	06/01/2026	2,161,113
91159H-HN-3	US BANCORP		1.G FE	2,415,633	2,456,000	2,438,122	2,453,466		4,552			2.375	2.555	JJ	25,762	58,330	12/16/2016	07/22/2026	2,485,165
91159H-HR-4	US BANCORP		1.G FE	9,144,510	9,150,000	9,080,306	9,150,000		664			3.150	3.150	AO	51,240	288,225	04/24/2017	04/27/2027	9,294,113
91159H-HS-2	US BANCORP	0	1.G FE	20,883,507	21,240,000	21,273,846	20,969,233		85,320			3.900	4.485	AO	149,565	828,360	04/24/2025	04/26/2028	21,654,180
91159H-HW-3	US BANCORP	0	1.G FE	6,202,095	6,399,000	6,165,238	6,223,758		21,463			3.000	3.815	JJ	80,521	139,485	07/10/2025	07/30/2029	6,291,985
91159H-JB-7	US BANCORP		1.G FE	5,850,000	5,850,000	5,111,678	5,850,000					2.491	2.491	MN	23,478	145,724	10/27/2021	11/03/2036	4,859,784
91159H-JD-3	US BANCORP		1.G FE	15,500,000	15,500,000	13,997,316	15,500,000					2.677	2.677	JJ	177,500	414,935	01/20/2022	01/27/2033	15,707,468
91159H-JF-8	US BANCORP		1.G FE	95,556	96,000	96,809	95,695		134			4.548	4.680	JJ	1,928	4,366	12/17/2024	07/22/2028	98,183
91159H-JG-6	US BANCORP		1.G FE	9,921,857	9,995,000	10,084,153	9,928,027		6,170			4.967	5.074	JJ	219,266	436,972	02/24/2025	07/22/2033	10,243,226
91159H-JK-7	US BANCORP		1.F FE	50,000	50,000	50,645	50,000					4.653	4.653	FA	969	2,327	01/26/2023	02/01/2029	51,163
91159H-JL-5	US BANCORP		1.F FE	15,235,000	15,235,000	15,380,109	15,235,000					4.839	4.839	FA	307,176	737,222	01/26/2023	02/01/2034	15,603,611
91159H-JN-1	US BANCORP		1.F FE	7,670,000	7,670,000	8,197,370	7,670,000					5.836	5.836	JD	23,624	447,621	06/07/2023	06/12/2034	7,893,811
91159H-JP-6	US BANCORP		1.F FE	29,210,000	29,210,000	29,851,108	29,210,000					6.787	6.787	AO	357,948	1,982,483	10/19/2023	10/26/2027	30,201,241

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91159H-JR-2	US BANCORP		1.F FE	12,304,757	12,190,000	12,895,812	12,295,598		(8,293)			5.678	5.542	JJ	303,776	577,737	02/24/2025	01/23/2035	12,536,074
91159H-JS-0	US BANCORP		1.F FE	5,540,288	5,470,000	5,637,656	5,526,341		(11,653)			5.100	4.780	JJ	122,437	176,970	04/07/2025	07/23/2030	5,609,485
91159H-JU-5	US BANCORP		1.F FE	7,698,807	7,650,000	7,964,323	7,696,629		(2,178)			5.424	5.339	FA	160,211	207,468	02/24/2025	02/12/2036	7,857,468
913017-AT-6	RTX CORPORATION		2.A FE	1,571,712	1,490,000	1,579,311	1,504,638		(5,070)			6.700	6.282	FA	41,596	99,830	11/23/1998	08/01/2028	1,539,915
913017-BK-4	RTX CORPORATION		2.A FE	2,244,563	2,261,000	2,466,617	2,252,665		980			6.050	6.098	JD	11,399	136,791	05/23/2006	06/01/2036	2,329,395
913017-CA-5	RTX CORPORATION		2.A FE	4,993,100	5,000,000	4,187,557	4,995,144		161			4.150	4.157	MN	26,514	207,500	04/29/2015	05/15/2045	5,103,750
913017-CP-2	RTX CORPORATION		2.A FE	2,592,824	2,600,000	2,105,307	2,594,100		171			4.050	4.066	MN	16,673	105,300	05/01/2017	05/04/2047	2,652,650
913017-CR-8	RTX CORPORATION		2.A FE	4,000,000	4,000,000	3,957,844	4,000,000					3.125	3.125	MN	19,792	125,000	05/01/2017	05/04/2027	4,062,500
91319#-AH-4	VEOLIA UTILITY RESOURCES LLC		1.F	9,500,000	9,500,000	9,510,576	9,500,000					4.100	4.100	JD	18,393	389,500	12/14/2011	12/14/2027	6,888,375
91324P-AR-3	UNITEDHEALTH GROUP INC		1.F FE	2,040,183	2,055,000	2,196,359	2,047,409		827			5.800	5.849	MS	35,095	119,190	02/27/2006	03/15/2036	2,114,595
91324P-CA-8	UNITEDHEALTH GROUP INC		1.F FE	3,378,432	3,200,000	2,657,144	3,331,637		(5,847)			3.950	3.614	AO	26,684	126,400	09/09/2016	10/15/2042	3,263,200
91324P-CR-1	UNITEDHEALTH GROUP INC		1.F FE	3,784,382	3,800,000	3,428,699	3,788,143		361			4.750	4.775	JJ	83,231	180,500	07/20/2015	07/15/2045	3,890,250
91324P-CV-2	UNITEDHEALTH GROUP INC		1.F FE	49,961	50,000	49,919	50,000					3.100	3.097	MS	456	1,550	02/22/2016	03/15/2026	50,775
91324P-CW-0	UNITEDHEALTH GROUP INC		1.F FE	5,244,540	5,250,000	5,229,700	5,249,872		557			3.450	3.452	JJ	83,519	181,125	12/15/2016	01/15/2027	5,340,563
91324P-CX-8	UNITEDHEALTH GROUP INC		1.F FE	1,687,301	1,700,000	1,399,032	1,689,659		300			4.200	4.244	JJ	32,923	71,400	12/15/2016	01/15/2047	1,735,700
91324P-CY-6	UNITEDHEALTH GROUP INC		1.F FE	4,327,772	4,350,000	4,324,633	4,347,044		2,258			3.375	3.429	AO	30,994	146,813	03/08/2017	04/15/2027	4,423,406
91324P-CZ-3	UNITEDHEALTH GROUP INC		1.F FE	1,287,953	1,175,000	972,653	1,287,953					4.250	3.184	AO	10,542	49,938	01/24/2020	04/15/2047	1,199,969
91324P-DL-3	UNITEDHEALTH GROUP INC		1.F FE	1,291,056	1,300,000	1,067,909	1,292,361		199			4.250	4.291	JD	2,456	55,250	06/14/2018	06/15/2048	1,327,625
91324P-DP-4	UNITEDHEALTH GROUP INC		1.F FE	104,734	110,000	109,958	107,161		886			3.875	4.823	JD	189	4,263	02/17/2023	12/15/2028	112,131
91324P-DT-6	UNITEDHEALTH GROUP INC		1.F FE	4,723,116	5,830,000	4,868,071	4,767,485		44,369			3.500	5.408	FA	77,086	102,025	02/24/2025	08/15/2039	5,932,025
91324P-DU-3	UNITEDHEALTH GROUP INC		1.F FE	8,200,271	8,660,000	6,448,585	8,195,957		8,327			3.700	4.009	FA	121,048	320,420	01/25/2024	08/15/2049	8,769,285
91324P-DZ-2	UNITEDHEALTH GROUP INC		1.F FE	4,567,507	4,700,000	3,013,852	4,584,127		3,169			2.900	3.044	MN	17,416	136,300	05/13/2020	05/15/2050	4,768,150
91324P-ED-0	UNITEDHEALTH GROUP INC		1.F FE	1,749,843	1,750,000	1,579,524	1,749,962		7			2.300	2.300	MN	5,143	40,250	05/17/2021	05/15/2031	1,542,538
91324P-EE-8	UNITEDHEALTH GROUP INC		1.F FE	2,787,960	2,800,000	2,129,048	2,790,143		495			3.050	3.079	MN	10,912	85,400	05/17/2021	05/15/2041	1,827,450
91324P-EF-5	UNITEDHEALTH GROUP INC		1.F FE	3,477,425	3,500,000	2,372,311	3,479,919		501			3.250	3.284	MN	14,535	113,750	05/17/2021	05/15/2051	2,540,625
91324P-EJ-7	UNITEDHEALTH GROUP INC		1.F FE	1,695,614	1,700,000	1,680,920	1,697,359		481			4.200	4.227	MN	9,123	71,400	05/17/2022	05/15/2032	1,735,700
91324P-EK-4	UNITEDHEALTH GROUP INC		1.F FE	4,983,553	5,120,000	4,433,039	4,992,525		3,085			4.750	4.919	MN	31,076	243,200	04/28/2023	05/15/2052	5,241,600
91324P-ES-7	UNITEDHEALTH GROUP INC		1.F FE	971,765	970,000	981,162	971,762		(3)			5.875	5.861	FA	21,529	56,988	02/12/2025	02/15/2053	998,494
91324P-EW-8	UNITEDHEALTH GROUP INC		1.F FE	9,452,350	10,000,000	9,055,730	9,470,548		8,060			5.050	5.421	AO	106,611	505,000	02/02/2024	04/15/2053	10,252,500
91324P-FC-1	UNITEDHEALTH GROUP INC		1.F FE	11,399,288	11,440,000	10,829,477	11,402,936		400			5.375	5.396	AO	129,812	614,900	08/15/2024	04/15/2054	11,747,450
91324P-FJ-6	UNITEDHEALTH GROUP INC		1.F FE	6,078,307	6,085,000	6,243,755	6,079,418		1,112			5.150	5.163	JJ	144,502	156,689	02/24/2025	07/15/2034	6,241,689
91324P-FL-1	UNITEDHEALTH GROUP INC		1.F FE	9,549,107	9,340,000	9,193,904	9,549,227		105			5.625	5.468	JJ	242,256	37,734	10/28/2025	07/15/2054	9,602,688
91324P-FM-9	UNITEDHEALTH GROUP INC		1.F FE	22,411,380	22,650,000	22,209,948	22,414,721		3,342			5.750	5.818	JJ	600,540	368,000	12/04/2025	07/15/2064	23,301,188
913903-AZ-3	UNIVERSAL HEATLH SERVICES INC		2.C FE	27,289,264	29,820,000	29,317,513	29,303,650		741,074			1.650	4.216	MS	164,010	492,030	02/17/2023	09/01/2026	22,504,140
913903-BB-5	UNIVERSAL HEALTH SERVICES INC		2.C FE	10,014,045	10,250,000	10,298,869	10,053,361		39,316			4.625	5.189	AO	100,080	499,082	02/27/2025	10/15/2029	10,487,031
91412N-AE-0	UNIVERSITY OF CHICAGO		1.C FE	3,576,874	3,325,000	3,351,214	3,341,576		(21,386)			5.060	4.349	AO	42,061	168,245	09/12/2011	10/01/2026	3,409,123
91412N-AJ-9	UNIVERSITY OF CHICAGO		1.C FE	10,650,000	10,650,000	8,944,755	10,650,000					4.151	4.151	AO	110,520	442,082	05/09/2013	10/01/2045	3,350,032
91412N-BC-3	UNIVERSITY OF CHICAGO		1.C FE	5,000,000	5,000,000	3,966,701	5,000,000					4.003	4.003	AO	50,038	200,150	09/06/2018	10/01/2053	864,335
91412N-BE-9	UNIVERSITY OF CHICAGO/THE		1.C FE	8,570,000	8,570,000	5,573,567	8,570,000					2.547	2.547	AO	54,569	218,278	08/26/2020	04/01/2050	751,613
91412N-BG-4	UNIVERSITY OF CHICAGO/THE		1.C FE	5,000,000	5,000,000	3,423,829	5,000,000					3.000	3.000	AO	37,500	150,000	03/03/2021	10/01/2052	186,931
91417#-AB-8	UNIVERSITY OF CHICAGO MEDICAL CENT		1.D Z	36,512,695	36,512,695	31,939,156	36,512,695					2.740	2.740	FA	377,947	1,000,448	11/27/2019	08/15/2042	1,407,160
914744-AB-3	UNIVERSITY OF NOTRE DAME DU LAC		1.A FE	664,440	700,000	646,107	675,627		1,032			4.900	5.236	MS	11,433	34,300	01/20/2011	03/01/2041	717,150
914744-AC-1	UNIVERSITY OF NOTRE DAME		1.A FE	4,300,000	4,300,000	3,545,692	4,300,000					3.720	3.720	MS	53,320	159,960	05/31/2012	03/01/2043	4,379,980
914744-AD-9	UNIVERSITY OF NOTRE DAME DU LAC		1.A FE	8,600,000	8,600,000	6,706,834	8,600,000					3.438	3.438	FA	111,697	295,668	01/13/2015	02/15/2045	4,373,917
91475@-AA-1	UNIVERSITY OF ROCHESTER		1.D FE	10,555,079	10,555,079	9,547,680	10,555,079					3.560	3.560	JJ	187,880	375,761	04/06/2017	07/01/2047	266,514

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91475@-AB-9	UNIVERSITY OF ROCHESTER		1.D	11,034,400	11,034,400	9,508,279	11,034,400					3.260	3.260	JJ	179,861	359,721	06/26/2019	07/01/2049	186,904
91475@-AC-7	UNIVERSITY OF ROCHESTER		1.D	2,880,000	2,880,000	2,419,281	2,880,000					3.190	3.190	JJ	45,936	91,872	05/02/2022	07/01/2052	48,766
91475@-AD-5	UNIVERSITY OF ROCHESTER		1.D	52,920,002	52,920,002	50,094,152	52,920,002					4.310	4.310	JJ	1,140,426	2,280,852	06/22/2022	07/01/2052	726,533
91482@-AA-2	UNIVERSITY OF RICHMOND		1.B FE	40,000,000	40,000,000	31,554,474	40,000,000					3.600	3.600	JJ	668,000	1,440,000	07/14/2015	07/14/2045	40,720,000
91482@-AB-0	UNIVERSITY OF RICHMOND		1.B	8,000,000	8,000,000	5,250,104	8,000,000					2.950	2.950	JJ	109,478	236,000	07/14/2020	07/14/2050	8,118,000
914886-AC-0	UNIVERSITY OF SOUTHERN CALIFORNIA		1.C FE	13,000,000	13,000,000	10,496,759	13,000,000					3.841	3.841	AO	124,833	499,330	04/10/2017	10/01/2047	4,584,459
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFORNIA		1.C FE	992,137	925,000	588,937	982,686		(1,721)			2.805	2.462	AO	6,487	25,946	03/02/2020	10/01/2050	937,973
914886-AF-3	UNIVERSITY OF SOUTHERN CALIFORNIA		1.C FE	1,150,000	1,150,000	746,775	1,150,000					2.945	2.945	AO	8,467	33,868	04/07/2021	10/01/2051	913,253
914906-AX-0	UNIVISION COMMUNICATIONS INC		4.B FE	3,853,402	3,930,000	3,994,633	3,875,493		8,978			7.375	7.723	JD	805	289,838	08/01/2023	06/30/2030	4,023,075
914906-AY-8	UNIVISION COMMUNICATIONS INC		4.B FE	2,223,560	2,191,000	2,269,048	2,207,099		(9,019)			8.000	7.510	FA	66,217	175,280	01/19/2024	08/15/2028	2,278,640
914906-AZ-5	UNIVISION COMMUNICATIONS INC		4.B FE	10,337,250	10,370,000	10,830,781	10,342,555		3,850			8.500	8.561	JJ	369,719	803,718	02/20/2025	07/31/2031	10,560,525
914906-BA-9	UNIVISION COMMUNICATIONS INC		4.B FE	1,656,225	1,648,000	1,770,636	1,655,664		(561)			9.375	9.248	FA	68,238		07/16/2025	08/01/2032	1,725,250
91521#-AA-3	UNIVERSITY OF VERMONT & ST AGRIC C		1.E Z	5,275,000	5,275,000	5,025,838	5,275,000					1.600	1.600	AO	21,100	84,400	03/01/2021	10/01/2028	696,091
915268-AA-0	UNIVERSITY WIS HOSPS & CLINICS AUT		1.D Z	48,000,000	48,000,000	38,356,976	48,000,000					2.600	2.600	AO	312,000	1,248,000	12/18/2020	04/01/2044	1,389,026
915268-AB-8	UNIVERSITY WIS HOSPS & CLINICS AUT		1.D Z	28,900,000	28,900,000	22,852,535	28,900,000					2.940	2.940	AO	212,415	849,660	03/26/2021	04/01/2043	2,661,515
91740P-AG-3	USA COMPRESSION PARTNERS LP / USA		4.A FE	12,929,963	12,890,000	13,343,502	12,913,518		(9,567)			7.125	7.034	MS	270,421	918,413	03/11/2024	03/15/2029	13,349,206
91803*-AP-3	UTILITIES INC.		1.G PL	2,750,000	2,750,000	2,996,429	2,750,000					6.580	6.580	JJ	81,428	180,950	07/19/2006	07/21/2036	142,024
918204-BB-3	VF CORPORATION	LS	3.C FE	6,416,460	6,000,000	5,888,722	6,089,052		(76,555)			2.800	1.488	AO	31,733	168,000	08/10/2021	04/23/2027	1,521,000
918204-BC-1	VF CORPORATION	LS	3.C FE	3,492,475	3,500,000	3,168,370	3,496,611		726			2.950	2.974	AO	19,503	103,250	04/21/2020	04/23/2030	3,551,625
91845A-AA-3	VZ SECURED FINANCING BV		4.A FE	2,812,452	2,840,000	2,580,125	2,822,007		2,728			5.000	5.123	JJ	65,478	142,000	01/06/2022	01/15/2032	2,911,000
91845A-AB-1	VZ SECURED FINANCING BV	LS	4.A FE	1,351,250	1,350,000	1,368,750	1,351,204		(46)			7.500	7.477	AO	23,344		10/02/2025	01/15/2033	1,193,125
91879Q-AP-4	VAIL RESORTS INC	LS	3.C FE	9,213,900	9,200,000	9,549,637	9,209,851		(2,547)			6.500	6.464	MN	76,411	598,000	05/08/2024	05/15/2032	9,499,000
91911T-AK-9	VALE OVERSEAS LIMITED		2.B FE	3,268,055	3,010,000	3,406,086	3,250,354		(10,871)			6.875	6.017	MN	29,316	206,938	09/30/2024	11/10/2039	3,113,469
91911T-AQ-6	VALE OVERSEAS LIMITED 3.75% 08 JUL 2030-		2.B FE	7,211,633	7,560,000	7,260,473	7,300,199		46,185			3.750	4.500	JJ	136,238	283,500	05/02/2023	07/08/2030	7,273,875
91911T-AR-4	VALE OVERSEAS LIMITED 6.125% 12 JUN 2033		2.C FE	4,076,575	3,980,000	4,258,162	4,066,054		(8,301)			6.125	5.755	JD	12,866	243,775	03/24/2025	06/12/2033	4,101,888
91911T-AS-2	VALE OVERSEAS LTD		2.B FE	5,706,287	5,700,000	5,816,850	5,707,183		896			6.400	6.390	JD	3,040	356,480	10/02/2025	06/28/2054	5,882,400
91913Y-AT-7	VALERO ENERGY CORPORATION		2.B FE	1,643,301	1,650,000	1,473,600	1,644,784		160			4.900	4.926	MS	23,806	80,850	03/10/2015	03/15/2045	1,690,425
91913Y-AU-4	VALERO ENERGY CORPORATION		2.B FE	9,169,257	9,201,000	9,157,243	9,199,111		3,190			3.400	3.430	MS	92,112	312,834	09/07/2016	09/15/2026	9,357,417
91913Y-AV-2	VALERO ENERGY CORPORATION		2.B FE	92,918	93,000	93,480	92,996		15			4.350	4.352	JD	337	4,046	05/17/2018	06/01/2028	95,023
91913Y-BB-5	VALERO ENERGY CORPORATION		2.B FE	5,592,720	5,600,000	5,424,269	5,598,130		1,065			2.150	2.170	MS	35,451	120,400	09/08/2020	09/15/2027	5,660,200
91913Y-BC-3	VALERO ENERGY CORPORATION		2.B FE	7,652,857	7,750,000	7,070,663	7,688,385		9,528			2.800	2.946	JD	18,083	217,000	02/02/2022	12/01/2031	6,793,800
919451-AA-2	VALLEY CHILDREN'S HOSPITAL		1.E FE	4,784,714	4,115,000	3,414,761	4,715,992		(18,382)			4.399	3.439	MS	53,300	181,019	01/20/2022	03/15/2048	4,103,310
921813-A*-2	VANDERBILT UNIVERSITY		1.A	19,809,000	19,809,000	17,661,393	19,809,000					3.930	3.930	AO	194,623	778,494	11/01/2018	10/01/2048	1,346,550
921813-A@-0	VANDERBILT UNIVERSITY		1.B Z	60,000,000	60,000,000	42,577,031	60,000,000					3.000	3.000	AO	450,000	1,800,000	07/01/2020	10/01/2049	20,247,119
921814-A*-0	VANDERBILT UNIVERSITY MEDICAL CENT		1.F	103,600,000	103,600,000	80,133,259	103,600,000					3.870	3.870	JJ	2,004,660	4,009,320	10/22/2019	07/01/2054	10,675,432
921814-AB-5	VANDERBILT UNIVERSITY MEDICAL CENTER		1.C FE	7,147,275	7,025,000	6,366,455	7,128,760		(7,527)			4.172	4.002	JJ	146,542	293,083	06/09/2023	07/01/2037	5,512,644
92212W-AA-8	VAR ENERGI ASA		2.C FE	4,804,600	5,000,000	5,040,677	4,926,226		49,776			5.000	6.132	MN	29,861	250,000	06/08/2023	05/18/2027	5,125,000
92212W-AD-2	VAR ENERGI ASA		2.C FE	2,480,450	2,500,000	2,647,906	2,491,197		3,849			7.500	7.690	JJ	86,458	187,500	11/08/2022	01/15/2028	2,593,750
92233#-AA-0	VASSAR COLLEGE		1.E	21,000,000	21,000,000	16,088,117	21,000,000					3.890	3.890	JJ		816,900	07/07/2022	07/01/2052	21,408,450
92262T-AA-4	VELOCITY VEHICLE GROUP	LS	4.C FE	4,956,963	4,910,000	4,664,722	4,941,317		(10,098)			8.000	7.704	JD	32,733	392,800	05/30/2024	06/01/2029	5,106,400
922966-AA-4	VENTURE GLOBAL PLAQUEMINES LNG LLC		3.B FE	2,565,875	2,546,000	2,750,956	2,564,721		(1,154)			7.500	7.363	MN	31,825	100,779	04/16/2025	05/01/2033	2,641,475
922966-AB-2	VENTURE GLOBAL PLAQUEMINES LNG LLC		3.B FE	2,565,875	2,546,000	2,782,433	2,565,131		(744)			7.750	7.633	MN	32,886	104,138	04/16/2025	05/01/2035	2,644,658
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC		3.A FE	3,312,225	3,780,000	3,435,292	3,448,184		48,345			4.125	5.987	FA	58,905	155,925	01/09/2023	08/15/2031	3,521,156
92328M-AC-7	VENTURE GLOBAL CALCASIEU PASS LLC	LS	3.A FE	8,773,435	8,896,000	7,627,536	8,802,759		9,506			3.875	4.018	MN	57,453	344,720	07/26/2022	11/01/2033	9,068,360
92328M-AE-3	VENTURE GLOBAL CALCASIEU PASS LLC	LS	3.A FE	1,900,000	1,900,000	1,923,903	1,900,000					6.250	6.250	JJ	54,757	118,750	01/10/2023	01/15/2030	1,784,063
92332Y-AB-7	VENTURE GLOBAL LNG INC	LS	3.B FE	9,844,888	9,660,000	9,609,331	9,800,063		(43,630)			8.375	7.697	JD	67,419	809,025	02/21/2025	06/01/2031	10,064,513

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
92332Y-AE-1	VENTURE GLOBAL LNG INC	LS	3.B FE	7,168,000	7,100,000	6,833,248	7,154,524		(12,993)			7.000	6.716	JJ	229,172	358,225	02/20/2025	01/15/2030	7,348,500
92334*-AF-1	VEOLIA UTILITY RESOURCES LLC		1.F	1,000,000	1,000,000	1,020,854	1,000,000					5.470	5.470	JD	3,191	54,700	12/10/2024	12/10/2039	1,027,350
92334*-AG-9	VEOLIA UTILITY RESOURCES LLC		1.F	1,000,000	1,000,000	982,219	1,000,000					5.720	5.720	JJ	26,376	28,600	01/15/2025	01/15/2055	1,028,600
92343E-AL-6	VERISIGN INC 144A		2.B FE	1,300,000	1,300,000	1,300,164	1,300,000					4.750	4.750	JJ	28,474	61,750	06/29/2017	07/15/2027	1,330,875
92343E-AM-4	VERISIGN INC		2.C FE	13,911,457	15,100,000	13,739,701	14,321,454		130,227			2.700	3.681	JD	18,120	407,700	05/26/2022	06/15/2031	13,884,950
92343V-AW-4	VERIZON COMMUNICATIONS		2.A FE	1,011,752	1,025,000	1,066,856	1,015,706		364			6.000	6.092	AO	15,375	61,500	03/31/2011	04/01/2041	1,055,750
92343V-BT-0	VERIZON COMMUNICATIONS INC		2.A FE	674,210	675,000	743,766	674,422		17			6.550	6.558	MS	13,018	44,213	09/11/2013	09/15/2043	697,106
92343V-CK-8	VERIZON COMMUNICATIONS		2.A FE	2,442,732	2,696,000	2,402,110	2,451,101		3,691			4.862	5.240	FA	47,334	131,080	08/23/2023	08/21/2046	2,761,540
92343V-CM-4	VERIZON COMMUNICATIONS		2.A FE	3,452,061	3,700,000	3,255,143	3,456,577		3,817			5.012	5.468	FA	66,966	185,444	01/30/2025	08/21/2054	3,792,722
92343V-CX-0	VERIZON COMMUNICATIONS		2.A FE	2,669,770	2,700,000	2,267,936	2,677,364		287			4.522	4.563	MS	35,950	122,094	05/30/2019	09/15/2048	2,761,047
92343V-CZ-5	VERIZON COMMUNICATIONS		2.A FE	934,114	1,092,000	907,022	943,687		1,073			4.672	5.496	MS	15,022	51,018	11/25/2015	03/15/2055	1,117,509
92343V-DC-5	VERIZON COMMUNICATIONS INC		2.A FE	5,891,533	5,550,000	4,464,750	5,838,778		(9,569)			4.125	3.749	FA	86,488	228,938	12/05/2019	08/15/2046	5,664,469
92343V-DR-2	VERIZON COMMUNICATIONS INC		2.A FE	4,677,127	4,990,000	4,748,785	4,690,568		13,441			4.812	5.456	MS	70,702	240,119	02/24/2025	03/15/2039	5,110,059
92343V-EA-8	VERIZON COMMUNICATIONS INC		2.A FE	10,466,618	10,910,000	10,754,940	10,570,139		39,256			4.500	4.996	FA	192,289	490,950	04/20/2023	08/10/2033	11,155,475
92343V-FD-1	VERIZON COMMUNICATIONS INC		2.A FE	12,375,167	14,920,000	11,403,294	12,416,049		40,882			4.000	5.203	MS	164,120	596,800	02/24/2025	03/22/2050	15,218,400
92343V-FE-9	VERIZON COMMUNICATIONS INC		2.A FE	99,693	100,000	95,869	99,866		36			3.150	3.184	MS	866	3,150	03/17/2020	03/22/2030	101,575
92343V-FV-1	VERIZON COMMUNICATIONS INC		2.A FE	1,239,050	1,250,000	731,274	1,239,889		161			3.000	3.038	MN	4,271	37,500	11/10/2020	11/20/2060	1,268,750
92343V-FW-9	VERIZON COMMUNICATIONS INC		2.A FE	6,995,914	11,145,000	6,662,204	7,086,103		50,718			2.987	5.435	AO	56,408	332,901	12/27/2024	10/30/2056	11,311,451
92343V-GB-4	VERIZON COMMUNICATIONS INC		2.A FE	19,166,147	27,300,000	19,441,909	19,469,037		136,397			3.550	5.698	MS	266,516	969,150	01/23/2024	03/22/2051	27,784,575
92343V-GC-2	VERIZON COMMUNICATIONS INC		2.A FE	17,259,959	24,730,000	16,761,672	17,315,900		55,941			3.700	5.677	MS	251,628	915,010	03/05/2025	03/22/2061	25,187,505
92343V-GJ-7	VERIZON COMMUNICATIONS INC		2.A FE	3,286,437	3,300,000	3,018,034	3,292,674		1,502			2.550	2.595	MS	23,375	84,150	03/11/2021	03/21/2031	3,342,075
92343V-GP-3	VERIZON COMMUNICATIONS INC		2.A FE	10,080,720	13,500,000	10,043,063	10,123,365		42,645			3.875	5.732	MS	174,375	261,563	03/25/2025	03/01/2052	13,761,563
92343V-GT-5	VERIZON COMMUNICATIONS INC	LS	2.A FE	119,804	120,000	123,294	119,911		31			5.050	5.062	MN	875	6,060	05/05/2023	05/09/2033	123,030
92343V-GW-8	VERIZON COMMUNICATIONS INC	LS	2.A FE	16,646,310	17,095,000	16,465,312	16,647,894		1,682			5.500	5.687	FA	334,302	83,600	11/04/2025	02/23/2054	17,565,113
92343V-GY-4	VERIZON COMMUNICATIONS INC		2.A FE	13,787,283	13,998,000	13,807,207	13,800,379		13,096			4.780	4.974	FA	252,773	334,552	04/16/2025	02/15/2035	14,332,552
92343V-HK-3	VERIZON COMMUNICATIONS INC		2.A FE	9,997,760	9,950,000	9,858,634	9,997,760					6.000	5.968	MN	61,358		12/04/2025	11/30/2065	10,248,500
92344G-AM-8	VERIZON COMMUNICATIONS INC		2.A FE	2,314,553	2,250,000	2,579,552	2,273,029		(3,397)			7.750	7.497	JD	14,531	174,375	04/26/2002	12/01/2030	2,337,188
92344G-AX-4	VERIZON GLOBAL FDG CORP		2.A FE	1,370,920	1,428,000	1,522,690	1,397,808		2,470			5.850	6.142	MS	24,597	83,538	09/07/2007	09/15/2035	1,469,769
92345Y-AG-1	VERISK ANALYTICS INC		2.B FE	2,672,190	2,700,000	1,954,351	2,675,386		615			3.625	3.682	MN	12,506	97,875	05/08/2020	05/15/2050	2,748,938
92345Y-AH-9	VERISK ANALYTICS INC		2.B FE	9,564,344	9,440,000	10,002,298	9,537,472		(10,801)			5.750	5.563	AO	135,700	542,800	04/20/2023	04/01/2033	9,711,400
92345Y-AJ-5	VERISK ANALYTICS INC		2.B FE	9,957,793	10,123,000	10,382,861	9,980,265		15,217			5.250	5.461	JD	38,383	531,458	05/21/2024	06/05/2034	10,388,729
92428F-A@-6	VERMONT TRANSCO LLC		1.E PL	20,800,000	20,800,000	18,345,214	20,800,000					3.730	3.730	JAJO	193,960	775,840	04/07/2017	04/01/2047	1,049,698
92428F-AB-3	VERMONT TRANSCO LLC		1.E PL	3,737,500	3,737,500	3,958,539	3,737,500					5.750	5.750	JAJO	53,727	214,906	03/21/2007	04/01/2037	473,903
92428F-AC-1	VERMONT TRANSCO LLC		1.E PL	4,888,889	4,888,889	4,968,772	4,888,889					4.810	4.810	JAJO	58,789	235,156	10/01/2009	10/01/2029	183,247
92529@-AD-9	VERSANT POWER		2.A	16,100,000	16,100,000	15,395,635	16,100,000					5.800	5.800	FA	350,175	933,800	08/16/2023	08/16/2053	16,566,900
92529@-AE-7	VERSANT POWER		2.A	8,400,000	8,400,000	7,721,652	8,400,000					5.570	5.570	MN	61,084	467,880	11/14/2024	11/14/2054	8,633,940
92535U-AB-0	VERTIV GROUP CORP 144A		3.A FE	5,168,925	5,853,000	5,781,126	5,446,921		124,197			4.125	6.824	MN	30,850	241,436	10/18/2023	11/15/2028	5,973,718
92553P-AP-7	PARAMOUNT GLOBAL		2.C FE	2,932,650	3,000,000	2,093,095	2,952,326		1,863			4.375	4.509	MS	38,646	131,250	11/16/2012	03/15/2043	3,065,625
92556H-AD-9	PARAMOUNT GLOBAL	LS	2.C FE	6,434,135	6,850,000	6,200,458	6,567,715		36,717			4.200	4.955	MN	33,565	287,700	06/09/2022	05/19/2032	6,993,850
92556V-AD-8	VIATRIS INC		2.C FE	2,392,488	2,400,000	2,195,384	2,396,458		792			2.700	2.735	JD	1,620	64,800	06/17/2020	06/22/2030	2,432,400
92556V-AF-3	VIATRIS INC		2.C FE	1,695,580	1,700,000	1,137,046	1,696,198		174			4.000	4.014	JD	1,700	68,000	06/17/2020	06/22/2050	1,734,000
92565D-AJ-2	VICI PROPERTIES LP		2.C FE	29,946,770	30,000,000	30,324,448	29,958,982		12,212			4.750	4.815	AO	356,250	688,750	03/27/2025	04/01/2028	30,712,500
92769V-AJ-8	VIRGIN MEDIA	LS	4.B FE	1,033,700	1,030,000	907,661	1,031,405		(486)			5.000	4.942	JJ	23,747	51,500	06/08/2020	07/15/2030	1,055,750
92769X-AP-0	VIRGIN MEDIA		3.C FE	7,470,000	7,470,000	7,359,120	7,470,000					5.500	5.500	MN	52,498	410,850	05/08/2019	05/15/2029	7,675,425
927804-FA-7	VIRGINIA ELEC & POWER CO		2.A FE	379,135	411,000	441,644	393,225		1,256			6.000	6.596	JJ	11,371	24,660	07/18/2006	01/15/2036	423,330
927804-FB-5	VIRGINIA ELEC & POWER CO		2.A FE	199,448	200,000	215,359	199,716		17			6.000	6.017	MN	1,533	12,000	05/14/2007	05/15/2037	206,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
927804-FL-3	VIRGINIA ELECTRIC AND POWER CO		2.A FE	3,486,000	3,500,000	2,873,718	3,490,909		366			4.000	4.021	JJ	64,556	140,000	01/03/2013	01/15/2043	3,570,000
927804-FT-6	VIRGINIA ELECTRIC AND POWER COMPAN		2.A FE	4,982,200	5,000,000	4,154,627	4,986,188		454			4.200	4.221	MN	26,833	210,000	05/11/2015	05/15/2045	5,105,000
927804-FU-3	VIRGINIA ELECTRIC AND POWER COMPAN		2.A FE	3,718,665	3,719,000	3,717,334	3,719,000					3.150	3.137	JJ	54,018	117,149	01/12/2016	01/15/2026	3,777,574
927804-FY-5	VIRGINIA ELECTRIC AND POWER COMPAN		2.A FE	2,240,010	2,250,000	1,728,294	2,241,851		237			3.800	3.825	MS	25,175	85,500	09/11/2017	09/15/2047	2,292,750
927804-GE-8	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	8,181,878	8,200,000	7,299,341	8,188,824		1,757			2.300	2.325	MN	24,099	188,600	11/15/2021	11/15/2031	7,636,825
927804-GF-5	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	2,142,294	2,200,000	1,388,571	2,147,336		1,315			2.950	3.085	MN	8,293	64,900	01/05/2022	11/15/2051	2,232,450
927804-GJ-7	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	4,701,249	4,965,000	4,189,793	4,712,388		4,727			4.625	4.964	MN	29,342	229,631	04/12/2024	05/15/2052	5,028,659
927804-GK-4	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	6,890,652	6,910,000	7,087,033	6,895,781		2,382			5.000	5.034	AO	86,375	345,500	03/28/2023	04/01/2033	7,082,750
927804-GL-2	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	9,135,642	9,475,000	9,057,709	9,140,595		4,953			5.450	5.707	AO	129,097	516,388	02/24/2025	04/01/2053	9,733,194
927804-GM-0	VIRGINIA ELECTRIC AND POWER COMPAN	LS	1.G FE	1,548,311	1,550,000	1,609,849	1,548,683		137			5.300	5.314	FA	31,034	82,150	08/08/2023	08/15/2033	1,591,075
927804-GN-8	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	8,129,544	8,150,000	8,050,025	8,129,965		422			5.700	5.718	FA	175,497	232,275	02/24/2025	08/15/2053	8,382,275
927804-GQ-1	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	6,954,001	7,080,000	6,665,710	6,958,159		1,793			5.350	5.470	JJ	174,660	378,780	10/28/2024	01/15/2054	7,269,390
927804-GS-7	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	4,976,141	4,880,000	4,752,555	4,974,673		(1,129)			5.550	5.414	FA	102,317	273,097	12/27/2024	08/15/2054	5,015,420
927804-GU-2	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	5,050,183	5,075,000	4,986,575	5,050,565		381			5.650	5.684	MS	84,428	151,334	03/03/2025	03/15/2055	5,218,369
927804-GW-8	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	8,909,746	8,675,000	8,453,332	8,909,504		(241)			5.600	5.414	MS	149,788		10/28/2025	09/15/2055	8,917,900
92826C-AF-9	VISA INC		1.D FE	2,568,256	2,810,000	2,459,950	2,577,562		6,705			4.300	4.958	JD	5,706	120,830	08/15/2024	12/14/2045	2,870,415
92826C-AH-5	VISA INC		1.D FE	4,813,868	4,850,000	4,792,119	4,843,343		3,986			2.750	2.833	MS	39,272	133,375	09/06/2017	09/15/2027	4,916,688
92826C-AJ-1	VISA INC		1.D FE	3,771,767	4,350,000	3,406,601	3,805,945		14,297			3.650	4.561	MS	46,750	158,775	09/11/2024	09/15/2047	4,429,388
92826C-AQ-5	VISA INC		1.D FE	1,937,760	2,400,000	1,306,030	1,980,223		11,368			2.000	3.011	FA	18,133	48,000	02/04/2022	08/15/2050	2,348,250
92840J-AB-5	VISTAJET MALTA FINANCE / XO MANAGE		4.C FE	2,562,383	2,564,000	2,440,027	2,562,602					6.375	6.378	FA	68,106	163,455	01/28/2022	02/01/2030	1,637,586
92840J-AD-1	VISTAJET MALTA FINANCE PLC / XO MA		4.C FE	435,538	440,000	443,201	438,639		932			7.875	8.125	MN	5,775	34,650	04/20/2022	05/01/2027	394,963
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		3.A FE	5,800,713	5,710,000	5,712,481	5,710,000					5.625	5.222	FA	121,338	321,188	05/01/2019	02/15/2027	5,377,094
92840V-AF-9	VISTRA OPERATIONS CO LLC 144A		3.A FE	5,354,975	5,330,000	5,342,263	5,330,000					5.000	4.892	JJ	111,782	266,500	06/06/2019	07/31/2027	5,463,250
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		3.A FE	1,981,100	1,980,000	1,954,982	1,980,088		(256)			4.375	4.361	MN	14,438	86,625	05/11/2021	05/01/2029	1,747,406
92841H-AA-0	VISTAJET MALTA /VM HOLDING INC		4.C FE	3,177,836	3,210,000	3,320,042	3,193,100		5,937			9.500	9.750	JD	25,413	304,950	05/01/2023	06/01/2028	3,362,475
928563-AK-1	VMWARE INC		2.A FE	12,250,413	12,300,000	11,635,006	12,280,777		7,089			1.800	1.861	FA	83,640	221,400	07/21/2021	08/15/2028	12,410,700
928563-AL-9	VMWARE INC		2.A FE	8,624,329	8,650,000	7,695,992	8,635,501		2,640			2.200	2.232	FA	71,891	190,300	07/21/2021	08/15/2031	8,745,150
92857W-AQ-3	VODAFONE GROUP PLC		2.B FE	92,765	100,000	108,870	95,595		258			6.150	6.717	FA	2,118	6,150	04/02/2008	02/27/2037	103,075
92857W-BU-3	VODAFONE GROUP PLC		2.B FE	11,188,116	13,597,000	10,675,084	11,277,579		42,114			4.250	5.508	MS	166,941	577,873	01/14/2025	09/17/2050	13,885,936
92857W-BY-5	VODAFONE GROUP PLC		2.B FE	6,921,019	6,950,000	6,676,782	6,923,489		1,056			5.625	5.653	FA	153,117	390,938	02/07/2023	02/10/2053	7,145,469
92857W-CA-6	VODAFONE GROUP PLC		2.B FE	5,887,690	5,730,000	5,583,132	5,885,152		(2,274)			5.750	5.558	JD	2,746	329,475	08/14/2024	06/28/2054	5,894,738
92857W-CB-4	VODAFONE GROUP PLC		2.B FE	13,207,357	13,445,000	13,060,436	13,209,679		2,321			5.875	5.991	JD	6,582	789,894	02/24/2025	06/28/2064	13,839,947
92858R-AA-8	VIRGIN MEDIA (VMED O2)		3.C FE	2,180,000	2,180,000	1,988,573	2,180,000					4.250	4.250	JJ	42,722	92,650	09/10/2020	01/31/2031	1,725,913
928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	2,498,450	2,500,000	2,482,319	2,499,901		192			3.200	3.206	MS	21,111	80,000	09/19/2019	09/26/2026	2,336,800
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	5,879,055	5,900,000	5,626,185	5,894,119		3,067			1.625	1.679	MN	9,854	95,964	11/17/2020	11/24/2027	5,947,938
928668-BS-0	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	14,189,918	14,200,000	14,222,978	14,197,212		1,843			4.350	4.364	JD	39,464	617,700	05/31/2022	06/08/2027	14,508,850
928668-BT-8	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	4,144,605	4,150,000	4,163,217	4,147,850		1,038			4.600	4.616	JD	12,196	190,900	05/31/2022	06/08/2029	4,040,850
928668-CA-8	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	19,973,400	20,000,000	20,324,115	19,991,757		8,923			6.000	6.049	MN	150,000	1,200,000	11/07/2023	11/16/2026	20,600,000
928668-CB-6	VOLKSWAGEN GROUP OF AMERICA FINANC	0	2.A FE	2,595,225	2,500,000	2,619,914	2,583,862		(11,363)			6.200	4.901	MN	19,375	77,500	07/31/2025	11/16/2028	2,577,500
928668-CG-5	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	3,186,678	3,180,000	3,250,279	3,185,716		(962)			5.250	5.189	MS	45,911	166,950	03/20/2025	03/22/2029	3,263,475
928668-CH-3	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	6,189,097	6,220,000	6,409,383	6,193,221		4,037			5.600	5.666	MS	95,788	348,320	02/24/2025	03/22/2034	6,394,160
928668-CK-6	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	7,502,006	7,500,000	7,530,054	7,500,638		(995)			4.900	4.886	FA	139,854	366,450	08/07/2024	08/14/2026	7,683,750
928668-CL-4	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	7,504,204	7,500,000	7,572,535	7,502,606		(1,397)			4.850	4.827	FA	137,417	363,750	08/07/2024	08/15/2027	7,681,875
928668-CP-5	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	28,974,820	29,000,000	29,448,873	28,980,866		6,046			5.050	5.082	MS	382,397	732,250	03/18/2025	03/27/2028	29,732,250
928668-CS-9	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	11,039,337	11,100,000	11,507,871	11,045,400		6,063			5.800	5.867	MS	168,103	321,900	09/02/2025	03/27/2035	11,421,900

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
928668-CW-0	VOLKSWAGEN GROUP OF AMERICA FINANC	0	2.A FE	6,995,310	7,000,000	7,035,794	6,996,008		698			4.550	4.570	MS	97,319		09/02/2025	09/11/2028	7,159,250
928881-AD-3	VONTIER CORP	0	2.C FE	7,665,029	8,088,000	7,751,607	7,711,979		46,949			2.400	4.596	AO	48,528	34,560	12/08/2025	04/01/2028	8,185,056
929160-AG-4	VULCAN MATERIALS		2.B FE	299,814	300,000	343,017	299,928		4			7.150	7.153	MN	1,847	21,450	12/14/2007	11/30/2037	310,725
929160-AT-6	VULCAN MATERIALS COMPANY		2.B FE	11,946,160	11,975,000	11,973,215	11,971,262		2,467			3.900	3.922	AO	116,756	467,025	06/12/2017	04/01/2027	12,208,513
929160-AV-1	VULCAN MATERIALS COMPANY		2.B FE	4,030,250	5,000,000	4,293,570	4,075,582		20,634			4.500	6.050	JD	10,000	225,000	09/26/2023	06/15/2047	5,112,500
929160-AY-5	VULCAN MATERIALS COMPANY		2.A FE	11,904,959	12,925,000	11,363,407	11,909,574		4,615			4.700	5.307	MS	202,492		10/28/2025	03/01/2048	13,228,738
929160-AZ-2	VULCAN MATERIALS COMPANY		2.B FE	74,792	75,000	72,718	74,914		22			3.500	3.528	JD	219	2,625	05/07/2020	06/01/2030	76,313
929160-BC-2	VULCAN MATERIALS COMPANY		2.A FE	4,543,464	4,510,000	4,682,494	4,541,785		(1,679)			5.350	5.249	JD	20,107	248,658	02/24/2025	12/01/2034	4,630,643
92921E-AA-0	VOYAGER PARENT LLC		4.A FE	3,191,200	3,192,000	3,386,833	3,191,509		309			9.250	9.253	JJ	185,358		05/09/2025	07/01/2032	3,339,630
92924F-AB-2	WGL HOLDINGS INC		3.A FE	3,274,458	3,300,000	2,774,019	3,280,260		644			4.600	4.648	MN	25,300	151,800	10/22/2014	11/01/2044	3,375,900
92928W-AH-8	WMC FINANCE USA		1.E FE	2,368,925	2,263,000	2,449,637	2,307,965		(4,580)			6.250	5.909	MN	18,073	141,438	09/22/2004	05/15/2033	2,333,719
92936M-AD-9	WPP FINANCE 2010		2.B FE	4,687,900	5,000,000	4,169,919	4,766,294		8,336			5.125	5.559	MS	81,146	256,250	06/20/2013	09/07/2042	5,128,125
92936M-AE-7	WPP FINANCE 2010		2.B FE	4,872,750	5,000,000	4,476,220	4,900,823		3,098			5.625	5.805	MN	35,938	281,250	11/06/2013	11/15/2043	5,140,625
92939U-AD-8	WEC ENERGY GROUP INC		2.A FE	7,577,933	7,584,000	7,250,013	7,582,433		890			1.375	1.387	AO	22,015	104,280	10/05/2020	10/15/2027	7,636,140
92939U-AE-6	WEC ENERGY GROUP INC		2.A FE	3,996,360	4,000,000	3,560,052	3,998,274		375			1.800	1.809	AO	15,200	72,000	10/05/2020	10/15/2030	4,036,000
92939U-AG-1	WEC ENERGY GROUP INC		2.A FE	9,976,100	10,000,000	9,501,733	9,989,499		3,400			2.200	2.237	JD	9,778	220,000	12/06/2021	12/15/2028	10,110,000
92939U-AK-2	WEC ENERGY GROUP INC		2.A FE	24,971,000	25,000,000	25,002,743	24,999,771		10,161			4.750	4.792	JJ	567,361	1,187,500	01/09/2023	01/09/2026	25,593,750
92939U-AM-8	WEC ENERGY GROUP INC		2.A FE	15,013,280	15,000,000	15,150,257	15,003,021		(4,748)			5.600	5.568	MS	254,333	840,000	09/05/2023	09/12/2026	15,420,000
92939U-AU-0	WEC ENERGY GROUP INC	LS	2.B FE	9,425,000	9,425,000	9,500,004	9,425,000					5.625	5.625	MN	80,996		11/03/2025	05/15/2056	9,690,078
92940P-AE-4	WRKCO INC	0	2.B FE	9,408,943	9,450,000	9,403,101	9,415,803		8,173			3.900	4.057	JD	30,713	368,550	05/22/2025	06/01/2028	9,634,275
92940P-AF-1	WRKCO INC		2.B FE	1,099,659	1,100,000	1,069,967	1,099,869		17			4.200	4.202	JD	3,850	46,200	05/16/2019	06/01/2032	1,123,100
92940P-AG-9	WRKCO INC		2.B FE	3,840,914	3,850,000	3,436,032	3,844,717		623			3.000	3.021	JD	5,133	115,500	06/01/2020	06/15/2033	3,095,750
92942H-AA-8	WK KELLOGG FOUNDATION	LS	1.A FE	2,550,000	2,550,000	1,532,006	2,550,000					2.443	2.443	AO	15,574	62,297	10/15/2020	10/01/2050	2,581,148
92943G-AA-9	WR GRACE HOLDINGS LLC		5.B FE	2,827,438	2,790,000	2,655,652	2,795,212		(8,054)			5.625	5.313	FA	59,288	156,938	08/17/2021	08/15/2029	2,457,219
92943G-AE-1	WR GRACE HOLDINGS LLC		4.B FE	7,597,750	7,540,000	7,721,186	7,568,317		(11,215)			7.375	7.184	MS	185,358	556,075	02/08/2023	03/01/2031	7,247,756
92943G-AF-8	W R GRACE HOLDINGS LLC	LS	4.B FE	3,982,000	3,982,000	4,032,849	3,982,000					6.625	6.625	FA	96,729		08/11/2025	08/15/2032	4,113,904
92966*-AL-3	WABASH VALLEY POWER ASSOCIATION IN		1.F	5,992,192	5,992,192	6,408,976	5,992,192					5.970	5.970	JAJO	60,616	351,945	11/08/2024	10/31/2049	115,776
92993*-AA-4	WEC INFRASTRUCTURE ENERGY HOLDING		2.B PL	47,478,783	47,478,783	49,410,634	47,478,783					5.730	5.730	JD	7,557	2,811,219	12/18/2024	12/31/2039	365,472
93045#-AG-3	WAGNER EQUIPMENT CO.		2.C YE	5,100,000	5,100,000	5,337,641	5,100,000					5.860	5.860	MN	34,037	298,860	11/20/2024	11/20/2034	5,249,430
93045#-AH-1	WAGNER EQUIPMENT CO.		2.C YE	2,600,000	2,600,000	2,720,520	2,600,000					5.860	5.860	JJ	66,869	76,180	01/23/2025	01/23/2035	2,676,180
931009-AH-7	WAKE FOREST UNIVERSITY		1.C FE	10,506,102	10,380,000	6,703,447	10,493,531		(3,174)			3.012	2.948	JJ	156,323	312,646	10/18/2021	01/01/2051	10,536,323
93105*-AQ-2	WAKEFERN FOOD CORP		2.B Z	8,785,714	8,785,714	8,561,754	8,785,714					3.000	3.000	MJSD	19,768	263,571	03/04/2020	03/04/2030	1,264,515
931108-AB-0	WAKEMED		1.C FE	23,140,551	22,690,000	15,615,410	23,118,512		(10,325)			3.286	3.179	AO	186,398	745,593	10/16/2023	10/01/2052	23,062,797
931142-CK-7	WAL-MART STORES INC		1.C FE	2,700,512	2,686,000	3,109,816	2,695,243		(430)			6.500	6.457	FA	65,956	174,590	09/17/2007	08/15/2037	2,773,295
931142-DG-5	WAL-MART STORES INC		1.C FE	4,982,650	5,000,000	4,338,259	4,987,903		477			4.000	4.020	AO	44,444	200,000	04/04/2013	04/11/2043	5,100,000
931142-EB-5	WALMART INC		1.C FE	737,536	735,000	683,585	736,833		(118)			3.950	3.924	JD	242	29,033	01/04/2019	06/28/2038	749,516
931142-EC-3	WALMART INC		1.C FE	2,577,765	2,910,000	2,436,340	2,588,459		7,747			4.050	4.863	JD	655	117,855	08/15/2024	06/29/2048	2,968,928
931142-EM-1	WALMART INC		1.C FE	3,994,720	4,000,000	3,986,450	3,999,660		639			3.050	3.067	JJ	58,628	122,000	04/16/2019	07/08/2026	4,061,000
931142-EP-4	WALMART INC		1.C FE	4,975,664	5,050,000	3,427,995	4,986,359		1,812			2.950	3.025	MS	40,140	148,975	09/19/2019	09/24/2049	5,124,488
931142-ET-6	WALMART INC	LS	1.C FE	5,829,233	5,850,000	5,218,288	5,837,649		2,028			1.800	1.839	MS	28,958	105,300	09/08/2021	09/22/2031	5,599,950
931142-EU-3	WALMART INC		1.C FE	5,800,000	5,800,000	4,214,408	5,800,000					2.500	2.500	MS	39,875	145,000	09/08/2021	09/22/2041	5,872,500
931142-EV-1	WALMART INC		1.C FE	1,544,265	1,550,000	980,859	1,544,885		137			2.650	2.668	MS	11,296	41,075	09/08/2021	09/22/2051	1,570,538
931142-EZ-2	WALMART INC		1.C FE	4,388,286	4,515,000	3,991,940	4,391,779		2,537			4.500	4.679	MS	63,210	203,175	09/30/2024	09/09/2052	4,616,588
931142-FE-8	WALMART INC	LS	1.C FE	1,945,604	2,060,000	1,828,958	1,948,132		1,916			4.500	4.860	AO	19,570	92,700	10/28/2024	04/15/2053	2,106,350
93333B-A*-9	WALTON BUILDER CONTRACT-BACKED PAS		1.G YE	8,823,568	8,823,568	9,369,164	8,823,568					6.474	6.474	JJ	250,406	498,000	10/02/2024	12/25/2028	9,109,187
933940-AA-6	CALIBER COLLISION	LS	4.C FE	12,070,563	11,775,000	12,462,578	11,972,347		(55,729)			7.625	7.009	JJ	376,596	897,844	03/13/2024	01/30/2032	12,203,159

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
938837-B#-7	WASHINGTON GAS LIGHT COMPANY		1.G	21,200,000	21,200,000	17,800,277	21,200,000					4.240	4.240	JD	39,950	898,880	12/15/2014	12/15/2044	21,649,440
938837-C*-0	WASHINGTON GAS LIGHT COMPANY		1.G	4,800,000	4,800,000	2,966,151	4,800,000					2.980	2.980	JD	6,357	143,040	12/15/2021	12/15/2051	4,871,520
938837-D#-5	WASHINGTON GAS LIGHT COMPANY		1.G Z	10,800,000	10,800,000	9,974,496	10,800,000					5.400	5.400	AO	145,800	583,200	10/01/2024	10/01/2054	11,091,600
938837-D*-9	WASHINGTON GAS LIGHT COMPANY		1.G	16,600,000	16,600,000	17,619,655	16,600,000					6.060	6.060	AO	212,369	1,005,960	10/19/2023	10/14/2033	17,102,980
938837-D@-7	WASHINGTON GAS LIGHT COMPANY		1.G	2,300,000	2,300,000	2,456,927	2,300,000					6.430	6.430	AO	31,221	147,890	10/19/2023	10/15/2053	2,373,945
93884P-DN-7	WASHINGTON GAS LIGHT CO		1.G FE	925,000	925,000	932,405	925,000					5.700	5.700	MS	15,525	52,725	01/12/2006	01/18/2036	951,363
93884P-DW-7	WASHINGTON GAS LIGHT COMPANY		1.G FE	8,616,880	8,650,000	6,727,567	8,622,953		839			3.796	3.818	MS	96,682	328,354	09/13/2017	09/15/2046	8,814,177
93884P-DY-3	WASHINGTON GAS LIGHT COMPANY		1.G FE	3,382,796	3,400,000	2,480,036	3,385,039		390			3.650	3.678	MS	36,541	124,100	09/10/2019	09/15/2049	3,462,050
941053-AH-3	WASTE CONNECTIONS INC	0	1.G FE	2,465,135	2,436,000	2,452,932	2,463,357		(1,778)			4.250	3.805	JD	8,628	51,765	10/21/2025	12/01/2028	1,243,883
94106B-AC-5	WASTE CONNECTIONS INC		1.G FE	930,402	1,100,000	972,389	986,114		16,378			2.200	4.156	JJ	11,159	24,200	05/24/2022	01/15/2032	1,112,100
94106B-AD-3	WASTE CONNECTIONS INC	LS	1.G FE	1,327,102	2,045,000	1,328,793	1,346,766		12,056			2.950	5.410	JJ	27,818	60,328	12/17/2024	01/15/2052	2,075,164
94106B-AE-1	WASTE CONNECTIONS INC		1.G FE	599,550	600,000	559,135	599,688		43			3.200	3.209	JD	1,600	19,200	03/02/2022	06/01/2032	558,800
94106B-AF-8	WASTE CONNECTIONS INC		1.G FE	3,939,256	3,950,000	3,875,067	3,942,354		990			4.200	4.232	JJ	76,498	165,900	08/04/2022	01/15/2033	4,032,950
94106L-BB-4	WASTE MANAGEMENT INC		1.G FE	4,315,363	4,100,000	3,858,097	4,223,239		(9,672)			3.900	3.495	MS	53,300	159,900	01/23/2017	03/01/2035	3,772,150
94106L-BC-2	WASTE MANAGEMENT INC		1.G FE	10,964,836	10,900,000	9,210,071	10,949,756		(2,258)			4.100	4.058	MS	148,967	446,900	09/14/2017	03/01/2045	11,123,450
94106L-BE-8	WASTE MANAGEMENT INC		1.G FE	6,748,785	6,750,000	6,672,242	6,750,000					3.150	3.149	MN	27,169	212,625	10/30/2017	11/15/2027	6,856,313
94106L-BK-4	WASTE MANAGEMENT INC		1.G FE	3,096,032	3,100,000	2,571,206	3,096,837		78			4.150	4.157	JJ	59,322	128,650	05/14/2019	07/15/2049	3,164,325
94106L-BM-0	WASTE MANAGEMENT INC		1.G FE	5,868,264	9,105,000	5,460,922	5,955,398		63,516			2.500	4.928	MN	29,085	227,625	08/14/2024	11/15/2050	9,218,813
94106L-BR-9	WASTE MANAGEMENT INC		1.G FE	2,586,688	2,600,000	1,982,149	2,589,131		548			2.950	2.984	JD	6,392	76,700	04/28/2021	06/01/2041	2,536,875
94106L-BS-7	WASTE MANAGEMENT INC		1.G FE	2,571,138	2,575,000	2,555,571	2,572,719		564			4.150	4.166	AO	22,560	106,863	04/28/2022	04/15/2032	2,169,094
94106L-BT-5	WASTE MANAGEMENT INC		1.G FE	109,844	110,000	112,157	109,926		26			4.625	4.643	FA	1,922	5,088	02/08/2023	02/15/2030	112,544
94106L-CA-5	WASTE MANAGEMENT INC	LS	1.G FE	2,804,121	2,840,000	2,837,972	2,809,569		5,448			3.875	4.255	JJ	50,745	55,025	06/25/2025	01/15/2029	2,487,275
94106L-CF-4	WASTE MANAGEMENT INC	LS	1.G FE	13,333,961	13,660,000	13,350,234	13,337,078		3,113			5.350	5.514	AO	154,282	180,408	12/04/2025	10/15/2054	14,025,405
941848-E#-6	WATERS CORPORATION		2.B	13,900,000	13,900,000	13,800,261	13,900,000					3.310	3.310	MS	139,305	460,090	09/12/2019	09/12/2026	14,130,045
941848-F#-5	WATERS CORPORATION		2.B	9,300,000	9,300,000	8,249,893	9,300,000					2.250	2.250	MS	69,169	209,250	03/02/2021	03/03/2031	9,404,625
941848-F*-9	WATERS CORPORATION		2.B	11,600,000	11,600,000	11,212,396	11,600,000					3.530	3.530	MS	123,981	409,480	09/12/2019	09/12/2029	11,804,740
941848-F@-7	WATERS CORPORATION		2.B	4,200,000	4,200,000	4,180,328	4,200,000					1.680	1.680	MS	23,324	70,560	03/02/2021	03/02/2026	4,235,280
94403*-BD-7	WAWA INC		2.A PL	1,000,000	1,000,000	1,040,448	1,000,000					5.560	5.560	JJ	23,784	27,800	01/27/2025	01/27/2032	1,027,800
94403*-BE-5	WAWA INC		2.A PL	9,000,000	9,000,000	9,391,377	9,000,000					5.810	5.810	JJ	223,685	261,450	01/27/2025	01/27/2035	9,261,450
94403*-BF-2	WAWA INC		2.A PL	13,500,000	13,500,000	14,171,580	13,500,000					5.910	5.910	MS	208,328	398,925	03/27/2025	03/27/2037	13,898,925
94403*-BG-0	WAWA INC		2.A PL	6,100,000	6,100,000	6,455,328	6,100,000					6.010	6.010	MS	95,726	183,305	03/27/2025	03/27/2040	6,283,305
94403*-BH-8	WAWA INC		2.A PL	2,000,000	2,000,000	2,104,995	2,000,000					6.160	6.160	MS	32,169	61,600	03/27/2025	03/27/2045	2,061,600
94860*-BP-6	WEGMANS FOOD MARKETS INC		2.A FE	19,171,429	19,171,429	19,023,900	19,171,429					3.080	3.080	AO	142,699	590,480	04/04/2017	04/04/2027	2,358,215
94948Q-A*-1	WELLESLEY COLLEGE		1.B Z	81,000,000	81,000,000	58,878,949	81,000,000					3.000	3.000	JJ		2,430,000	07/02/2020	07/01/2050	11,430,626
94973V-AL-1	ELEVANCE HEALTH INC		2.A FE	743,143	767,000	813,374	754,032		996			5.850	6.075	JJ	20,690	44,870	09/17/2007	01/15/2036	789,435
949746-RW-3	WELLS FARGO & COMPANY		2.A FE	4,869,241	4,886,000	4,872,590	4,885,674		1,414			3.000	3.022	AO	28,095	146,580	04/15/2016	04/22/2026	4,807,040
94974B-GK-0	WELLS FARGO & COMPANY		2.A FE	4,983,300	5,000,000	4,069,996	4,987,195		436			3.900	3.919	MN	32,500	195,000	04/23/2015	05/01/2045	5,097,500
94974B-GU-8	WELLS FARGO & COMPANY		2.B FE	620,458	650,000	573,193	620,458					4.750	4.761	JD	2,058	30,875	12/01/2016	12/07/2046	665,438
94980V-AG-3	WELLS FARGO BANK NA		2.A FE	820,520	822,000	878,763	821,379		41			5.950	5.960	FA	16,982	48,909	08/22/2006	08/26/2036	846,455
95000U-2A-0	WELLS FARGO & COMPANY		2.A FE	19,109,517	19,472,000	19,346,192	19,202,626		107,416			3.584	4.186	MN	75,603	697,876	12/17/2024	05/22/2028	19,820,938
95000U-2F-9	WELLS FARGO & COMPANY		1.E FE	8,156,810	8,540,000	8,506,118	8,369,264		110,967			3.196	4.627	JD	10,614	272,938	01/16/2024	06/17/2027	8,676,469
95000U-2G-7	WELLS FARGO & COMPANY		2.A FE	1,250,000	1,250,000	1,189,703	1,250,000					2.879	2.879	AO	6,098	35,988	10/24/2019	10/30/2030	1,267,994
95000U-2J-1	WELLS FARGO & COMPANY		2.A FE	10,050,000	10,050,000	9,394,134	10,050,000					2.572	2.572	FA	100,522	258,486	02/04/2020	02/11/2031	10,179,243
95000U-2M-4	WELLS FARGO & COMPANY		2.A FE	14,964,225	15,725,000	14,425,292	14,967,135		2,910			5.013	5.363	AO	190,504		10/22/2025	04/04/2051	16,119,147
95000U-2Q-5	WELLS FARGO & COMPANY		2.A FE	4,700,000	4,700,000	3,655,288	4,700,000					3.068	3.068	AO	24,433	144,196	04/23/2020	04/30/2041	4,772,098

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
95000U-2S-1	WELLS FARGO & COMPANY		2.A FE	7,751,413	8,193,000	8,006,231	7,877,973		122,218			2.393	4.077	JD	15,794	196,059	12/17/2024	06/02/2028	8,291,029
95000U-2U-6	WELLS FARGO & COMPANY		2.A FE	486,486	550,000	514,029	504,088		5,304			3.350	4.736	MS	6,090	18,425	06/29/2022	03/02/2033	559,213
95000U-2Z-5	WELLS FARGO & COMPANY		2.A FE	5,250,000	5,250,000	4,542,532	5,250,000					4.611	4.611	AO	44,381	242,078	04/18/2022	04/25/2053	5,371,039
95000U-3A-9	WELLS FARGO & COMPANY		2.A FE	18,000,000	18,000,000	18,204,493	18,000,000					4.808	4.808	JJ	375,024	865,440	07/18/2022	07/25/2028	18,432,720
95000U-3B-7	WELLS FARGO & COMPANY		2.A FE	13,744,338	13,750,000	13,985,208	13,748,422		437			4.897	4.899	JJ	291,780	673,338	07/18/2022	07/25/2033	14,086,669
95000U-3D-3	WELLS FARGO & COMPANY		1.E FE	18,757,638	18,730,000	19,512,665	18,754,817		(1,639)			5.389	5.367	AO	187,853	1,009,360	04/17/2023	04/24/2034	19,234,680
95000U-3F-8	WELLS FARGO & COMPANY		1.E FE	380,000	380,000	399,021	380,000					5.557	5.557	JJ	9,151	21,117	07/18/2023	07/25/2034	390,558
95000U-3G-6	WELLS FARGO & COMPANY		1.E FE	560,011	560,000	591,893	560,011					6.303	6.302	AO	6,667	35,297	10/16/2023	10/23/2029	577,648
95000U-3H-4	WELLS FARGO & COMPANY		1.E FE	10,882,138	10,880,000	12,062,095	10,882,234		5			6.491	6.487	AO	133,397	706,221	11/01/2023	10/23/2034	11,233,110
95000U-3K-7	WELLS FARGO & COMPANY		1.E FE	17,239,339	17,230,000	18,008,699	17,239,132		(157)			5.499	5.491	JJ	415,837	947,478	01/16/2024	01/23/2035	17,703,739
95000U-3L-5	WELLS FARGO & COMPANY (FXD-FRN)		1.E FE	13,912,826	13,651,000	13,935,701	13,801,881		(107,192)			5.707	4.824	AO	149,320	779,063	12/17/2024	04/22/2028	14,040,531
95000U-3R-2	WELLS FARGO & COMPANY		1.E FE	15,150,455	15,150,000	15,278,822	15,150,064		(390)			4.900	4.895	JJ	323,747	371,175	01/16/2025	01/24/2028	15,521,175
95000U-3W-1	WELLS FARGO & COMPANY	LS	1.E FE	25,000,000	25,000,000	25,827,627	25,000,000					5.150	5.150	AO	243,194	643,750	04/15/2025	04/23/2031	25,643,750
95081Q-AP-9	WESCO DISTRIBUTION INC		3.B FE	10,307,609	10,340,000	10,490,323	10,314,778		3,301			7.250	7.278	JD	33,318	749,650	10/19/2023	06/15/2028	10,217,425
95081Q-AQ-7	WESCO DISTRIBUTION INC		3.B FE	2,400,000	2,400,000	2,478,405	2,400,000					6.375	6.375	MS	45,050	153,000	02/26/2024	03/15/2029	2,466,181
95081Q-AR-5	WESCO DISTRIBUTION INC	LS	3.B FE	7,420,000	7,420,000	7,748,029	7,420,000					6.625	6.625	MS	144,742	491,575	02/26/2024	03/15/2032	7,665,788
95081Q-AS-3	WESCO DISTRIBUTION INC	LS	3.B FE	2,650,000	2,650,000	2,766,823	2,650,000					6.375	6.375	MS	49,743	88,692	02/25/2025	03/15/2033	2,734,469
95101V-AB-5	WESLEYAN UNIVERSITY		1.D FE	6,100,000	6,100,000	4,203,507	6,100,000					3.369	3.369	JJ	102,755	205,509	01/09/2020	07/01/2050	6,202,755
955278-B*-6	WEST PENN POWER COMPANY		1.F	23,600,000	23,600,000	20,253,173	23,600,000					4.450	4.450	MS	309,226	1,050,200	09/17/2015	09/15/2045	24,125,100
955278-B@-4	WEST PENN POWER COMPANY		1.F	5,000,000	5,000,000	3,873,780	5,000,000					3.840	3.840	JD	8,533	192,000	12/15/2016	12/15/2046	5,096,000
955278-C#-1	WEST PENN POWER COMPANY		1.F	6,800,000	6,800,000	4,964,433	6,800,000					4.220	4.220	FA	108,407	286,960	08/15/2019	08/15/2059	6,943,480
95709T-AH-3	WESTAR ENERGY INC		1.F FE	8,139,380	8,000,000	6,746,660	8,094,938		(4,382)			4.125	4.020	MS	110,000	330,000	01/15/2013	03/01/2042	8,165,000
95709T-AJ-9	WESTAR ENERGY INC		1.F FE	7,040,805	7,100,000	5,902,483	7,057,123		1,660			4.100	4.149	AO	72,775	291,100	05/12/2014	04/01/2043	7,245,550
95709T-AK-6	WESTAR ENERGY INC		1.F FE	3,249,935	3,250,000	2,853,077	3,250,000					4.625	4.624	MS	50,104	150,313	08/12/2013	09/01/2043	3,325,156
95709T-AM-2	WESTAR ENERGY INC		1.F FE	3,435,993	3,450,000	2,877,334	3,438,982		345			4.250	4.274	JD	12,219	146,625	11/05/2015	12/01/2045	3,523,313
95709T-AN-0	WESTAR ENERGY INC		1.F FE	3,812,617	3,818,000	3,790,754	3,817,793		530			2.550	2.561	JJ	48,680	97,359	06/13/2016	07/01/2026	3,866,680
95709T-AP-5	WESTAR ENERGY INC		1.F FE	5,478,660	5,500,000	5,449,923	5,497,151		2,334			3.100	3.143	AO	42,625	170,500	02/27/2017	04/01/2027	4,772,850
95709T-AQ-3	WESTAR ENERGY INC		1.F FE	5,749,308	5,800,000	3,963,657	5,756,382		1,201			3.250	3.296	MS	62,833	188,500	08/12/2019	09/01/2049	5,792,625
958102-AM-7	WESTERN DIGITAL CORPORATION		3.B FE	2,500,265	2,632,000	2,634,013	2,627,185		38,873			4.750	6.289	FA	47,230	125,020	11/29/2022	02/15/2026	2,694,510
958254-AH-7	WESTERN MIDSTREAM OPERATING LP	0	2.C FE	10,994,829	11,020,000	11,066,658	11,017,297		3,958			4.500	4.511	MS	165,300	375,750	09/12/2025	03/01/2028	11,267,950
958254-AK-0	WESTERN MIDSTREAM OPERATING LP	0	2.C FE	18,610,209	18,444,000	18,667,271	18,603,262		(11,473)			4.750	4.363	FA	330,967	197,125	12/15/2025	08/15/2028	18,882,045
958667-AE-7	WESTERN MIDSTREAM OPERATING LP		2.C FE	3,929,283	3,940,000	4,177,409	3,932,197		1,281			6.150	6.184	AO	60,578	242,310	03/30/2023	04/01/2033	4,061,155
958667-AF-4	WESTERN MIDSTREAM OPERATING LP	0	2.C FE	16,817,122	16,561,000	17,439,427	16,808,762		(11,522)			6.350	5.780	JJ	484,915	755,650	10/24/2025	01/15/2029	17,086,812
958667-AH-0	WESTERN MIDSTREAM OPERATING LP		2.C FE	3,189,298	3,190,000	3,191,183	3,189,298					4.800	4.806	MS	11,484		12/08/2025	03/01/2031	3,266,560
95954A-2A-0	WESTERN-SOUTHERN GLOBAL FUNDING		1.D FE	50,014,500	50,000,000	51,213,262	50,012,749		(1,751)			4.900	4.893	MN	408,333	1,225,000	04/24/2025	05/01/2030	51,225,000
960386-AM-2	WESTINGHOUSE AIR BRAKE TECHNOLOGIE	0	2.B FE	2,006,260	2,000,000	2,024,502	2,005,257		(1,003)			4.700	4.588	MS	27,678	47,000	05/30/2025	09/15/2028	2,047,000
960413-AW-2	WESTLAKE CHEMICAL CORP	LS	2.B FE	4,379,514	4,450,000	4,251,974	4,386,202		9,087			3.375	3.712	JD	6,675	150,188	04/15/2025	06/15/2030	4,525,094
961214-CX-9	WESTPAC BANKING CORP		1.D FE	3,460,055	3,488,000	3,475,018	3,485,844		5,898			2.850	3.016	MN	13,254	99,408	12/14/2022	05/13/2026	3,537,704
961214-DK-6	WESTPAC BANKING CORP		1.D FE	2,947,493	2,950,000	2,939,087	2,949,849		174			3.350	3.354	MS	31,020	98,825	02/27/2017	03/08/2027	2,999,413
961214-DW-0	WESTPAC BANKING CORP		1.D FE	448,412	450,000	446,520	449,650		182			3.400	3.439	JJ	6,630	15,300	01/17/2018	01/25/2028	457,650
961214-EP-4	WESTPAC BANKING CORP		1.G FE	3,650,000	3,650,000	3,308,579	3,650,000					2.668	2.668	MN	12,443	97,382	11/09/2020	11/15/2035	3,698,691
961214-ET-6	WESTPAC BANKING CORP		1.C FE	5,342,076	5,300,000	4,794,324	5,324,114		(4,172)			2.150	2.060	JD	8,863	113,950	07/02/2021	06/03/2031	4,376,548
961214-EY-5	WESTPAC BANKING CORP		1.G FE	11,402,858	14,175,000	10,752,250	11,420,323		17,465			3.133	4.871	MN	53,046	260,431	11/04/2025	11/18/2041	14,270,093
961214-FG-3	WESTPAC BANKING CORP		1.G FE	3,100,000	3,100,000	3,208,344	3,100,000					5.405	5.405	FA	65,626	167,555	08/03/2022	08/10/2033	3,183,778
961214-FW-8	WESTPAC BANKING CORP		1.G FE	3,635,013	3,640,000	3,766,274	3,635,906		893			5.618	5.633	MN	23,290	204,495	02/24/2025	11/20/2035	3,742,248
96122F-AB-3	WESTPAC NEW ZEALAND LTD		1.E FE	1,610,000	1,610,000	1,631,819	1,610,000					5.132	5.132	FA	28,689	82,625	02/20/2024	02/26/2027	1,651,313

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
96145D-AH-8	WESTROCK CO		2.B FE	3,893,253	3,900,000	3,891,408	3,899,189		845			4.000	4.010	MS	45,933	156,000	03/01/2018	03/15/2028	3,978,000
96208T-AD-6	WEX INC.		4.A FE	9,061,875	9,080,000	9,294,878	9,063,451		1,576			6.500	6.531	MS	173,781	309,855	03/19/2025	03/15/2033	9,375,100
963320-AW-6	WHIRLPOOL CORPORATION		3.A FE	14,528,813	14,100,000	13,934,458	14,254,360		(51,464)			4.750	4.291	FA	232,552	669,750	02/14/2020	02/26/2029	14,434,875
963320-AY-2	WHIRLPOOL CORPORATION		3.A FE	1,347,597	1,350,000	1,114,225	1,348,687		226			2.400	2.419	MN	4,140	32,400	04/26/2021	05/15/2031	1,012,000
963320-AZ-9	WHIRLPOOL CORPORATION	LS	3.A FE	6,191,313	6,250,000	5,662,735	6,209,635		5,299			4.700	4.819	MN	38,351	293,750	05/02/2022	05/14/2032	6,038,650
963320-BA-3	WHIRLPOOL CORPORATION	LS	3.A FE	17,504,933	17,520,000	16,266,006	17,510,085		1,102			5.500	5.510	MS	321,200	963,600	02/14/2023	03/01/2033	18,001,800
963320-BC-9	WHIRLPOOL CORPORATION	LS	3.A FE	2,724,021	2,730,000	2,533,274	2,724,926		474			5.750	5.779	MS	52,325	156,975	02/22/2024	03/01/2034	2,808,488
963320-BE-5	WHIRLPOOL CORPORATION	LS	3.A FE	2,656,000	2,656,000	2,575,620	2,656,000					6.500	6.500	JD	7,673	88,238	06/09/2025	06/15/2033	2,742,320
96332H-CG-2	WHIRLPOOL CORPORATION		3.A FE	6,277,068	6,300,000	5,150,606	6,283,312		592			5.150	5.173	MS	108,150	324,450	02/22/2013	03/01/2043	6,462,225
96812H-AA-6	WILDFIRE INTERMEDIATE HOLDINGS LLC		4.A FE	4,875,463	4,880,000	4,924,408	4,876,101		1,173			7.500	7.509	AO	77,267	385,317	01/29/2025	10/15/2029	5,011,125
969133-AK-3	WILLAMETTE INDS INC.		2.B FE	2,183,218	2,000,000	2,034,075	2,027,545		(53,082)			7.850	5.026	JJ	78,500	157,000	11/29/2022	07/01/2026	2,078,500
96926G-AA-1	RICE UNIVERSITY		1.A FE	3,000,000	3,000,000	2,616,314	3,000,000					4.626	4.626	MN	17,733	138,780	06/12/2013	05/15/2063	1,069,581
96926G-AC-7	RICE UNIVERSITY		1.A FE	25,000,000	25,000,000	19,926,785	25,000,000					3.574	3.574	MN	114,169	893,500	04/15/2015	05/15/2045	5,452,715
969457-BB-5	WILLIAMS COMPANIES INC	0	2.B FE	998,298	900,000	1,021,568	985,725		(12,573)			7.500	5.320	JJ	31,125	33,750	02/14/2025	01/15/2031	933,750
969457-BY-5	WILLIAMS COMPANIES INC	0	2.B FE	3,537,846	3,625,000	3,313,147	3,552,425		10,616			2.600	2.997	MS	27,751	94,250	02/21/2025	03/15/2031	3,570,825
969457-BZ-2	WILLIAMS COMPANIES INC		2.B FE	3,088,685	3,100,000	3,111,008	3,092,236		1,208			4.650	4.694	FA	54,457	144,150	08/03/2022	08/15/2032	3,172,075
969457-CA-6	WILLIAMS COMPANIES INC		2.B FE	2,481,963	2,560,000	2,369,158	2,484,408		1,210			5.300	5.512	FA	51,257	135,680	01/25/2024	08/15/2052	2,627,840
969457-CJ-7	WILLIAMS COMPANIES INC		2.B FE	13,645,111	13,660,000	14,390,579	13,652,013		2,249			5.650	5.660	MS	227,249	771,790	02/27/2023	03/15/2033	14,045,895
969457-CK-4	WILLIAMS COMPANIES INC	0	2.B FE	2,044,320	2,000,000	2,058,903	2,036,652		(7,668)			5.300	4.529	FA	40,044	53,000	05/30/2025	08/15/2028	2,053,000
969457-CN-8	WILLIAMS COMPANIES INC		2.B FE	13,545,353	13,180,000	13,074,195	13,544,444		(748)			5.800	5.604	MN	97,678	435,290	10/28/2025	11/15/2054	13,562,220
969457-CP-3	WILLIAMS COMPANIES INC		2.B FE	2,861,532	2,815,000	2,932,693	2,859,583		(1,949)			5.600	5.376	MS	46,416	107,721	02/24/2025	03/15/2035	2,893,820
969457-CQ-1	WILLIAMS COMPANIES INC		2.B FE	16,568,637	16,360,000	16,669,923	16,570,533		1,896			6.000	5.906	MS	289,027	670,760	04/01/2025	03/15/2055	16,850,800
96949L-AD-7	WILLIAMS COMPANIES INC		2.B FE	5,397,246	5,400,000	5,379,943	5,400,000					3.750	3.748	JD	9,000	202,500	05/31/2017	06/15/2027	5,501,250
96949L-AE-5	WILLIAMS COMPANIES INC		2.B FE	2,131,162	2,230,000	1,961,091	2,134,088		367			4.850	4.904	MS	36,052	108,155	02/12/2019	03/01/2048	2,284,078
96949V-AL-7	WILLIAMS SCOTSMAN INC		3.C FE	6,650,000	6,650,000	6,947,206	6,650,000					7.375	7.375	AO	122,609	490,438	09/11/2023	10/01/2031	6,895,219
96949V-AN-3	WILLIAMS SCOTSMAN INC 144A		3.C FE	5,544,125	5,540,000	5,726,283	5,543,584		(541)			6.625	6.603	AO	77,483	202,883	03/13/2025	04/15/2030	5,713,181
96950G-AE-2	WILLIAMS SCOTSMAN INTERNATIONAL IN		3.C FE	3,772,775	4,070,000	4,057,517	3,915,826		52,917			4.625	6.204	FA	71,112	188,238	02/16/2023	08/15/2028	3,100,069
970648-AG-6	WILLIS NORTH AMERICA INC		2.A FE	4,298,581	4,300,000	4,331,540	4,300,000					4.500	4.498	MS	56,975	193,500	09/05/2018	09/15/2028	4,396,750
970648-AJ-0	WILLIS NORTH AMERICA INC		2.A FE	1,497,285	1,500,000	1,428,332	1,499,014		351			2.950	2.968	MS	13,029	44,250	09/03/2019	09/15/2029	1,522,125
970648-AK-7	WILLIS NORTH AMERICA INC		2.A FE	3,859,125	5,020,000	3,735,276	3,889,969		22,455			3.875	5.602	MS	57,277	194,525	08/14/2024	09/15/2049	5,117,263
970648-AL-5	WILLIS NORTH AMERICA INC		2.A FE	14,243,588	14,250,000	14,363,427	14,248,872		733			4.650	4.656	JD	29,450	662,625	05/12/2022	06/15/2027	14,581,313
970648-AM-3	WILLIS NORTH AMERICA INC		2.A FE	6,781,844	6,800,000	7,026,165	6,787,496		2,609			5.350	5.381	MN	46,486	363,800	05/10/2023	05/15/2033	6,981,900
970648-AN-1	WILLIS NORTH AMERICA INC		2.A FE	10,015,100	10,000,000	10,020,565	10,014,729		(208)			5.900	5.889	MS	190,111	590,000	02/29/2024	03/05/2054	10,295,000
97068L-AC-2	WILLIS-KNIGHTON MEDICAL CENTER		1.C FE	12,255,688	10,630,000	9,422,290	12,181,133		(46,242)			4.813	3.808	MS	170,541	511,622	05/07/2024	09/01/2048	10,613,386
97246J-AA-6	WILSONART LLC	LS	5.B FE	3,280,000	3,280,000	2,930,950	3,280,000					11.000	11.000	FA	136,302	370,822	07/25/2024	08/15/2032	3,460,400
97314@-AD-7	WIND ENERGY TRANSMISSION TEXAS LLC		1.F PL	15,840,000	15,840,000	16,481,231	15,840,000					5.810	5.810	MJSD	2,556	881,958	01/16/2025	12/30/2044	9,017,098
973244-AA-4	WINDFALL MINING GROUP INC / GROUPE 144A		2.C FE	3,204,778	3,140,000	3,273,450	3,200,979		(3,799)			5.854	5.481	MN	24,509	91,908	07/09/2025	05/13/2032	3,231,908
97360A-AA-5	UNIVAR (WINDSOR HOLDINGS III LLC)		4.A FE	2,140,000	2,140,000	2,261,244	2,140,000					8.500	8.500	JD	8,084	181,900	06/22/2023	06/15/2030	2,230,950
97382B-AB-5	WINDSTREAM SERVICES LLC	LS	4.B FE	2,590,000	2,590,000	2,655,029	2,590,000					7.500	7.500	MS	45,865		09/25/2025	10/15/2033	2,687,125
97573*-AC-7	WINSUPPLY INC		2.B YE	19,400,000	19,400,000	19,565,105	19,400,000					5.370	5.370	MS	324,109	1,041,780	03/03/2023	03/09/2035	19,612,835
97658W-AA-8	WISCONSIN ALUMNI RESEARCH FOUNDATI		1.A FE	3,000,000	3,000,000	2,135,260	3,000,000					3.564	3.564	AO	26,730	106,920	12/10/2019	10/01/2049	3,053,460
976656-BZ-0	WISC ELEC POWER		1.G FE	143,412	150,000	160,299	146,234		265			5.700	6.017	JD	713	8,550	04/04/2008	12/01/2036	154,275
976656-CE-6	WISCONSIN ELECTRIC POWER CO		1.G FE	6,972,140	7,000,000	5,582,164	6,981,120		791			3.650	3.672	JD	11,356	255,500	12/05/2012	12/15/2042	7,127,750
976656-CJ-5	WISCONSIN ELECTRIC POWER COMPANY		1.G FE	883,574	1,060,000	892,030	892,047		4,471			4.300	5.632	JD	2,026	45,580	01/24/2024	12/15/2045	1,082,790
976656-CK-2	WISCONSIN ELECTRIC POWER COMPANY	LS	1.F FE	5,196,738	6,195,000	5,135,951	5,215,142		18,404			4.300	5.529	AO	56,237	266,385	02/24/2025	10/15/2048	6,328,193
97670M-A@-5	WISCONSIN GAS LLC		1.F YE	16,900,000	16,900,000	13,065,299	16,900,000					3.710	3.710	MS	158,489	626,990	09/29/2016	09/30/2046	17,213,495

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
97670M-B#-2	WISCONSIN GAS LLC		1.F YE	2,400,000	2,400,000	2,424,640	2,400,000					5.180	5.180	MN	20,720	127,428	10/22/2024	11/01/2034	2,462,160
97670M-B@-4	WISCONSIN GAS LLC		1.F	200,000	200,000	203,819	200,000					4.860	4.860	MN	1,620	9,963	10/22/2024	11/01/2029	204,860
976826-BD-8	WISCONSIN POWER & LIGHT		2.A FE	2,868,887	2,877,000	3,096,026	2,873,431		502			6.250	6.269	JJ	75,421	179,813	07/28/2004	07/31/2034	2,966,906
976826-BE-6	WISCONSIN POWER & LIGHT		2.A FE	2,602,764	2,603,000	2,857,632	2,604,151		694			6.375	6.369	FA	62,689	165,941	04/11/2008	08/15/2037	2,685,971
976826-BK-2	WISCONSIN POWER AND LIGHT CO		2.A FE	799,312	800,000	643,538	799,490		18			4.100	4.105	AO	6,924	32,800	10/06/2014	10/15/2044	816,400
976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY		2.A FE	7,322,603	7,309,000	7,190,929	7,311,842		(1,696)			3.050	3.023	AO	47,062	222,925	11/08/2017	10/15/2027	6,963,600
976826-BN-6	WISCONSIN POWER AND LIGHT COMPANY		2.A FE	6,632,754	8,265,000	6,024,094	6,660,609		27,571			3.650	4.997	AO	75,418	301,673	02/24/2025	04/01/2050	8,415,836
976826-BP-1	WISCONSIN POWER AND LIGHT COMPANY		2.A FE	3,899,649	3,900,000	3,421,642	3,899,791		34			1.950	1.951	MS	22,181	76,050	09/13/2021	09/16/2031	3,736,075
976826-BQ-9	WISCONSIN POWER AND LIGHT COMPANY		2.A FE	1,185,864	1,200,000	1,157,558	1,190,149		1,419			3.950	4.092	MS	15,800	47,400	08/08/2022	09/01/2032	1,223,700
976826-BR-7	WISCONSIN POWER AND LIGHT COMPANY		2.A FE	4,821,692	4,830,000	4,897,867	4,823,909		683			4.950	4.971	AO	59,771	239,085	03/27/2023	04/01/2033	4,949,543
976826-BS-5	WISCONSIN POWER AND LIGHT COMPANY		2.A FE	12,491,625	12,500,000	12,904,165	12,494,492		1,156			5.375	5.382	MS	169,835	671,875	03/04/2024	03/30/2034	12,835,938
976826-BT-3	WISCONSIN POWER AND LIGHT COMPANY		2.A FE	29,888,100	30,000,000	29,523,359	29,888,298		198			5.700	5.726	JD	123,500		12/02/2025	12/15/2055	30,855,000
976843-BE-1	WISCONSIN PUB SRVC CORP		1.F FE	1,830,480	1,850,000	1,860,026	1,839,224		693			5.550	5.621	JD	8,556	102,675	01/25/2007	12/01/2036	1,901,338
976843-BH-4	WISCONSIN PUBLIC SERVICE CORP		1.F FE	9,475,240	9,500,000	7,560,338	9,482,918		713			3.671	3.685	JD	29,062	348,745	01/15/2013	12/01/2042	9,674,373
976843-BM-3	WISCONSIN PUBLIC SERVICE CORPORATI		1.F FE	2,846,723	2,850,000	1,987,267	2,847,425		71			3.300	3.306	MS	31,350	94,050	08/07/2019	09/01/2049	2,846,200
976843-BN-1	WISCONSIN PUBLIC SERVICE CORPORATI		1.F FE	5,896,844	8,975,000	5,683,715	5,906,714		9,870			2.850	5.288	JD	21,316	127,894	10/28/2025	12/01/2051	9,102,894
980236-AN-3	WOODSIDE FINANCE LTD		2.A FE	2,898,086	2,900,000	2,889,096	2,899,894		204			3.700	3.705	MS	31,594	107,300	09/08/2016	09/15/2026	2,953,650
980236-AP-8	WOODSIDE FINANCE LTD		2.A FE	5,096,481	5,100,000	5,041,602	5,099,398		477			3.700	3.706	MS	55,562	188,700	09/06/2017	03/15/2028	5,194,350
980236-AQ-6	WOODSIDE FINANCE LTD		2.A FE	21,973,866	22,300,000	22,307,799	22,043,691		64,134			4.500	4.892	MS	326,138	797,850	03/13/2025	03/04/2029	22,801,750
980236-AR-4	WOODSIDE FINANCE LTD		2.A FE	5,684,024	5,860,000	5,805,122	5,697,570		13,546			5.100	5.505	MS	90,488	298,860	02/24/2025	09/12/2034	6,009,430
980236-AS-2	WOODSIDE FINANCE LTD	LS	2.A FE	17,204,129	18,125,000	17,077,905	17,217,156		13,004			5.700	6.071	MS	312,807	995,363	04/02/2025	09/12/2054	18,641,563
980745-F#-5	WOODWARD INC		2.B	1,200,000	1,200,000	1,200,735	1,200,000					4.350	4.350	MN	4,495	52,200	05/31/2018	05/30/2027	1,226,100
980745-F*-9	WOODWARD INC		2.B	3,824,320	3,993,132	3,945,043	3,993,132				472,432	1.120	1.120	MS	12,175	42,994	09/23/2016	09/23/2026	4,015,493
980745-G*-8	WOODWARD INC		2.B	2,200,000	2,200,000	2,192,727	2,200,000					4.410	4.410	MN	8,355	97,020	05/31/2018	05/30/2029	2,248,510
980745-G@-6	WOODWARD INC		2.B	1,700,000	1,700,000	1,690,115	1,700,000					4.460	4.460	MN	6,529	75,820	05/31/2018	05/30/2030	1,737,910
98105E-AM-9	WOORIB PP 4.87500 01/26/2028		1.E FE	1,835,528	1,800,000	1,832,130	1,815,715		(7,118)			4.875	4.427	JJ	37,781	87,750	02/03/2023	01/26/2028	1,843,875
98105G-AK-8	WOORIB 0 3/4 02/01/26		1.E FE	462,077	520,000	517,868	518,197		21,286			0.750	5.012	FA	1,625	3,900	05/03/2023	02/01/2026	521,950
981811-AF-9	WORTHINGTON INDUSTRIES INC		2.C FE	5,508,148	5,500,000	4,963,873	5,504,691		(278)			4.300	4.285	FA	98,542	236,500	07/25/2017	08/01/2032	5,618,250
983024-AL-4	WYETH		1.F FE	386,914	412,000	446,508	398,264		1,007			6.000	6.454	FA	9,339	24,720	05/12/2006	02/15/2036	424,360
98311A-AB-1	WYNDHAM HOTELS & RESORTS INC	LS	3.B FE	6,851,863	7,340,000	7,247,194	7,085,547		86,751			4.375	5.799	FA	121,314	321,125	04/19/2023	08/15/2028	6,529,781
983130-AX-3	WYNN LAS VEGAS LLC / WYNN LAS VEGA	LS	3.C FE	11,013,636	11,049,000	11,089,903	11,028,552		13,751			5.250	5.389	MN	74,120	580,073	08/05/2024	05/15/2027	11,339,036
983133-AC-3	WYNN RESORTS FINANCE LLC	LS	3.C FE	13,417,288	13,370,000	14,467,516	13,409,757		(6,866)			7.125	7.050	FA	359,876	952,613	02/08/2024	02/15/2031	12,924,600
983133-AD-1	WYNN RESORTS FINANCE LLC	LS	3.C FE	6,329,475	6,330,000	6,474,371	6,329,203		(103)			6.250	6.247	MS	116,490	390,130	02/27/2025	03/15/2033	6,527,813
983793-AK-6	XPO INC	LS	3.C FE	5,371,838	5,290,000	5,562,356	5,344,442		(15,401)			7.125	6.750	FA	157,047	376,913	01/08/2024	02/01/2032	5,478,456
98379J-AA-3	XPO ESCROW SUB LLC		3.B FE	4,978,057	4,950,000	5,059,247	4,956,447		(9,189)			7.500	7.278	MN	47,438	371,250	04/18/2023	11/15/2027	4,357,500
98379K-AA-0	XPO INC		2.C FE	130,000	130,000	132,545	130,000					6.250	6.250	JD	677	8,125	05/17/2023	06/01/2028	134,063
98379K-AB-8	XPO INC	LS	3.C FE	4,642,800	4,650,000	4,850,020	4,645,319		685			7.125	7.147	JD	27,609	331,313	05/19/2023	06/01/2031	4,815,656
98379Y-AA-0	XPLR INFRASTRUCTURE OPERATING PART	LS	3.A FE	2,767,000	2,767,000	2,812,081	2,767,000					7.750	7.750	AO	23,827		11/13/2025	04/15/2034	2,874,221
98380M-AA-3	XPLR INFRASTRUCTURE OPERATING PART	LS	3.A FE	3,962,875	3,960,000	4,156,867	3,962,282		(593)			8.375	8.359	JJ	152,928	101,338	03/21/2025	01/15/2031	4,094,569
98380M-AB-1	XPLR INFRASTRUCTURE OPERATING PART	LS	3.A FE	2,776,725	2,790,000	2,935,120	2,777,900		1,175			8.625	8.707	MS	70,854	113,634	03/21/2025	03/15/2033	2,910,319
98385X-AM-8	XTO ENERGY INC		1.D FE	199,762	200,000	229,380	199,928		33			6.750	6.755	FA	5,625	13,500	07/12/2007	08/01/2037	206,750
98388M-AC-1	XCEL ENERGY INC		2.A FE	3,191,168	3,200,000	2,843,661	3,194,650		895			2.350	2.381	MN	9,609	75,200	10/29/2021	11/15/2031	2,782,313
98388M-AD-9	XCEL ENERGY INC		2.A FE	16,440,314	16,400,000	16,334,814	16,429,367		(2,325)			4.600	4.565	JD	62,867	754,400	06/29/2022	06/01/2032	16,777,200
98389B-AH-3	XCEL ENERGY INC		2.B FE	1,428,380	1,439,000	1,578,853	1,433,634		346			6.500	6.550	JJ	46,768	93,535	06/06/2006	07/01/2036	1,485,768
98389B-AU-4	XCEL ENERGY INC		2.B FE	1,247,575	1,250,000	1,242,241	1,249,834		242			3.350	3.365	JD	3,490	41,875	11/28/2016	12/01/2026	1,270,938
98389B-AX-8	XCEL ENERGY INC	LS	2.A FE	2,439,539	2,450,000	1,760,382	2,440,936		238			3.500	3.523	JD	7,146	85,750	11/04/2019	12/01/2049	2,492,875
98389B-AY-6	XCEL ENERGY INC		2.A FE	1,843,895	1,850,000	1,780,694	1,847,212		619			3.400	3.437	JD	5,242	62,900	03/27/2020	06/01/2030	1,881,450

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
98389B-BA-7	XCEL ENERGY INC		2.A FE	1,238,351	1,240,000	1,281,465	1,238,725		132			5.450	5.467	FA	25,530	67,580	07/31/2023	08/15/2033	1,273,790
98389B-BB-5	XCEL ENERGY INC		2.A FE	4,085,773	4,100,000	4,235,758	4,088,714		1,363			5.500	5.541	MS	66,397	225,500	02/26/2024	03/15/2034	4,212,750
98389B-BE-9	XCEL ENERGY INC		2.A FE	9,990,240	10,000,000	10,373,105	9,991,354		1,114			5.600	5.611	AO	118,222	317,333	03/18/2025	04/15/2035	10,280,000
983919-AK-7	XILINX INC	0	1.F FE	7,106,752	7,400,000	6,883,778	7,136,116		37,334			2.375	3.214	JD	14,646	175,750	04/15/2025	06/01/2030	7,487,875
98419M-AJ-9	XYLEM INC	LS	2.B FE	8,810,979	8,912,000	8,862,606	8,902,646		10,415			3.250	3.364	MN	48,273	289,640	06/27/2019	11/01/2026	9,006,008
98419M-AK-6	XYLEM INC		2.B FE	6,551,188	6,500,000	5,535,120	6,541,437		(1,319)			4.375	4.326	MN	47,396	284,375	10/04/2016	11/01/2046	6,642,188
98419M-AL-4	XYLEM INC	LS	2.B FE	21,470,197	24,550,000	22,294,891	21,801,855		323,694			2.250	4.738	JJ	231,691	304,875	04/22/2025	01/30/2031	23,612,688
98422H-AC-0	XIAOMI BEST TIME INTERNATIONAL LTD		2.A FE	2,880,048	2,900,000	2,677,713	2,888,287		1,980			2.875	2.955	JJ	38,677	83,375	07/07/2021	07/14/2031	1,724,438
984588-AA-7	YALE NEW HAVEN HEALTH OBLIGATED GR		1.E Z	89,000,000	89,000,000	52,325,372	89,000,000					3.070	3.070	JD	151,794	2,732,300	06/11/2020	06/11/2060	90,366,150
98459H-AA-0	YALE-NEW HAVEN HEALTH SERVICES CORP		1.E FE	13,829,051	16,145,000	9,431,407	13,898,357		41,885			2.496	3.202	JJ	201,490	402,979	04/24/2024	07/01/2050	16,346,490
98472#-AL-3	YANCEY BROS CO		2.C	700,000	700,000	729,648	700,000					5.800	5.800	JAJO	8,233	40,600	07/18/2024	07/18/2029	710,150
98472#-AM-1	YANCEY BROS. CO.		2.C	25,000,000	25,000,000	25,687,087	25,000,000					5.380	5.380	JAJO	272,736	672,500	04/18/2025	04/18/2029	25,336,250
98472#-AN-9	YANCEY BROS. CO		2.C	18,300,000	18,300,000	18,939,756	18,300,000					5.470	5.470	JAJO	202,983	500,505	04/18/2025	04/18/2030	18,550,253
98472#-AP-4	YANCEY BROS. CO.		2.C	18,300,000	18,300,000	19,048,006	18,300,000					5.570	5.570	JAJO	206,693	509,655	04/18/2025	04/18/2031	18,554,828
98472#-AU-3	YANCEY BROS. CO.		2.B Z	17,300,000	17,300,000	17,760,728	17,300,000					5.300	5.300	MJSD	2,547	124,800	11/12/2025	06/30/2032	17,529,225
98472#-AV-1	YANCEY BROS. CO.		2.B Z	4,100,000	4,100,000	4,179,157	4,100,000					5.370	5.370	MJSD	612	29,968	11/12/2025	06/30/2033	4,155,043
98472#-AW-9	YANCEY BROS. CO.		2.B Z	1,700,000	1,700,000	1,741,432	1,700,000					5.480	5.480	MJSD	259	12,680	11/12/2025	03/31/2034	1,723,290
98472#-AX-7	YANCEY BROS. CO.		2.B Z	1,200,000	1,200,000	1,234,912	1,200,000					5.590	5.590	MJSD	186	9,130	11/12/2025	03/31/2035	1,216,770
98478*-AT-4	YANKEE GAS SERVICES CO		1.F	37,500,000	37,500,000	36,873,818	37,500,000					3.020	3.020	MS	333,458	1,132,500	09/11/2017	09/15/2027	38,066,250
98478*-AX-5	YANKEE GAS SERVICES COMPANY		1.F	2,000,000	2,000,000	1,262,304	2,000,000					2.900	2.900	MS	17,078	58,000	09/15/2020	09/15/2050	1,521,750
98478*-BC-0	YANKEE GAS SERVICES CO		1.F	500,000	500,000	519,732	500,000					5.500	5.500	JJ	12,681	27,500	07/15/2024	07/15/2029	513,750
98478*-BD-8	YANKEE GAS SERVICES CO		1.F	500,000	500,000	525,060	500,000					5.740	5.740	JJ	13,234	28,700	07/15/2024	07/15/2034	514,350
98478*-BF-3	YANKEE GAS SERVICES COMPANY		1.F	10,300,000	10,300,000	10,655,980	10,300,000					5.550	5.550	JJ	263,594		07/15/2025	07/15/2035	10,585,825
98479B-AC-8	YANKEE STADIUM HOLDINGS LLC		2.B PL	11,900,000	11,900,000	13,104,072	11,900,000					6.500	6.500	JD	442,614		06/05/2025	06/01/2045	1,241,698
984851-AD-7	YARA INTERNATIONAL ASA		2.B FE	5,240,267	5,315,000	5,299,458	5,310,877		9,792			3.800	3.981	JD	14,026	201,970	03/14/2018	06/06/2026	5,365,035
984851-AF-2	YARA INTERNATIONAL ASA		2.B FE	16,994,002	17,102,000	17,243,700	17,029,419		25,961			4.750	4.938	JD	67,695	812,345	03/11/2025	06/01/2028	17,508,173
984851-AG-0	YARA INTERNATIONAL ASA		2.B FE	4,107,140	4,100,000	3,861,457	4,103,393		(715)			3.148	3.127	JD	9,680	129,068	05/28/2020	06/04/2030	4,164,534
98848B-AL-5	YUM! BRANDS INC.		3.C FE	1,700,000	1,700,000	1,701,080	1,700,000					4.750	4.750	JJ	37,235	80,750	09/04/2019	01/15/2030	1,740,375
98848B-AP-6	YUM! BRANDS INC	LS	3.C FE	8,714,063	8,250,000	8,084,952	8,484,126		(57,653)			4.625	3.794	AO	95,391	381,563	10/06/2021	01/31/2032	5,882,969
98848B-AR-2	YUM! BRANDS INC.	LS	3.C FE	1,190,000	1,190,000	1,204,882	1,190,000					5.375	5.375	AO	15,991	63,963	03/24/2022	04/01/2032	1,078,219
98919V-AC-9	ZAYO GROUP HOLDINGS INC	LS	4.C FE	7,447,163	7,861,222	7,468,161	7,500,105		52,942			6.250	9.359	MS	129,656		09/26/2025	03/09/2030	6,570,815
989207-AD-7	ZEBRA TECHNOLOGIES CORPORATION	LS	3.B FE	7,922,223	7,900,000	8,168,300	7,916,356		(4,161)			6.500	6.431	JD	42,792	513,500	05/28/2024	06/01/2032	8,156,750
98927U-AA-5	ZEGONA FINANCE PLC		3.B FE	5,646,018	5,404,000	5,731,926	5,591,299		(53,729)			8.625	7.097	JJ	214,922	305,119	04/03/2025	07/15/2029	5,428,423
98953G-AD-7	ZIGGO BOND COMPANY BV	LS	4.C FE	5,735,930	5,690,000	5,079,809	5,704,080		(6,069)			5.125	5.002	JJ	134,466	291,613	02/06/2020	02/28/2030	5,835,806
98956P-AB-8	ZIMMER BIOMET HOLDINGS INC		2.B FE	203,855	190,000	197,123	203,067		(618)			5.750	5.056	MN	941	10,925	09/11/2024	11/30/2039	195,463
98956P-AH-5	ZIMMER HOLDINGS INC		2.B FE	18,747,748	22,315,000	19,526,960	18,868,673		58,003			4.450	5.767	FA	375,140	492,393	12/04/2025	08/15/2045	22,811,509
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC		2.B FE	6,697,107	7,020,000	6,347,630	6,775,297		34,125			2.600	3.191	MN	18,759	182,520	08/17/2023	11/24/2031	6,807,360
98956P-BC-5	ZIMMER BIOMET HOLDINGS INC		2.B FE	1,191,563	1,170,000	1,215,607	1,190,112		(1,451)			5.500	5.256	FA	23,595	32,175	02/24/2025	02/19/2035	1,202,175
98978V-AL-7	ZOETIS INC		2.A FE	7,884,092	8,020,000	7,906,157	7,993,381		15,361			3.000	3.196	MS	72,848	240,600	03/23/2018	09/12/2027	8,038,800
98978V-AM-5	ZOETIS INC		2.A FE	24,737,203	29,535,000	23,719,816	24,753,143		11,298			3.950	5.189	MS	353,230	196,908	12/04/2025	09/12/2047	30,118,316
98978V-AN-3	ZOETIS INC		2.A FE	2,096,031	2,100,000	2,099,417	2,099,226		526			3.900	3.915	FA	29,803	81,900	08/13/2018	08/20/2028	2,140,950
98978V-AP-8	ZOETIS INC		2.A FE	8,762,889	10,445,000	8,988,250	8,812,062		31,943			4.450	5.684	FA	169,136	324,516	02/24/2025	08/20/2048	10,677,401
98978V-AT-0	ZOETIS INC		2.A FE	5,056,644	5,270,000	3,506,532	5,067,536		4,496			3.000	3.210	MN	20,202	158,100	09/11/2024	05/15/2050	5,349,050
A35155-AA-7	KLABIN AUSTRIA GMBH		3.A FE	2,151,599	1,935,000	1,960,271	2,032,758		(30,039)			5.750	3.951	AO	27,197	111,263	11/08/2021	04/03/2029	1,373,381
A3R74H-AA-5	IOCHPE-MAXION AUSTRIA GMBH		3.B FE	1,922,043	1,935,000	1,874,686	1,929,641		1,979			5.000	5.119	MN	14,513	96,750	11/05/2021	05/07/2028	1,778,375
A4S42P-AA-3	LD CELULOSE INTERNATIONAL GMBH		3.C FE	264,625	250,000	262,188	264,189		(436)			7.950	6.793	JJ	8,557		09/30/2025	01/26/2032	259,938

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
A8372T-AC-2	SUZANO AUSTRIA GMBH		2.C FE	6,508,008	5,567,000	6,076,381	6,438,909		(22,690)			7.000	5.678	MS	113,660	389,690	09/30/2024	03/16/2047	5,011,470
B1401#-AC-1	BRUSSELS AIRPORT COMPANY NV/SA		2.A FE	3,040,739	3,171,016	2,677,952	3,171,016				375,166	1.640	1.640	MS	17,335	48,940	06/05/2019	06/05/2034	3,197,019
B1401#-AD-9	BRUSSELS AIRPORT COMPANY NV		2.A FE	6,806,205	7,399,038	5,895,221	7,399,038				875,388	2.140	2.140	MS	52,780	149,010	02/20/2020	02/20/2040	7,478,208
B1401#-AJ-6	BRUSSELS AIRPORT COMPANY NV		2.A FE	12,476,909	12,096,840	10,531,582	12,096,840				1,431,190	2.940	2.940	JD	22,722	348,803	12/08/2020	12/08/2040	12,274,664
B1401#-AN-7	BRUSSELS AIRPORT COMPANY NV		2.A FE	5,302,502	5,872,253	6,127,296	5,872,253				694,752	4.320	4.320	FA	86,674	237,665	02/28/2023	02/28/2030	5,999,093
B1401#-AP-2	BRUSSELS AIRPORT COMPANY NV		2.A FE	1,378,651	1,526,786	1,607,392	1,526,786				180,636	4.440	4.440	FA	23,161	63,509	02/28/2023	02/28/2033	600,262
B1401#-AS-6	BRUSSELS AIRPORT COMPANY NV		2.A FE	5,356,502	5,872,253	5,954,320	5,872,253				694,752	4.290	4.290	JD	16,095	247,072	04/29/2024	04/29/2044	5,998,212
B1401#-AT-4	BRUSSELS AIRPORT COMPANY NV		2.A FE	14,252,952	15,620,192	15,125,547	15,620,192				1,848,041	4.290	4.290	JD	42,812	657,211	06/17/2024	06/17/2054	15,955,245
B7000#-AA-7	PURATOS GROUP NV		2.B	10,681,199	10,570,055	7,596,466	10,570,055				1,250,554	1.840	1.840	JJ	97,244	182,934	07/01/2021	07/01/2041	9,482,044
B7000#-AB-5	PURATOS GROUP NV		2.B	9,871,925	11,157,280	8,874,858	11,157,280				1,320,030	1.560	1.560	JJ	87,027	163,713	07/01/2022	07/01/2042	549,534
BNL2F7-R0-1	VITENS NV		1.G Z	5,836,751	5,872,253	5,943,133	5,872,253				35,502	4.180	4.180	JD	18,410		12/04/2025	12/04/2036	5,994,983
BRYU7T-59-2	SNB SUKUK LTD		1.F FE	408,800	400,000	409,312	408,504		(296)			5.129	4.399	FA	7,067		11/13/2025	02/27/2029	410,258
C0104@-AC-4	AIRBUS CANADA LP		1.F FE	18,832,560	18,800,000	18,337,862	18,813,761		(5,115)			2.970	2.940	JJ	248,160	558,360	02/07/2022	07/21/2028	18,876,210
C0104@-AD-2	AIRBUS CANADA LP		1.F FE	8,800,000	8,800,000	8,463,941	8,800,000					3.040	3.040	JJ	118,898	267,520	07/21/2020	07/21/2029	8,933,760
C1001#-AA-8	AVENEX COATING TECHNOLOGIES INC.		4.B Z	8,494,200	8,580,000	8,393,854	8,498,586		4,386			8.438	8.725	JAJO	139,840		10/27/2025	10/27/2030	8,376,009
C4001#-AA-2	ENTERPRISE FLEET MANAGEMENT CANADA		2.A	100,072,970	105,051,979	106,861,614	105,051,979				4,979,009	4.190	4.190	JJ	2,017,436	2,199,074	01/16/2025	01/16/2028	107,252,818
C4001#-AB-0	ENTERPRISE FLEET MANAGEMENT CANADA		2.A	102,133,868	102,133,868	104,003,158	102,133,868					4.130	4.130	JD	339,794	2,058,601	06/03/2025	06/02/2028	104,242,933
C44802-EJ-8	HYDRO QUEBEC		1.E FE	4,781,250	5,000,000	3,675,000	4,781,250					6.135	6.515	MS	79,241	251,815	09/14/2023	01/01/9999	5,153,369
C4861*-AN-7	IRVING OIL LTD		2.C PL	2,400,000	2,400,000	2,434,807	2,400,000					5.060	5.060	AO	20,577	121,440	10/31/2018	10/31/2028	2,460,720
C4861*-AP-2	IRVING OIL LTD		2.C PL	4,800,000	4,800,000	4,790,659	4,800,000					5.160	5.160	AO	41,968	247,680	10/31/2018	10/31/2030	4,923,840
C4861*-AQ-0	IRVING OIL LTD		2.C PL	4,600,000	4,600,000	4,465,876	4,600,000					5.310	5.310	AO	41,389	244,260	10/31/2018	10/31/2033	4,722,130
C4861*-AT-4	IRVING OIL LTD		2.C PL	9,600,000	9,600,000	8,965,418	9,600,000					4.020	4.020	MS	108,272	385,920	03/20/2020	03/20/2032	9,792,960
C4861*-AU-1	IRVING OIL LTD		2.C PL	5,000,000	5,000,000	4,431,880	5,000,000					4.270	4.270	MS	59,899	213,500	03/20/2020	03/20/2035	5,106,750
C4931*-AX-1	KEYERA PARTNERSHIP		2.B	39,321,172	29,327,011	30,406,890	29,327,011				1,375,405	5.340	5.340	AO	361,064	1,524,250	04/08/2014	04/08/2029	30,110,042
C5793#-AK-9	MCCAIN FINANCE (CANADA) LTD.		1.G FE	8,162,954	7,805,946	7,786,376	7,805,946				366,090	3.680	3.680	AO	54,260	283,087	10/23/2018	10/23/2030	7,503,804
C5793#-AL-7	MCCAIN FINANCE (CANADA) LTD.		1.G FE	9,765,029	9,337,954	9,186,044	9,337,954				437,940	3.790	3.790	AO	66,849	348,769	10/23/2018	10/23/2032	9,068,897
C5793#-AP-8	MCCAIN FINANCE (CANADA) LTD.		1.G FE	16,418,790	16,268,466	15,287,445	16,268,466				762,973	3.420	3.420	AO	105,094	548,302	07/17/2020	07/17/2034	15,507,853
C5793#-AQ-6	MCCAIN FINANCE (CANADA) LTD.		1.G FE	20,836,401	20,645,632	19,217,099	20,645,632				968,257	3.460	3.460	AO	134,931	703,965	07/17/2020	07/17/2035	21,002,801
C5793#-AU-7	MCCAIN FINANCE CANADA LTD.		1.G FE	1,817,851	1,823,819	1,941,799	1,823,819				5,968	5.070	5.070	FA	37,244		08/06/2025	08/06/2037	1,870,053
C5847*-AD-5	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP		2.A PL	4,000,000	4,000,000	3,891,571	4,000,000					2.530	2.530	MS	33,733	101,200	01/03/2023	08/27/2027	3,037,950
C5847*-AE-3	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP		2.A PL	2,000,000	2,000,000	2,137,892	2,000,000					6.260	6.260	MS	41,733	125,200	01/03/2023	08/30/2030	2,062,600
C5847*-AF-0	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP		2.A PL	7,200,000	7,200,000	6,109,656	7,200,000					2.890	2.890	AO	47,974	208,080	01/03/2023	10/08/2033	5,173,695
C5847*-AG-8	MOSAIC FOREST MANAGEMENT LIMITED P		2.A PL	30,000,000	30,000,000	30,435,292	30,000,000					6.220	6.220	AO	404,300	1,866,000	10/10/2023	10/13/2026	30,933,000
C5847*-AH-6	MOSAIC FOREST MANAGEMENT LIMITED P		2.A PL	36,500,000	36,500,000	37,439,303	36,500,000					5.220	5.220	MS	661,563		08/26/2025	08/26/2030	37,452,650
C5864@-AN-9	MULLEN GROUP LTD		2.C PL	32,857,300	32,646,361	35,028,442	32,646,361				1,531,078	5.930	5.930	JD	129,062	1,926,793	07/10/2024	07/10/2034	33,614,326
C5864@-AQ-2	MULLEN GROUP LTD.		2.C PL	19,721,705	19,697,246	21,383,490	19,697,246				(24,459)	6.040	6.040	JD	79,314	480,576	07/10/2025	07/10/2037	20,292,103
C7274K-AB-2	PETRONAS ENERGY CANADA 2.112% 23 MAR 202		1.G FE	1,436,400	1,440,000	1,383,062	1,438,700		564			2.112	2.154	MS	8,279	30,413	10/14/2021	03/23/2028	1,253,094
C8606@-AC-4	ST. MARYS CEMENT INC. (C 5.75% 02 APR 20		2.B FE	1,170,000	1,170,000	1,209,125	1,170,000					5.750	5.750	AO	16,632	67,275	08/07/2024	04/02/2034	1,203,638
C8665*-AF-3	TFORCE HOLDINGS INC		2.B PL	12,600,000	12,600,000	11,958,545	12,600,000					2.870	2.870	JAJO	89,401	361,620	07/02/2021	07/02/2029	8,460,270
C8665*-AG-1	TFORCE HOLDINGS INC		2.B PL	11,900,000	11,900,000	10,446,266	11,900,000					3.340	3.340	JAJO	98,261	397,460	07/02/2021	07/02/2033	8,066,800
C8665*-AK-2	TFORCE HOLDINGS INC		2.B Z	45,000,000	45,000,000	39,533,560	45,000,000					3.550	3.550	JAJO	394,938	1,597,500	03/23/2022	04/02/2034	44,390,500
C8665*-AQ-9	TFORCE HOLDINGS INC		2.B PL	400,000	400,000	419,495	400,000					6.270	6.270	JAJO	5,434	25,080	10/13/2023	10/13/2028	406,270
C8665*-AT-3	TFORCE HOLDINGS INC		2.B PL	4,600,000	4,600,000	5,139,582	4,600,000					6.900	6.900	JAJO	68,770	317,400	10/13/2023	10/13/2038	4,679,350
C8665*-AU-0	TFORCE HOLDINGS INC		2.B PL	1,100,000	1,100,000	1,262,533	1,100,000					7.110	7.110	JAJO	16,946	78,210	10/13/2023	10/13/2043	1,119,553
C8665*-AV-8	TFORCE HOLDINGS INC.		2.B IF	9,664,312	9,629,765	9,932,683	9,629,765				(34,547)	4.520	4.520	MJSD	4,836	216,181	06/27/2025	06/27/2030	9,738,581

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
C8665*-AW-6	TFORCE HOLDINGS INC.		2.B PL	10,982,172	10,942,914	11,534,460	10,942,914				(39,258)	4.940	4.940	MJSD	6,006	268,487	06/27/2025	06/27/2032	11,078,059
C8665*-AX-4	TFORCE HOLDINGS INC.		2.B PL	6,735,732	6,711,654	7,019,055	6,711,654				(24,078)	5.330	5.330	MJSD	3,975	177,673	06/27/2025	06/27/2034	6,801,087
C8973@-AD-3	GAZ METRO		1.F Z	49,000,000	49,000,000	40,162,548	49,000,000					4.190	4.190	AO	461,948	2,053,100	04/10/2013	04/10/2048	49,005,600
C9775Q-AA-8	WINDFALL MINING GROUP INC		2.C FE	3,469,798	3,310,000	3,450,675	3,465,990		(3,807)			5.854	4.963	MN	25,836	96,884	10/28/2025	05/13/2032	3,406,884
D2002*-AC-4	DFMG HOLDING GMBH		2.A PL	4,319,196	4,345,467	4,438,651	4,345,467				26,271	4.560	4.560	JD	14,862		12/04/2025	12/04/2037	4,444,544
D2002*-AD-2	DFMG HOLDING GMBH		2.A PL	5,836,751	5,872,253	6,102,359	5,872,253				35,502	4.720	4.720	JD	20,788		12/04/2025	12/04/2040	6,010,838
D2736#-AW-9	FRITZ DRAXLMAIER GMBH & CO KG		2.C PL	8,800,000	8,800,000	8,779,979	8,800,000					4.680	4.680	AO	86,944	433,840	10/15/2019	10/15/2027	8,801,240
D2736#-AZ-2	FRITZ DRAXLMAIER GMBH & CO KG		2.C PL	8,300,000	8,300,000	8,681,752	8,300,000					6.340	6.340	MS	138,864	673,338	06/26/2024	09/26/2032	8,563,110
D2736#-BA-6	FRITZ DRAXLMAIER GMBH & CO KG		2.C PL	2,800,000	2,800,000	2,931,695	2,800,000					6.430	6.430	MS	47,511	230,300	06/26/2024	09/26/2034	2,890,020
D3000#-AA-4	GATX RAIL GERMANY GMBH		2.B	31,235,393	32,884,615	32,398,186	32,884,615				3,890,614	1.070	1.070	MN	55,712	342,945	11/04/2019	11/04/2026	31,289,447
D7002@-AB-3	RHEINKALK HOLDING GMBH		2.B	18,247,465	19,260,989	16,980,950	19,260,989				2,278,788	2.380	2.380	MS	115,876	440,144	03/31/2022	03/31/2034	19,014,824
D7002@-AC-1	RHEINKALK HOLDING GMBH		2.B	11,682,828	12,331,731	10,526,020	12,331,731				1,458,980	2.580	2.580	MS	80,423	305,480	03/31/2022	03/31/2037	12,490,810
D8286#-AD-2	SIRONA DENTAL SERVICES GMBH		2.C YE	9,372,720	9,865,384	9,156,872	9,865,384				1,167,184	1.500	1.500	AO	26,308	144,865	10/27/2016	10/27/2029	9,939,375
E4181M-AA-7	ENFRAGEN ENERGIA SUR SA		2.C FE	348,150	330,000	341,880	347,348		(802)			8.499	7.123	MJSD	78	7,012	09/30/2025	06/30/2032	337,012
E5444#-AH-7	FUTBOL CLUB BARCELONA		2.B FE	10,362,138	10,417,133	9,853,743	10,417,133				1,232,462	1.890	1.890	AO	49,221	189,030	08/19/2021	10/01/2031	467,394
E5444#-AJ-3	FUTBOL CLUB BARCELONA		2.B FE	13,565,447	13,637,444	12,245,974	13,637,444				1,613,460	2.070	2.070	AO	70,574	271,034	08/19/2021	10/01/2031	4,592,864
E9050B-AA-5	TERMOCANDELARIA POWER SA		3.B FE	1,450,080	1,440,000	1,486,800	1,448,607		(1,473)			7.750	7.562	MS	32,240	55,800	03/21/2025	09/17/2031	1,495,800
F0164#-AD-4	AIR LIQUIDE FINANCE		1.F YE	6,000,000	6,000,000	5,938,196	6,000,000					3.460	3.460	MS	62,280	207,600	09/13/2012	09/13/2027	6,103,800
F2000#-AD-8	COMPAGNIE DES LEVURES LESAFFRE SA		2.A	53,679,536	57,883,633	56,463,401	57,883,633				6,848,274	2.070	2.070	JD	99,849	1,167,815	12/01/2015	12/01/2030	7,991,429
F2000#-AE-6	COMPAGNIE DES LEVURES LESAFFRE SA		2.A	18,683,208	18,791,209	17,608,621	18,791,209				2,223,208	1.960	1.960	MS	96,169	354,429	09/27/2018	09/27/2033	2,710,766
F3784#-AB-2	BONGRAIN SA		2.B	12,200,000	12,200,000	12,225,520	12,200,000					4.520	4.520	MN	59,739	551,440	11/22/2011	11/22/2026	818,080
F6101#-AA-3	M FINANCE		2.C	14,011,399	15,267,857	16,105,654	15,267,857				1,806,356	4.650	4.650	MN	106,493	691,608	05/07/2024	05/07/2032	15,622,835
F6101#-AB-1	M FINANCE		2.C	20,478,198	22,314,560	23,412,084	22,314,560				2,640,059	4.690	4.690	MN	156,983	1,019,507	05/07/2024	05/07/2034	22,837,837
F7754#-AC-7	SAFRAN		1.G	9,559,101	9,982,830	9,511,331	9,982,830				1,181,079	2.000	2.000	JD	1,109	199,712	06/29/2020	06/29/2030	9,489,560
F7754#-AD-5	SAFRAN		1.G	10,121,401	10,570,055	9,773,326	10,570,055				1,250,554	2.050	2.050	JD	1,204	216,746	06/29/2020	06/29/2032	5,339,199
F7908@-AB-6	ROQUETTE FRERES SA		2.B	43,908,895	49,326,922	49,504,253	49,326,922				5,835,920	3.590	3.590	JD	83,623	1,755,230	06/30/2022	12/14/2034	8,169,468
F7908@-AD-2	ROQUETTE FRERES SA		2.B Z	2,000,000	2,000,000	2,029,552	2,000,000					5.500	5.500	MN	11,306		11/24/2025	11/24/2035	2,055,000
F7908@-AE-0	ROQUETTE FRERES SA		2.B Z	2,000,000	2,000,000	2,038,613	2,000,000					5.600	5.600	MN	11,511		11/24/2025	11/24/2037	2,056,000
F7908@-AF-7	ROQUETTE FRERES SA		2.B Z	15,000,000	15,000,000	15,727,146	15,000,000					5.960	5.960	MN	91,883		11/24/2025	11/24/2040	15,447,000
F7908@-AH-3	ROQUETTE FRERES SA		2.B Z	8,149,399	8,221,154	8,496,932	8,221,154				71,754	4.470	4.470	MN	21,437		12/10/2025	12/10/2035	8,404,897
F7908@-AJ-9	ROQUETTE FRERES SA		2.B Z	8,149,399	8,221,154	8,564,477	8,221,154				71,754	4.550	4.550	MN	21,820		12/10/2025	12/10/2037	8,408,185
F8568@-AF-6	SONEPAR SA		1.G PL	10,102,495	10,570,055	10,007,284	10,570,055				1,250,554	1.500	1.500	JD	7,487	157,154	06/14/2019	06/14/2029	10,649,330
F8568@-AJ-8	SONEPAR SA		1.G PL	14,000,000	14,000,000	14,553,241	14,000,000					5.730	5.730	JJ	349,848	802,200	07/24/2024	07/24/2034	14,401,100
F9731#-AJ-6	VICAT SA		2.C	6,750,903	7,046,703	6,176,738	7,046,703				833,703	1.270	1.270	MN	7,706	87,462	12/15/2021	11/30/2031	5,909,541
F9731#-AK-3	VICAT SA		2.C	9,085,200	9,395,604	7,305,045	9,395,604				1,111,604	1.570	1.570	MN	12,702	144,164	02/15/2022	11/30/2036	9,469,360
F9863#-AJ-6	XPFIBRE GROUPE		2.B PL	19,211,073	19,848,214	19,054,335	19,848,214				637,141	4.840	4.840	JD	2,668	641,199	04/30/2025	05/14/2040	20,328,541
G0066R-AF-1	ABQ FINANCE LTD		1.F FE	3,535,350	3,700,000	3,645,610	3,650,462		93,137			2.000	4.668	JJ	35,972	74,000	10/02/2024	07/06/2026	3,737,000
G0154Z-AA-7	ALDAR INVESTMENT PROPERTIES SUKUK		2.A FE	2,594,200	2,720,000	2,726,909	2,612,759		11,455			4.875	5.532	MN	13,628	132,600	05/08/2024	05/24/2033	2,786,300
G0222Q-AA-5	ALDAR SUKUK NO 2 LTD		2.A FE	5,564,092	5,810,000	5,666,725	5,620,106		31,412			3.875	4.820	AO	43,151	181,544	10/02/2025	10/22/2029	5,922,569
G0369@-AM-8	ANGLIAN WATER SERVICES FINANCING		1.G YE	58,000,070	49,746,765	49,424,406	49,746,765				3,426,656	4.394	4.394	AO	550,960	2,142,850	10/01/2012	04/01/2028	50,839,702
G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P		2.B FE	3,500,000	3,500,000	3,486,830	3,500,000					3.290	3.290	AO	20,471	115,150	04/27/2016	04/27/2026	3,455,930
G0369@-AX-4	ANGLIAN WATER SERVICES FINANCING P		2.B FE	12,117,600	11,432,922	11,370,898	11,432,922				787,522	2.930	2.930	AO	60,573	331,336	04/27/2016	04/27/2026	11,190,988
G0369@-BB-1	ANGLIAN WATER SERVICES FINANCING P		2.B FE	8,556,238	8,877,327	8,408,897	8,877,327				611,488	2.880	2.880	FA	103,668	245,208	02/06/2019	02/06/2029	9,005,161
G0399B-AA-5	ANTOFAGASTA PLC		2.B FE	6,991,043	6,857,000	7,107,486	6,983,882		(7,161)			5.625	5.269	MN	51,428	245,644	10/01/2025	05/13/2032	7,049,853
G0399B-AB-3	ANTOFAGASTA PLC		2.B FE	7,028,650	6,860,000	7,351,176	7,018,204		(10,447)			6.250	5.887	MN	70,267	309,375	05/22/2025	05/02/2034	7,074,375

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G0446N-AS-3	ANGLO AMERICAN CAPITAL PLC		2.B FE	3,900,996	4,400,000	4,061,772	3,949,756		48,760			2.625	5.106	MS	35,613	57,750	06/02/2025	09/10/2030	4,457,750
G0446N-AW-4	ANGLO AMERICAN CAPITAL PLC		2.A FE	1,665,260	1,765,000	1,740,731	1,695,317		19,475			3.875	5.228	MS	19,948	68,394	06/07/2024	03/16/2029	1,799,197
G0446N-AY-0	ANGLO AMERICAN CAPITAL PLC		2.B FE	11,505,845	11,503,000	11,916,418	11,514,291		(1,182)			5.500	5.472	MN	103,687	632,665	03/24/2025	05/02/2033	11,613,833
G0446N-AZ-7	ANGLO AMERICAN CAPITAL PLC		2.B FE	263,000	250,000	262,578	262,696		(304)			5.750	4.992	AO	3,434	7,188	10/01/2025	04/05/2034	257,188
G0446N-BA-1	ANGLO AMERICAN CAPITAL PLC		2.B FE	3,514,018	3,307,000	3,317,516	3,510,415		(2,923)			6.000	5.566	AO	47,400	198,420	10/01/2024	04/05/2054	3,406,210
G0566*-AC-3	ARQIVA PP FINANCING PLC		2.B FE	13,432,835	10,624,385	10,851,397	10,624,385				731,829	6.102	6.102	JD	1,776	714,773	07/24/2014	06/29/2029	1,622,956
G0755Y-AA-3	AZULE ENERGY FINANCE PLC		4.B FE	2,007,500	2,000,000	2,001,660	2,006,923		(577)			8.125	7.992	JJ	71,319	81,250	03/24/2025	01/23/2030	2,081,250
G1128*-AD-0	BIRMINGHAM AIRPORT (FINANCE) PLC		2.B	8,478,600	8,742,822	5,282,850	8,742,822				602,223	3.210	3.210	JJ	122,392	270,045	01/24/2019	01/24/2049	8,883,145
G1267*-AA-7	BIDCORP FOODSERVICE EUROPE LTD		2.C	6,060,172	6,459,478	6,372,592	6,459,478				764,228	1.650	1.650	MS	32,863	102,555	03/10/2022	03/10/2027	5,920,699
G1267*-AB-5	BIDCORP FOODSERVICE EUROPE LTD		2.C	7,712,946	8,221,154	7,892,587	8,221,154				972,653	1.880	1.880	MS	47,655	148,719	03/10/2022	03/10/2029	7,705,687
G1267*-AC-3	BIDCORP FOODSERVICE EUROPE LTD		2.C	21,826,007	23,489,011	24,294,237	23,489,011				2,779,010	4.490	4.490	MS	266,594	1,012,630	03/30/2023	03/30/2028	24,016,339
G1267*-AD-1	BIDCORP FOODSERVICE EUROPE LTD		2.C	21,463,004	23,489,011	24,917,612	23,489,011				2,779,010	4.750	4.750	JD	92,977	1,090,506	06/01/2023	06/01/2030	24,046,875
G1267*-AE-9	BIDCORP FOODSERVICE EUROPE LIMITED		2.C	1,085,800	1,174,451	1,200,963	1,174,451				88,651	3.830	3.830	MS	11,370	24,584	03/13/2025	03/13/2030	598,471
G1267*-AF-6	BIDCORP FOODSERVICE EUROPE LIMITED		2.C	558,125	587,225	603,296	587,225				29,100	4.040	4.040	MS	5,997	9,017	05/13/2025	05/13/2032	599,087
G1320*-AB-0	BREEDON HOLDINGS LIMITED		2.C	4,810,573	4,707,674	4,038,191	4,707,674				324,274	2.340	2.340	MS	29,988	108,073	09/23/2021	09/23/2031	2,041,180
G1320*-AF-1	BREEDON HOLDINGS LTD		2.C	4,699,800	4,697,802	4,105,541	4,697,802				555,802	1.330	1.330	MS	17,009	60,065	09/23/2021	09/23/2031	2,364,521
G1339#-AA-7	BLUECO 22 LTD		3.A YE	36,649,237	40,015,226	43,763,732	39,782,880		70,969		2,740,783	3.725	3.973	FMAN	193,219	3,051,763	11/15/2023	07/13/2027	40,412,297
G1696#-BF-2	BUNZL FINANCE PLC		2.A	35,000,000	35,000,000	35,011,494	35,000,000					4.250	4.250	JD	86,771	1,487,500	12/10/2014	12/10/2026	35,028,875
G1696#-BP-0	BUNZL FINANCE PLC		2.A	10,900,000	10,900,000	10,497,474	10,900,000					3.970	3.970	MN	48,081	432,730	11/21/2022	11/21/2031	8,974,680
G1696#-BQ-8	BUNZL FINANCE PLC		2.A	8,500,000	8,500,000	8,109,332	8,500,000					4.010	4.010	MN	37,872	340,850	11/21/2022	11/21/2032	7,548,370
G1737@-AH-2	BROOKFIELD INFRASTRUCTURE ISSUER P		2.B FE	14,894,232	15,468,071	9,847,824	15,468,071				1,065,472	2.660	2.660	FA	150,865	399,704	02/19/2020	02/19/2045	15,401,208
G1745*-AF-8	BROOKFIELD UTILITIES ISSUER UK PLC		2.B FE	82,955,200	74,784,758	69,997,337	74,784,758				5,151,323	4.630	4.630	AO	711,743	3,435,377	04/17/2013	04/17/2033	76,516,026
G1745*-AP-6	BROOKFIELD UTILITIES ISSUER UK PLC		2.B FE	12,604,630	11,029,407	10,315,131	11,029,407				759,728	3.720	3.720	MS	110,551	402,973	09/24/2015	09/24/2030	11,234,554
G1746#-AC-0	CADENT FINANCE PLC		1.G FE	45,094,214	45,731,687	38,362,529	45,731,687				3,150,090	2.890	2.890	MS	374,466	1,303,787	03/19/2019	03/19/2034	46,392,510
G1746#-AD-8	CADENT FINANCE PLC		1.G FE	41,115,313	41,696,538	31,582,626	41,696,538				2,872,141	2.990	2.990	MS	353,239	1,229,880	03/19/2019	03/19/2039	42,319,901
G1746#-AK-2	CADENT FINANCE PLC		1.G Z	6,859,138	6,942,253	7,252,831	6,942,253				83,115	1.860	1.860	AO	27,619		10/14/2025	10/14/2037	7,006,816
G1910H-AC-6	CASTLE PEAK POWER FINANCE CO 2.2% 22 JUN		1.D FE	4,331,743	4,370,000	4,022,585	4,349,348		4,332			2.200	2.312	JD	2,404	96,140	10/15/2021	06/22/2030	4,215,870
G19920-AA-8	CBQ FINANCE LTD		1.G FE	2,611,133	2,560,000	2,636,211	2,603,013		(8,120)			5.375	4.809	MS	35,547	123,625	10/01/2025	03/28/2029	2,628,800
G20038-AA-6	CENTRAL AMERICAN BOTTLIN 5.25% 27 APR 20		3.B FE	7,960,477	8,410,000	8,274,179	8,144,593		68,350			5.250	6.312	AO	78,493	441,525	03/31/2025	04/27/2029	8,630,763
G2018*-AA-7	ENFINIUM HOLDINGS LTD		2.B PL	83,254,469	84,603,621	64,197,312	84,603,621				5,827,666	3.230	3.230	JD	7,487	2,761,803	12/06/2021	12/31/2047	2,682,080
G2019U-BH-3	CBQ FINANCE LTD		1.G FE	2,814,265	2,930,000	2,896,510	2,903,169		71,725			2.000	4.574	MN	7,976	58,600	10/01/2024	05/12/2026	2,959,300
G2037*-AK-2	CHANEL LIMITED		1.D	5,100,000	5,100,000	4,526,868	5,100,000					2.550	2.550	AO	28,178	130,050	10/13/2020	10/13/2032	3,645,900
G2037*-AL-0	CHANEL LIMITED		1.D	4,700,000	4,700,000	3,901,587	4,700,000					2.700	2.700	AO	27,495	126,900	10/13/2020	10/13/2035	4,763,450
G2037*-AM-8	CHANEL LIMITED		1.D	5,100,000	5,100,000	4,108,998	5,100,000					3.200	3.200	AO	35,360	163,200	10/13/2020	10/13/2040	5,181,600
G2037*-AN-6	CHANEL LIMITED		1.D	61,212,326	66,943,680	69,168,286	66,943,680				7,920,178	4.000	4.000	AO	580,179	2,612,709	06/18/2024	06/18/2034	68,282,554
G2037*-AP-1	CHANEL LTD		1.D	30,606,163	33,471,840	34,726,164	33,471,840				3,960,089	4.100	4.100	AO	297,342	1,339,013	06/18/2024	06/18/2036	34,158,013
G20446-BC-8	COMPASS GROUP PLC		1.F	25,687,600	26,000,000	25,897,909	25,917,036		85,568			3.640	3.982	AO	236,600	946,400	03/01/2023	12/04/2026	26,473,200
G210A9-AB-3	CHAMPION PATH HOLDINGS LTD		3.C FE	2,071,288	2,135,000	2,082,287	2,107,047		11,557			4.850	5.465	JJ	44,295	103,548	05/02/2023	01/27/2028	1,981,924
G2179D-AB-1	CK HUTCHISON INTERNATIONAL (19) LT		1.F FE	3,955,565	3,630,000	3,564,370	3,769,378		(44,683)			3.625	2.274	AO	29,242	131,588	10/27/2023	04/11/2029	3,074,738
G2182G-AB-9	CK HUTCHISON INTERNATIONA 2.5% 15 APR 20		1.F FE	2,347,801	2,260,000	2,065,369	2,309,002		(9,136)			2.500	2.045	AO	11,928	56,500	08/03/2021	04/15/2031	2,288,250
G2211C-AA-5	HPHT FINANCE (21) LIMITED 2% 19 MAR 2026		1.G FE	6,630,368	6,780,000	6,748,617	6,766,987		54,444			2.000	2.781	MS	38,420	135,600	02/02/2023	03/19/2026	6,302,400
G2211D-AA-3	HPHT FINANCE 21 II LTD		1.G FE	2,443,992	2,665,000	2,614,472	2,593,020		96,918			1.500	5.432	MS	11,548	39,975	06/07/2024	09/17/2026	2,684,988
G2214R-AZ-4	CLP POWER HONG KONG FINANC 2.125% 30 JUN		1.E FE	1,615,284	1,650,000	1,520,244	1,631,123		3,930			2.125	2.395	JD	97	35,063	10/25/2021	06/30/2030	1,667,531
G2242#-AD-5	COATS GROUP FINANCE COMPANY LTD		2.C	10,500,000	10,500,000	10,748,808	10,500,000					5.370	5.370	FA	211,444	563,850	02/16/2023	02/16/2030	10,781,925
G23168-AC-0	CLEVELAND CLINIC UK FINANCING PLC		1.C	4,021,785	4,169,654	2,434,949	4,169,654				287,214	2.940	2.940	MN	20,431	120,740	11/01/2018	11/01/2053	4,230,948

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G2440J-AG-0	GTL TRADE FINANCE INC		2.B FE	1,490,724	1,290,000	1,471,181	1,483,352		(6,035)			7.250	5.880	AO	19,484	93,525	10/04/2024	04/16/2044	1,336,763
G25790-AA-7	GALAXY PIPELINE ASSETS BIDCO LTD		1.C FE	2,017,990	2,470,000	2,179,479	2,094,588		49,754			2.625	5.571	MS	16,389	64,838	06/07/2024	03/31/2036	157,912
G2588B-AA-2	CT TRUST 5.125% 03 FEB 2032-27 REGS		3.B FE	9,595,181	10,815,000	10,331,570	9,828,815		121,913			5.125	6.969	FA	227,866	509,681	03/31/2025	02/03/2032	10,845,984
G2616#-AT-8	DCC TREASURY 2014 LTD		2.B	5,000,000	5,000,000	5,017,670	5,000,000					4.670	4.670	AO	56,429	233,500	04/04/2019	04/04/2029	5,116,750
G2616#-AU-5	DCC TREASURY 2014 LTD		2.B	5,500,000	5,500,000	5,487,699	5,500,000					4.770	4.770	AO	63,401	262,350	04/04/2019	04/04/2031	5,631,175
G2616#-BA-8	DCC TREASURY 2014 LTD		2.B YE	5,000,000	5,000,000	5,205,138	5,000,000					5.890	5.890	JD	13,089	294,500	12/15/2022	12/15/2028	5,147,250
G26588-AD-8	DAR AL ARKAN SUKUK CO LTD		4.A FE	984,180	940,000	943,835	950,770		(8,683)			6.875	5.832	FA	22,439	64,625	10/14/2021	02/26/2027	765,438
G2686@-AB-4	GREAT ROLLING STOCK COMPANY L COR CORP		2.B	109,133,705	111,504,613	98,405,943	111,504,613				7,680,660	2.360	2.360	MS	670,494	2,578,715	09/30/2016	09/30/2034	8,058,598
G28288-AB-7	DP WORLD CRESCENT LTD 4.848% 26 SEP 2028		2.B FE	4,104,318	4,119,000	4,157,307	4,112,086		2,850			4.848	4.914	MS	52,696	131,357	10/01/2025	09/26/2028	4,218,845
G28288-AC-5	DP WORLD CRESCENT LTD		2.B FE	5,156,450	4,815,000	4,701,944	4,979,346		(43,570)			3.875	2.850	JJ	84,480	186,581	05/02/2023	07/18/2029	4,199,825
G28288-AD-3	DP WORLD CRESCENT LTD		2.B FE	233,189	245,000	237,880	234,880		1,691			3.750	4.878	JJ	3,853	4,593	03/25/2025	01/30/2030	249,593
G28288-AF-8	DP WORLD LTD		2.B FE	9,309,458	9,000,000	9,267,570	9,305,965		(3,492)			5.500	5.039	MN	72,875	85,113	12/04/2025	05/08/2035	9,042,000
G294A@-AP-4	DYSON FINANCE LIMITED		1.G	44,803,186	40,192,670	36,889,836	40,192,670				106,134	1.370	1.370	JJ	260,024	568,424	07/11/2023	07/11/2033	40,467,989
G2956@-AN-1	ABP ACQUISITIONS UK LIMITED		2.B	46,788,901	37,123,369	36,428,383	37,123,369				2,557,132	4.378	4.378	JJ	740,397	1,548,443	07/17/2014	07/17/2029	29,414,145
G2956@-AT-8	ABP ACQUISITIONS UK LTD		1.G FE	4,695,017	5,245,693	5,588,269	5,245,693				361,334	5.895	5.895	MN	29,518	340,281	11/28/2022	11/28/2032	5,406,705
G2956@-AV-3	ABP ACQUISITIONS UK LTD		1.G FE	3,122,992	3,497,129	3,530,635	3,497,129				240,889	5.400	5.400	FA	70,817	183,766	02/16/2023	08/16/2040	3,591,551
G2956@-AW-1	ABP ACQUISITIONS UK LTD		1.G FE	3,846,946	4,169,654	4,426,054	4,169,654				287,214	5.970	5.970	JD	17,978	249,391	06/05/2023	12/05/2034	4,294,118
G2956@-BC-4	ABP ACQUISITIONS UK LTD		1.G FE	4,782,870	5,111,189	5,061,261	5,111,189				352,069	5.470	5.470	FA	105,620	272,037	02/15/2024	02/15/2039	5,250,980
G2956@-BE-0	ABP ACQUISITIONS UK LIMITED		2.B	59,193,618	57,275,192	53,625,768	57,275,192				(1,918,425)	2.250	2.250	FA	476,100	687,669	02/18/2025	02/18/2036	57,919,538
G3066L-AF-8	ENN ENERGY HOLDINGS LTD		2.A FE	1,593,837	1,735,000	1,593,407	1,639,553		17,528			2.625	3.855	MS	13,157	45,544	05/02/2023	09/17/2030	1,555,147
G3107*-AD-1	ERAC UK FINANCE LIMITED		1.G	86,352,750	73,977,729	73,308,526	73,977,729				5,095,734	3.434	3.434	FA	1,044,385	2,425,799	02/03/2015	02/03/2027	75,247,926
G3115S-AC-1	EMAAR SUKUK LTD		2.A FE	2,137,113	2,225,000	2,209,375	2,196,483		38,679			3.635	5.516	MS	23,814	80,879	06/10/2024	09/15/2026	2,265,439
G3115S-AD-9	EMAAR SUKUK LTD		2.A FE	2,630,835	2,805,000	2,754,159	2,676,035		29,563			3.875	5.251	MS	31,400	93,969	10/01/2025	09/17/2029	2,859,347
G3115S-AE-7	EMAAR SUKUK LTD		2.A FE	2,249,463	2,411,000	2,315,958	2,266,642		17,179			3.700	4.954	JJ	43,365	44,604	03/25/2025	07/06/2031	2,455,604
G3122@-AJ-7	ESPUG FINANCE LIMITED		2.B FE	9,714,397	10,760,397	11,656,523	10,760,397				741,198	6.670	6.670	JD	1,994	726,070	10/19/2023	10/19/2033	11,119,256
G3122@-AK-4	ESPUG FINANCE LIMITED		2.B FE	5,464,348	6,052,723	6,902,622	6,052,723				416,924	6.910	6.910	JD	1,162	423,110	10/19/2023	10/19/2043	4,870,324
G3225*-AC-0	EVERSHOLT FUNDING PLC		2.A Z	98,346,851	86,486,690	81,267,391	86,486,690				5,957,376	3.540	3.540	MN	493,262	3,011,496	11/03/2015	11/03/2030	88,017,504
G3427@-AC-4	GKN INDUSTRIES LIMITED		2.C PL	16,320,000	16,320,000	16,753,865	16,320,000					6.070	6.070	AO	167,856	990,624	10/30/2024	10/30/2032	16,815,312
G3427@-AD-2	GKN INDUSTRIES LIMITED		2.C Z	18,360,000	18,360,000	18,905,420	18,360,000					6.260	6.260	AO	194,749	1,149,336	10/30/2024	10/30/2034	18,934,668
G3663#-AK-7	FORTH PORTS FINANCE PLC		2.B PL	32,467,863	34,298,765	34,784,470	34,298,765				2,362,567	5.610	5.610	FA	689,491	1,864,507	08/22/2023	08/22/2033	35,260,845
G37048-AA-6	FWD GROUP HOLDINGS LTD		2.B FE	3,926,520	3,439,000	3,989,997	3,886,693		(35,196)			7.784	5.718	JD	18,590	252,124	12/16/2025	12/06/2033	3,365,062
G37048-AB-4	FWD GROUP HOLDINGS LTD		2.C FE	6,094,000	5,540,000	6,149,345	6,053,867		(40,133)			7.635	5.650	JJ	210,315	211,490	06/25/2025	07/02/2031	5,751,490
G3705Q-AA-5	GACI FIRST INVESTMENT COMPA 5% 13 OCT 20		1.E FE	11,351,355	11,300,000	11,429,950	11,328,454		(11,581)			5.000	4.842	AO	122,417	491,250	05/29/2025	10/13/2027	11,367,250
G3705X-AB-8	GACI FIRST INVESTMENT CO		1.E FE	1,062,822	1,040,000	1,068,600	1,061,020		(1,802)			5.250	4.689	JJ	23,053	14,963	10/06/2025	01/29/2030	1,067,300
G3946K-AA-7	GOHL CAPITAL LTD 4.25% 24 JAN 2027 REGS		2.C FE	23,200,201	24,126,000	23,914,898	23,808,687		277,121			4.250	5.494	JJ	447,169	798,086	10/09/2025	01/24/2027	23,208,928
G4000*-AA-3	GLANBIA FINANCIAL SERVICES		2.C	4,578,947	4,578,947	4,389,379	4,578,947					2.490	2.490	MS	33,571	114,016	03/15/2021	03/15/2028	3,268,259
G4000*-AB-1	GLANBIA FINANCIAL SERVICES		2.C	4,756,758	4,756,758	4,282,048	4,756,758					2.820	2.820	MS	39,497	134,141	03/15/2021	03/15/2031	3,398,606
G40365-AB-7	GOLD FIELDS OROGEN HOLDINGS (BVI)		2.C FE	6,244,058	6,018,000	6,326,423	6,185,824		(45,426)			6.125	5.195	MN	47,099	368,603	10/01/2024	05/15/2029	6,202,301
G4378*-AA-7	HEATHROW AIRPORT LIMITED		2.A	92,771,251	73,977,729	73,674,864	73,977,729				5,095,734	3.770	3.770	MS	929,653	2,706,124	09/02/2014	09/01/2026	58,379,202
G4378*-AG-4	HEATHROW AIRPORT LIMITED		2.A	8,808,824	9,011,832	6,975,879	9,011,832				620,753	2.610	2.610	JD	2,613	238,182	06/27/2018	06/27/2036	9,129,437
G4378*-AR-0	HEATHROW AIRPORT LTD		1.G Z	28,908,010	30,263,616	32,358,161	30,263,616				2,084,618	5.940	5.940	JJ	768,998	1,731,904	07/27/2023	07/27/2038	31,162,446
G4378*-BA-6	HEATHROW AIRPORT LIMITED		1.G Z	42,857,623	42,907,083	46,199,729	42,907,083				49,460	6.090	6.090	JD	145,169		12/11/2025	12/11/2040	44,213,603
G4445*-AA-6	HIGH SPEED RAIL FINANCE PLC		1.G PL	22,862,332	22,862,332	22,804,292	22,862,332					3.790	3.790	MS	219,027	866,482	10/29/2012	03/30/2028	1,133,382
G4445*-AG-3	HIGH SPEED RAIL FINANCE PLC		1.G PL	22,056,561	24,334,306	21,669,432	24,334,306				1,676,196	2.300	2.300	MS	141,477	548,433	12/14/2016	03/31/2039	596,940
G4586A-AT-1	HONGKONG ELECTRIC FINANC 2.25% 09 JUN 20		1.G FE	5,361,702	5,480,000	5,041,764	5,402,869		15,297			2.250	2.561	JD	7,535	123,300	08/03/2023	06/09/2030	4,687,144

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G4587T-AG-7	HKLSP 2 7/8 05/27/30		1.F FE	1,835,809	1,770,000	1,666,526	1,802,986		(7,453)			2.875	2.402	MN	4,806	50,888	05/21/2021	05/27/2030	1,592,569
G4640#-AA-5	HOLMAN LEASING LIMITED		2.A	27,011,945	28,582,304	29,233,628	28,582,304				1,968,806	5.510	5.510	MN	201,235	1,548,570	05/23/2024	05/15/2029	5,873,949
G4691#-AG-0	IMI GROUP LIMITED		2.A	14,783,405	14,093,406	13,681,174	14,093,406				1,667,406	1.530	1.530	FA	77,866	203,222	02/21/2018	02/21/2028	14,201,221
G4691#-AJ-4	IMI GROUP LIMITED		2.A YE	9,000,000	9,000,000	8,967,479	9,000,000					3.920	3.920	AO	85,260	352,800	04/04/2018	04/05/2027	9,176,400
G4691#-AM-7	IMI GROUP LIMITED		2.A	43,109,431	48,152,472	48,441,483	48,152,472				5,696,970	3.300	3.300	JD	13,242	1,589,470	06/28/2022	06/28/2029	48,350,073
G4691@-AA-5	IBC CAPITAL LIMITED GOODPACK PTE		2.B PL	24,000,000	24,000,000	25,640,460	24,000,000					6.840	6.840	MN	177,840	1,641,600	11/22/2024	11/22/2029	24,820,800
G4691@-AB-3	IBC CAPITAL LIMITED GOODPACK PTE.		2.B PL	44,000,000	44,000,000	47,774,382	44,000,000					7.010	7.010	MN	334,143	3,084,400	11/22/2024	11/22/2031	45,542,200
G4691@-AC-1	IBC CAPITAL LIMITED GOODPACK PTE.		2.B PL	6,000,000	6,000,000	6,635,385	6,000,000					7.170	7.170	MN	46,605	430,200	11/22/2024	11/22/2034	6,215,100
G4701H-AC-3	IHS HOLDING LTD		4.A FE	1,717,850	1,720,000	1,794,035	1,718,340		490			8.250	8.271	MN	12,613	141,900	03/24/2025	11/29/2031	1,790,950
G5258#-AE-7	KINGS COLLEGE LONDON		1.D	4,231,049	4,035,149	1,492,888	4,035,149				277,949	2.070	2.070	MN	9,281	82,171	06/16/2021	06/16/2061	4,076,913
G5264#-AJ-8	KINGSPAN SECURITIES LIMITED		2.B	8,007,025	8,338,599	8,312,699	8,338,599				986,548	2.434	2.434	MN	27,625	197,557	11/12/2015	11/12/2026	8,440,080
G5264#-AM-1	KINGSPAN SECURITIES LIMITED		2.B	6,053,752	5,872,253	5,371,402	5,872,253				694,752	1.590	1.590	JD	5,187	91,695	12/11/2020	12/11/2030	4,143,256
G5264#-AN-9	KINGSPAN SECURITIES LIMITED		2.B	6,053,752	5,872,253	5,137,452	5,872,253				694,752	1.660	1.660	JD	5,416	95,732	12/11/2020	12/11/2032	4,144,695
G5265V-AA-1	KINGSTON AIRPORT REVENUE FINANCE L		3.A FE	206,000	200,000	205,062	205,619		(381)			6.750	6.370	JD	600	6,750	09/30/2025	12/15/2036	167,133
G5765U-AC-4	MAF SUKUK LTD		2.B FE	2,140,544	2,130,000	2,136,049	2,137,981		(2,147)			4.638	4.517	MN	12,898	98,789	10/01/2024	05/14/2029	2,179,395
G5765U-AD-2	MAF SUKUK LTD		2.B FE	6,938,005	7,365,000	7,186,620	7,029,151		65,262			3.933	5.163	FA	98,956	230,051	10/01/2025	02/28/2030	7,509,814
G5975L-AD-8	MELCO RESORTS FINANCE L 5.625% 17 JUL 20		3.C FE	556,800	640,000	639,398	608,200		18,378			5.625	9.150	JJ	16,400	36,000	12/09/2022	07/17/2027	442,094
G5975L-AE-6	MELCO RESORTS FINANCE LTD		3.C FE	4,396,520	4,662,000	4,606,709	4,452,261		45,415			5.375	6.697	JD	18,794	250,583	01/27/2025	12/04/2029	4,787,291
G5975L-AF-3	MELCO RESORTS FINANCE LTD		3.C FE	1,823,097	1,876,000	1,873,805	1,839,187		12,870			5.750	6.597	JJ	47,942	107,870	09/30/2024	07/21/2028	1,929,935
G5975L-AK-2	MELCO RESORTS FINANCE LTD		3.C FE	3,121,711	3,097,000	3,251,850	3,115,678		(5,459)			7.625	7.394	AO	48,541	236,146	09/30/2024	04/17/2032	3,215,073
G6164#-AF-5	MITIE TREASURY MANAGEMENT LTD		2.B YE	3,645,298	4,035,149	3,560,180	4,035,149				277,949	2.840	2.840	JD	4,775	114,896	12/16/2022	12/16/2030	3,751,411
G6164#-AG-3	MITIE TREASURY MANAGEMENT LTD		2.B YE	3,645,298	4,035,149	3,363,942	4,035,149				277,949	2.970	2.970	JD	4,994	120,156	12/16/2022	12/16/2032	3,753,815
G6164#-AH-1	MITIE TREASURY MANAGEMENT LTD		2.B YE	3,645,298	4,035,149	3,162,879	4,035,149				277,949	3.000	3.000	JD	5,044	121,370	12/16/2022	12/16/2034	3,754,370
G6164#-AJ-7	MITIE TREASURY MANAGEMENT LTD.		2.C Z	940,538	1,008,787	1,014,665	1,008,787				69,487	5.710	5.710	JD	1,892	57,360	12/20/2024	12/20/2031	1,037,588
G6164#-AP-3	MITIE TREASURY MANAGEMENT LTD.		2.C Z	35,783,320	36,652,602	36,524,428	36,652,602				869,282	5.380	5.380	MN	268,399		11/12/2025	11/12/2030	37,638,557
G6164#-AQ-1	MITIE TREASURY MANAGEMENT LTD.		2.C Z	27,576,136	28,246,042	28,056,793	28,246,042				669,905	5.630	5.630	MN	216,451		11/12/2025	11/12/2032	29,041,168
G6302*-AB-1	MOTO INVESTMENTS LTD		2.B PL	14,885,579	16,678,615	12,943,790	16,678,615				1,148,856	3.270	3.270	JD	25,402	545,987	06/14/2022	06/15/2037	16,951,311
G6369#-AC-5	NSG UK ENTERPRISES LTD		2.C PL	5,000,000	5,000,000	5,406,545	5,000,000					6.570	6.570	AO	67,525	328,500	04/17/2024	04/17/2034	5,164,250
G6369#-AE-1	NSG UK ENTERPRISES LTD		2.C PL	7,000,000	7,000,000	7,646,143	7,000,000					6.670	6.670	AO	95,974	466,900	04/17/2024	04/17/2036	7,233,450
G6655@-AA-4	NORTHERN GAS NETWORKS LTD		2.A	7,027,622	7,397,773	7,036,414	7,397,773				509,573	2.840	2.840	JJ	99,796	202,217	01/10/2019	01/10/2029	7,502,821
G6655@-AB-2	NORTHERN GAS NETWORKS LTD		2.A	8,944,247	9,415,347	8,608,706	9,415,347				648,548	2.970	2.970	JJ	132,827	269,147	01/10/2019	01/10/2031	9,555,165
G6655@-AC-0	NORTHERN GAS NETWORKS LTD		2.A	9,508,126	10,087,872	7,255,944	10,087,872				694,873	2.710	2.710	JJ	129,856	263,127	06/26/2019	06/26/2039	10,224,563
G6655@-AD-8	NORTHERN GAS NETWORKS LTD		2.A	15,118,945	14,795,546	10,434,544	14,795,546				1,019,147	2.020	2.020	MS	81,359	293,210	09/23/2021	09/23/2036	14,944,981
G6655@-AE-6	NORTHERN GAS NETWORKS LTD		2.A	15,180,625	16,813,120	11,682,378	16,813,120				1,158,121	2.100	2.100	JD	981	357,184	06/30/2022	06/30/2037	16,989,658
G6748#-AA-1	OMEGA LEASING NO 14 LIMITED		2.A	3,625,893	3,625,893	3,613,709	3,625,893					3.990	3.990	JAJO	31,748	144,673	02/12/2019	07/12/2028	32,697
G6753Y-AB-0	OOREDO INTERNATIONAL FINANCE		1.F FE	6,672,259	7,210,000	6,648,053	6,743,154		62,063			2.625	3.955	AO	43,636	189,263	03/21/2025	04/08/2031	7,304,631
G6764#-AA-0	OMEGA LEASING NO 9 LIMITED		2.A	810,526	810,526	803,982	810,526					2.400	2.400	JAJO	4,269	19,453	04/12/2017	10/12/2026	21,458
G6764@-AA-2	OMEGA LEASING NO 12 LIMITED		2.A	989,481	989,481	981,059	989,481					2.960	2.960	JAJO	6,427	29,289	04/25/2018	04/12/2027	15,993
G6970*-AM-8	PEEL PORT PP FINANCE UNLIMITED		2.A FE	18,018,919	18,427,180	17,700,320	18,427,180				1,269,301	2.920	2.920	MS	155,443	531,493	09/17/2018	09/17/2028	18,696,217
G6970*-AN-6	PEEL PORT PP FINANCE UNLIMITED		2.A Z	9,063,492	9,280,842	8,914,769	9,280,842				639,283	2.920	2.920	MS	78,289	267,686	11/07/2018	09/17/2028	9,416,343
G6970*-AP-1	PEEL PORTS PP FINANCE LIMITED		2.A Z	30,920,807	33,491,735	30,895,757	33,491,735				2,306,978	2.540	2.540	JJ	389,900	811,273	07/16/2019	01/16/2030	33,917,080
G6970*-AX-4	PEEL PORTS PP FINANCE LIMITED		2.A PL	5,100,690	5,649,208	4,991,098	5,649,208				389,129	2.830	2.830	JJ	79,936	155,870	06/30/2022	06/30/2032	5,592,736
G6970*-AY-2	PEEL PORTS PP FINANCE LIMITED		2.A PL	6,315,140	6,994,258	5,843,129	6,994,258				481,778	2.840	2.840	JJ	99,318	193,664	06/30/2022	06/30/2034	6,957,162
G6970*-BC-9	PEEL PORTS PP FINANCE LIMITED		2.A PL	6,591,498	6,859,753	7,348,676	6,859,753				472,513	6.320	6.320	JJ	216,768	411,469	07/11/2024	07/11/2034	7,076,521
G6970*-BD-7	PEEL PORTS PP FINANCE LIMITED		2.A PL	16,414,122	17,082,130	18,310,040	17,082,130				1,176,651	6.390	6.390	JJ	545,774	1,035,988	07/11/2024	07/11/2036	17,627,904

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G6970*-BG-0	PEEL PORTS PP FINANCE LIMITED		2.A FE	4,568,400	4,842,179	4,906,296	4,842,179				333,539	5.660	5.660	JJ	137,034	154,348	12/12/2024	12/12/2036	4,979,212
G6970*-BH-8	PEEL PORTS PP FINANCE LIMITED		2.A Z	15,726,412	16,409,605	16,576,189	16,409,605				683,193	5.720	5.720	JJ	469,315	305,480	03/06/2025	03/06/2040	16,878,920
G6992#-AA-4	PD PORTS ACQUISITIONS UK LTD		2.B PL	40,094,682	40,485,993	41,438,021	40,485,993				391,311	5.940	5.940	JD	140,284		12/10/2025	12/11/2032	41,688,427
G6992#-AC-0	PD PORTS ACQUISITIONS UK LTD		2.C Z	5,727,812	5,783,713	6,062,835	5,783,713				55,902	6.420	6.420	JD	21,660		12/10/2025	12/11/2037	5,969,371
G7178*-AC-8	PORTERBROOK RAIL FINANCE LTD		2.B	26,085,142	28,246,042	27,149,587	28,246,042				1,945,644	3.280	3.280	AO	182,721	916,983	11/16/2016	10/20/2028	27,342,169
G7178*-AD-6	PORTERBROOK RAIL FINANCE LTD		2.B FE	29,434,000	26,900,992	24,743,802	26,900,992				1,852,994	3.330	3.330	AO	176,672	886,629	07/20/2016	07/20/2031	16,409,336
G7302V-KE-3	QNB FINANCE LTD		1.E FE	1,874,892	2,065,000	2,027,913	1,997,167		57,350			2.750	5.841	FA	21,926	56,788	10/27/2023	02/12/2027	2,093,394
G7302V-MQ-4	QNB FINANCE LTD		1.E FE	3,240,335	3,570,000	3,552,828	3,561,741		117,151			1.375	4.786	JJ	21,135	49,088	05/03/2023	01/26/2026	3,594,544
G7303Z-AG-9	OOREDOO INTERNATIONAL FINA 3.875% 31 JAN		1.F FE	2,154,549	2,030,000	2,024,763	2,070,390		(19,121)			3.875	2.807	JJ	32,995	78,663	05/02/2023	01/31/2028	1,855,263
G7315#-AA-2	QUEEN MARY UNIVERSITY OF LONDON		1.E	14,087,700	14,795,546	9,336,981	14,795,546				1,019,147	2.970	2.970	JJ	202,625	418,944	01/15/2019	01/15/2049	15,015,260
G7332#-AG-8	RRPF ENGINE LEASING LIMITED		2.A FE	3,500,000	3,500,000	3,505,012	3,500,000					5.309	5.309	FA	73,806	204,227	04/13/2015	04/13/2027	3,592,903
G7334@-AA-1	RRPF ENGINE LEASING LIMITED		2.A FE	1,000,000	1,000,000	995,289	1,000,000					4.030	4.030	FA	15,672	40,300	06/13/2018	06/13/2028	510,075
G7334@-AB-9	RRPF ENGINE LEASING LIMITED		2.A FE	3,000,000	3,000,000	2,951,043	3,000,000					4.130	4.130	FA	48,183	123,900	06/13/2018	06/13/2030	3,061,950
G7334@-AC-7	RRPF ENGINE LEASING LIMITED		2.A FE	2,500,000	2,500,000	2,377,407	2,500,000					4.230	4.230	FA	41,125	105,750	06/13/2018	06/13/2033	2,552,875
G7334@-AQ-6	RRPF ENGINE LEASING LTD		2.A FE	14,500,000	14,500,000	14,531,538	14,500,000					6.029	6.029	FA	347,239	951,644	02/11/2019	06/13/2026	14,937,084
G7334@-AZ-6	RRPF ENGINE LEASING LTD		2.A FE	5,000,000	5,000,000	5,037,777	5,000,000					4.760	4.760	FA	92,556	238,000	11/12/2019	02/11/2031	5,119,000
G7334@-BA-0	RRPF ENGINE LEASING LTD		2.A FE	3,000,000	3,000,000	2,967,283	3,000,000					4.850	4.850	FA	56,583	145,500	11/12/2019	06/13/2033	3,072,750
G7738@-AF-2	SH EURO FINANCE LP		2.B	1,107,049	1,174,451	1,202,840	1,174,451				138,950	3.930	3.930	FA	17,437	41,957	08/29/2024	08/15/2031	1,197,528
G7738@-AH-8	SH EURO FINANCE LP		2.B	5,092,428	5,402,472	5,503,324	5,402,472				639,172	4.110	4.110	FA	83,882	201,842	08/29/2024	08/15/2034	5,513,493
G7742#-AD-9	SG FINANCE & TREASURY LTD		2.A	43,305,978	46,978,021	48,522,595	46,978,021				5,558,019	4.260	4.260	MN	211,245	1,940,855	05/23/2024	05/23/2034	47,978,653
G7898#-AA-7	SCOTLAND GAS NETWORKS PLC		2.A	10,755,523	11,029,407	10,039,264	11,029,407				759,728	2.740	2.740	MS	78,909	295,319	09/27/2018	09/27/2030	11,180,510
G7898#-AD-1	SCOTLAND GAS NETWORKS PLC		2.A	4,129,812	4,573,169	4,936,301	4,573,169				315,009	6.310	6.310	AO	62,523	282,785	03/14/2023	04/13/2035	2,636,223
G7898#-AM-1	SCOTLAND GAS NETWORKS PLC		2.A Z	6,760,987	6,816,030	7,044,714	6,816,030				55,044	1.910	1.910	AO	27,484		10/15/2025	10/15/2035	6,881,123
G8056*-AC-3	SEVERN TRENT WATER LTD		2.A	47,070,382	44,722,900	43,532,510	44,722,900				3,080,603	3.370	3.370	MS	494,014	1,456,122	03/03/2016	03/03/2028	45,476,480
G8056*-AK-5	SEVERN TRENT WATER LTD		2.A	29,554,864	30,263,616	22,631,374	30,263,616				2,084,618	2.970	2.970	MN	134,824	884,563	11/07/2018	11/07/2038	30,713,031
G8115E-AC-1	SIAM COMMERCIAL BANK PCL/CAYMAN ISLAND		2.B FE	939,491	945,000	944,414	941,886		913			4.400	4.515	FA	16,170	41,580	05/03/2023	02/11/2029	965,790
G8228*-AD-4	SMITH & NEPHEW PLC		2.B YE	48,500,000	48,500,000	48,487,454	48,500,000					3.990	3.990	JJ	860,067	1,935,150	01/21/2014	01/21/2026	49,467,575
G8228*-AM-4	SMITH & NEPHEW PLC		2.B	17,708,400	20,000,000	19,614,731	19,004,968		629,945			2.830	6.454	JD	22,011	566,000	10/25/2023	06/17/2027	20,283,000
G8279#-AD-8	SOUTH WEST WATER LTD		2.A	25,315,130	27,304,507	27,737,748	27,304,507				1,880,789	5.480	5.480	MN	203,661	1,472,982	05/12/2023	05/12/2035	28,052,651
G8279#-AE-6	SOUTH WEST WATER LTD		2.A	12,275,005	13,315,991	13,454,624	13,315,991				917,232	5.490	5.490	MS	205,100	718,792	09/20/2023	09/20/2038	13,681,515
G8279#-AH-9	SOUTH WEST WATER LTD		1.G Z	20,763,939	22,462,329	22,559,422	22,462,329				1,547,250	5.750	5.750	AO	240,378	1,276,965	04/24/2024	04/24/2039	23,108,120
G8279@-AB-4	SOUTH EAST WATER LIMITED		2.C	31,669,740	34,298,765	23,539,140	34,298,765				2,362,567	3.220	3.220	MS	322,123	1,088,122	09/16/2019	09/16/2042	34,850,975
G8279@-AC-2	SOUTH EAST WATER LIMITED		2.C	9,315,249	9,415,347	6,212,416	9,415,347				648,548	2.040	2.040	JD	15,473	190,909	12/02/2021	12/02/2035	8,152,615
G8287#-AA-4	SOUTHERN GAS NETWORKS PLC		2.A	10,886,688	11,163,912	10,161,694	11,163,912				768,993	2.740	2.740	MS	79,872	298,921	09/27/2018	09/27/2030	11,316,857
G8287#-AC-0	SOUTHERN GAS NETWORKS PLC		2.A	38,134,810	39,947,973	30,996,472	39,947,973				2,751,696	2.270	2.270	MN	88,163	899,133	11/26/2019	11/26/2034	40,401,383
G8287#-AN-6	SOUTHERN GAS NETWORKS PLC		2.A	13,484,813	12,759,578	11,406,379	12,759,578				(725,235)	2.650	2.650	MS	102,378	180,033	03/12/2025	03/12/2038	6,464,321
G8287#-AQ-9	SOUTHERN GAS NETWORKS PLC		2.A Z	13,737,476	13,758,283	14,215,773	13,758,283				20,808	1.900	1.900	JD	14,523		12/11/2025	12/11/2035	13,888,987
G8287*-AA-8	SOUTHERN WATER SERVICES FINANCE LT		2.C	52,667,979	53,263,965	44,921,709	53,263,965				3,668,928	2.780	2.780	MS	493,579	1,436,758	09/01/2016	09/01/2031	54,004,334
G8357*-AC-9	SPIRAX-SARCO OVERSEAS LIMITED		2.C	7,767,201	9,395,604	9,756,339	9,395,604				1,111,604	4.170	4.170	AO	87,066	379,645	10/11/2022	10/11/2029	5,395,220
G8357*-AF-2	SPIRAX SARCO OVERSEAS LIMITED		2.C	1,070,850	1,174,451	1,229,290	1,174,451				138,950	4.380	4.380	MS	16,575	48,536	09/05/2023	09/05/2030	1,200,171
G8357*-AJ-4	SPIRAX-SARCO OVERSEAS LIMITED		2.A Z	47,580,731	52,850,274	54,160,956	52,850,274				6,252,772	3.850	3.850	JD	146,953	2,001,644	12/05/2024	12/05/2031	53,867,642
G8401*-AF-8	SSP FINANCING LTD		2.C PL	1,000,000	1,000,000	990,801	1,000,000					4.500	4.500	AO	9,500	45,000	10/15/2018	10/15/2028	511,250
G8401*-AG-6	SSP FINANCING LTD		2.C PL	1,500,000	1,500,000	1,457,825	1,500,000					4.600	4.600	AO	14,567	69,000	10/15/2018	10/15/2030	1,534,500
G8401*-AL-5	SSP FINANCING LTD		2.C PL	11,500,000	11,500,000	11,380,955	11,500,000					4.250	4.250	JD	20,365	488,750	12/16/2019	12/16/2027	10,723,125
G8401*-AM-3	SSP FINANCING LTD		2.C PL	10,000,000	10,000,000	9,701,259	10,000,000					4.350	4.350	JD	18,125	435,000	12/16/2019	12/16/2029	9,195,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G8401*-AR-2	SSP FINANCING LTD		2.C PL	34,423,947	38,756,868	38,978,857	38,756,868				4,332,921	3.750	3.750	JJ	609,613	712,955	01/30/2025	01/30/2028	39,483,559
G8401*-AS-0	SSP FINANCING LTD		2.C PL	3,390,237	3,816,964	3,829,493	3,816,964				426,727	3.990	3.990	JJ	63,880	74,709	01/30/2025	01/30/2030	2,994,702
G84228-FV-5	STANDARD CHARTERED PLC		2.A FE	6,462,916	6,235,000	6,741,095	6,452,185		(10,731)			6.296	5.718	JJ	190,826	183,686	12/30/2025	07/06/2034	6,224,982
G85381-AF-1	STUDIO CITY FINANCE LTD		4.A FE	1,725,163	1,747,000	1,747,236	1,733,018		6,217			6.500	6.928	JJ	52,361	113,555	10/03/2024	01/15/2028	1,803,778
G85381-AG-9	STUDIO CITY FINANCE LTD		4.A FE	5,021,000	5,700,000	5,487,504	5,257,204		122,765			5.000	7.853	JJ	131,417	285,000	10/03/2024	01/15/2029	5,842,500
G87602-AC-5	TENGIZCHEVROIL FINANCE COMPANY INT		2.C FE	10,725,850	11,418,000	10,568,843	10,779,920		48,033			3.250	4.554	FA	140,188	186,485	11/17/2025	08/15/2030	10,993,793
G87818-AD-1	THAMES WATER UTILITIES LIMITED		5.C	21,852,902	32,281,191	20,853,649	20,853,649			11,975,120	2,771,171	2.450	2.450	MS	217,495	775,543	03/22/2018	04/22/2030	20,363,715
G87818-AE-9	THAMES WATER UTILITIES LIMITED		5.C	21,852,902	32,281,191	20,853,649	20,853,649			11,975,120	2,771,171	2.550	2.550	MS	226,372	807,197	03/22/2018	03/22/2032	20,379,183
G8T79U-BV-5	SUN HUNG KAI PROPERTIES (CA 3.75% 25 FEB		1.E FE	5,994,425	5,518,000	5,442,238	5,731,650		(64,473)			3.750	2.464	FA	72,424	206,925	10/12/2021	02/25/2029	4,674,025
G8T79U-CC-6	SUNHUN 2 7/8 01/21/30		1.E FE	2,333,672	2,200,000	2,085,490	2,266,830		(15,632)			2.875	2.090	JJ	28,111	63,250	07/22/2021	01/21/2030	2,231,625
G9160*-AC-2	UK POWER NETWORKS SERVICES HOLDING		1.G	31,985,845	31,608,666	20,681,898	31,608,666				2,177,268	2.664	2.664	MN	138,003	827,468	11/02/2021	11/02/2041	32,029,693
G9162*-AA-2	UMV GLOBAL FOODS COMPANY LTD		2.C PL	24,149,696	24,210,893	19,496,451	24,210,893				1,667,695	2.640	2.640	JJ	268,095	612,034	01/31/2022	01/31/2034	20,442,064
G9309*-AA-6	UNIVERSITY OF DURHAM		1.D	2,576,101	2,690,099	1,606,885	2,690,099				185,299	2.660	2.660	FA	24,449	69,395	08/28/2018	08/28/2048	2,725,878
G9369*-AA-7	VIRIDOR ENERGY GROUP LTD		2.B PL	73,624,490	74,851,554	58,262,728	74,851,554				5,155,924	2.900	2.900	MS	548,703	2,126,976	11/30/2021	03/31/2043	3,666,234
G9421#-AC-5	WALES AND WEST UTILITIES LIMITED		1.G Z	32,745,610	36,316,340	37,934,160	36,316,340				2,501,542	5.980	5.980	JJ	935,045	2,092,280	10/26/2023	10/26/2043	31,861,132
G9421#-AD-3	WALES & WEST UTILITIES LTD		1.G Z	32,722,513	34,567,775	32,880,229	34,567,775				2,381,097	5.500	5.500	MS	543,962	1,883,065	03/18/2024	03/18/2044	35,518,389
G9421#-AE-1	WALES & WEST UTILITIES LTD		1.G Z	15,805,790	17,082,130	16,882,948	17,082,130				1,176,651	5.840	5.840	AO	202,290	987,380	04/18/2024	04/18/2044	17,580,928
G95448-AA-7	WE SODA INVESTMENTS HOLDING PLC		4.A FE	2,206,632	2,141,000	2,160,403	2,182,654		(18,613)			9.500	8.290	AO	48,024	203,395	03/25/2025	10/06/2028	2,242,698
G95448-AC-3	WE SODA LTD		3.C FE	1,858,185	1,785,000	1,793,925	1,840,059		(14,824)			9.375	8.233	FA	63,684	167,344	09/30/2024	02/14/2031	1,868,672
G98149-AD-2	WYNN MACAU LTD		3.C FE	3,043,650	3,090,000	3,083,326	3,061,930		14,800			5.500	6.055	AO	42,488	169,950	10/03/2024	10/01/2027	3,174,975
G98149-AE-0	WYNN MACAU LTD		3.C FE	2,953,125	3,125,000	3,096,813	2,989,495		29,253			5.125	6.382	JD	7,118	160,156	10/03/2024	12/15/2029	3,205,078
G98149-AH-3	WYNN MACAU LTD		4.A FE	3,335,230	3,412,000	3,405,244	3,357,965		18,289			5.625	6.283	FA	66,641	191,925	10/02/2024	08/26/2028	3,507,963
G9851#-AC-4	YORKSHIRE WATER SERVICES LIMITED		2.A	27,181,993	28,649,557	28,945,220	28,649,557				1,973,439	5.680	5.680	JJ	804,607	1,570,917	07/03/2024	07/03/2034	29,463,204
G9851*-AA-2	YORKSHIRE WATER SERVICES BRADFORD		2.A FE	76,842,511	63,755,352	60,404,562	63,755,352				4,391,596	3.540	3.540	MS	570,504	2,211,551	10/30/2014	10/30/2029	64,883,821
H28328-AA-8	GATX RAIL SWITZERLAND BMBH		2.B	54,440,019	58,722,527	60,273,595	58,722,527				6,947,524	3.869	3.869	MS	681,592	2,625,376	03/15/2024	03/15/2031	59,858,514
J0835#-AM-9	COSTCO WHOLESALE JAPAN LTD		1.D	26,957,216	18,309,994	17,214,360	18,309,994				48,350	0.280	0.280	FA	18,371	53,984	08/22/2019	08/22/2029	17,696,756
J0835#-AR-8	COSTCO WHOLESALE JAPAN LTD		1.D Z	89,900,332	86,318,543	78,698,601	86,318,543				227,935	1.840	1.840	MN	238,239	1,684,527	11/07/2023	11/07/2038	87,112,673
J0835#-AS-6	COSTCO WHOLESALE JAPAN LTD		1.D Z	22,172,757	21,289,355	18,123,990	21,289,355				56,217	2.120	2.120	MN	67,700	478,690	11/07/2023	11/07/2043	21,515,022
L0175#-AG-7	ALPHA TRAINS FINANCE SA		2.B Z	13,596,572	13,741,071	13,986,140	13,741,071				144,499	4.630	4.630	JD	1,767	329,101	06/25/2025	06/27/2050	927,906
L0175#-AH-5	ALPHA TRAINS FINANCE SA		2.B Z	5,810,501	5,872,253	5,963,497	5,872,253				61,752	4.670	4.670	JD	762	141,856	06/25/2025	06/27/2045	6,009,370
L1567L-AB-9	CHILE ELECTRICITY LUX MPC		1.G FE	408,825	395,000	408,434	408,549		(276)			5.672	5.109	AO	4,419		10/23/2025	10/20/2035	265,002
L2289#-AB-7	DH JAPAN FINANCE SA (DANAHER CORP)		1.G	65,400,466	46,572,458	41,322,950	46,572,458				122,980	0.650	0.650	MN	42,045	317,617	05/11/2017	05/11/2032	46,723,819
L2848U-AB-8	EIG PEARL HOLDINGS S.A R.L 3.545% 31 AUG		1.E FE	13,258,120	14,899,283	13,804,334	13,495,659		108,084			3.545	4.675	FA	177,527	440,308	10/06/2025	08/31/2036	1,119,299
L3551#-AK-6	FERRERO INTERNATIONAL SA		2.A Z	78,100,000	78,100,000	76,454,406	78,100,000					4.460	4.460	JJ	1,480,386	3,483,260	07/28/2022	07/28/2032	78,512,640
L3551#-AN-0	FERRERO INTERNATIONAL SA		2.A	218,040	234,890	244,923	234,890				27,790	4.270	4.270	JD	306	9,897	06/20/2023	06/20/2030	239,905
L3551#-AQ-3	FERRERO INTERNATIONAL SA		2.A	7,304,339	7,868,819	8,199,065	7,868,819				930,968	4.390	4.390	JD	10,555	340,875	06/20/2023	06/20/2033	8,041,539
L3551#-AT-7	FERRERO INTERNATIONAL SA		2.A	7,900,000	7,900,000	8,102,061	7,900,000					5.570	5.570	AO	100,229	220,015	04/09/2025	04/09/2035	8,120,015
L3551#-AU-4	FERRERO INTERNATIONAL SA		2.A	5,400,000	5,400,000	5,559,875	5,400,000					5.670	5.670	AO	69,741	153,090	04/09/2025	04/09/2037	5,553,090
L40756-AE-5	FS LUXEMBOURG SARL		3.C FE	3,004,634	2,916,000	3,042,671	2,989,578		(13,018)			8.875	8.141	FA	99,924	217,837	03/21/2025	02/12/2031	3,045,398
L6388G-AB-6	MILLICOM INTERNATIONAL CELLULAR S.		3.C FE	326,781	378,000	376,938	352,950		10,782			5.125	8.745	JJ	8,933	19,373	05/25/2023	01/15/2028	387,686
L6388G-HX-1	MILLICOM INTERNATIONAL CELLULAR S.		3.C FE	3,137,711	3,469,000	3,221,417	3,190,988		42,770			4.500	6.296	AO	27,752	156,105	09/30/2024	04/27/2031	3,547,053
L6388G-JA-9	MILLICOM INTERNATIONAL CELLULAR S.		3.C FE	5,394,482	5,294,000	5,504,119	5,370,456		(19,506)			7.375	6.858	AO	96,524	390,432	09/30/2024	04/02/2032	5,281,841
L6401P-AJ-2	MINERVA LUXEMBOURG SA		3.B FE	1,458,600	1,760,000	1,634,160	1,515,265		36,953			4.375	7.661	MS	22,031	77,000	06/07/2024	03/18/2031	1,798,500
L67359-AB-2	NEXA RESOURCES SA		2.C FE	3,532,714	3,321,000	3,541,016	3,510,675		(18,037)			6.750	5.849	AO	51,060	224,168	09/30/2024	04/09/2034	3,433,084
L67359-AC-0	NEXA RESOURCES SA		2.C FE	268,775	260,000	268,346	268,647		(128)			6.600	6.186	AO	3,956	8,580	10/01/2025	04/08/2037	268,580

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
L7909C-AC-1	RAIZEN FUELS FINANCE SA		2.C FE	1,401,587	1,376,000	1,133,480	1,399,055		(1,798)			6.450	6.180	MS	28,598	71,111	03/25/2025	03/05/2034	1,420,376
L7909C-AD-9	RAIZEN FUELS FINANCE SA		2.C FE	6,465,975	6,605,000	5,036,313	6,467,619		1,644			6.950	7.118	MS	147,915	322,306	05/14/2025	03/05/2054	6,213,674
L7909C-AE-7	RAIZEN FUELS FINANCE SA 5.7% 17 JAN 2035		2.C FE	1,944,160	2,020,000	1,564,874	1,950,047		5,641			5.700	6.206	JJ	52,453	95,950	12/16/2024	01/17/2035	2,077,570
L7915R-AA-4	REDE DOR FINANCE S.A R. 4.95% 17 JAN 202		3.A FE	182,800	200,000	199,813	192,141		3,459			4.950	7.048	JJ	4,510	9,900	02/17/2023	01/17/2028	204,950
L7915T-AA-0	REDE DOR FINANCE S.A R.L 4.5% 22 JAN 203		3.A FE	3,235,853	3,430,000	3,319,588	3,281,583		26,882			4.500	5.665	JJ	68,171	121,050	04/02/2025	01/22/2030	3,507,175
L9031*-AL-5	TERMINAL INVESTMENT LIMITED HOLDIN		2.B PL	16,400,000	16,400,000	16,956,853	16,400,000					5.980	5.980	JJ	487,636		07/02/2025	07/09/2035	16,890,360
L9031*-AM-3	TERMINAL INVESTMENT LIMITED HOLDIN		2.B PL	18,200,000	18,200,000	18,926,515	18,200,000					6.080	6.080	JJ	550,206		07/02/2025	07/09/2037	18,753,280
L9031*-AP-6	TERMINAL INVESTMENT LIMITED HOLDIN		2.B PL	21,600,000	21,600,000	22,698,318	21,600,000					6.230	6.230	AO	336,420		10/01/2025	10/01/2040	22,272,840
L9619*-AA-9	VAL FINANCE COMPANY SARL		1.G PL	39,115,809	42,280,219	47,159,906	42,280,219				5,002,217	5.220	5.220	NOV	282,009	2,182,315	11/15/2023	11/15/2053	2,955,041
L9619@-AA-7	VTG FINANCE SA		2.B PL	9,107,415	9,101,992	7,922,710	9,101,992				1,076,866	1.450	1.450	AO	22,730	129,442	10/28/2020	10/29/2032	6,506,309
L9619@-AB-5	VTG FINANCE SA		2.B PL	5,581,964	5,578,640	4,415,254	5,578,640				660,015	1.700	1.700	AO	16,333	93,014	10/28/2020	10/29/2035	5,626,058
L9619@-AJ-8	VTG FINANCE SA		2.B PL	15,755,214	17,323,145	17,824,623	17,323,145				2,049,520	4.700	4.700	JD	36,186	807,012	06/26/2024	06/15/2044	17,730,239
L9753#-AA-1	MERILUX SARL		2.B PL	49,026,263	53,437,499	55,454,075	53,437,499				6,322,247	4.390	4.390	AO	443,116	2,306,006	10/23/2024	10/23/2034	54,610,452
M1R51M-AA-2	ANADOLU EFES BIRACILIK 3.375% 29 JUN 202		3.B FE	4,197,179	4,650,000	4,321,617	4,372,160		98,030			3.375	5.891	JD	872	156,938	03/18/2024	06/29/2028	4,525,094
M1R786-AY-4	LUMIIT REGS 5.12500 07/27/2027		2.A FE	8,317,017	8,309,000	8,370,154	8,312,735		(2,674)			5.125	5.088	JJ	182,163	425,836	05/11/2023	07/27/2027	8,521,918
M28505-AC-5	DP WORLD LIMITED 5.625% 25 SEP 2048 REGS		2.B FE	14,652,926	14,990,000	14,751,059	14,642,977		6,435			5.625	5.793	MS	224,850	754,031	03/21/2025	09/25/2048	15,205,969
M28505-AF-8	DP WORLD PLC		2.B FE	1,655,850	1,900,000	1,640,531	1,667,719		4,576			4.700	5.641	MS	22,573	89,300	05/02/2023	09/30/2049	1,739,950
M2851H-AA-2	DP WORLD LTD		2.B FE	5,027,095	4,570,000	5,168,396	5,000,983		(21,613)			6.850	5.719	JJ	155,653	227,420	03/24/2025	07/02/2037	4,726,523
M2962L-AA-9	EMIRATES NBD BANK PJSC		1.E FE	269,048	260,000	268,289	268,569		(479)			5.141	4.216	MN	1,300	6,683	10/01/2025	11/26/2029	266,683
M2R39A-AC-9	COCA-COLA ICECEK ANONIM S 4.5% 20 JAN 20		3.A FE	875,140	980,000	969,592	915,449		18,394			4.500	6.932	JJ	19,723	44,100	09/26/2023	01/20/2029	1,002,050
M4289E-2B-4	FIRST ABU DHABI BANK PJSC		1.D FE	390,600	400,000	406,364	394,802		1,946			4.774	5.348	JD	1,326	19,096	10/27/2023	06/06/2028	409,548
M4R822-AA-3	FORD OTOMOTIV SANAYI AS		3.C FE	2,288,554	2,255,000	2,339,563	2,279,243		(6,834)			7.125	6.734	AO	29,456	160,669	08/28/2024	04/25/2029	2,128,209
M5753L-AB-3	OZTEL HOLDINGS SPC LTD		3.A FE	1,966,250	1,775,000	1,846,018	1,849,698		(29,906)			6.625	4.684	AO	21,885	117,594	11/09/2021	04/24/2028	1,627,172
M5R07D-AG-5	ICL GROUP LTD. 6.375% 31 MAY 2038-37 144		2.C FE	9,712,373	9,435,000	9,774,094	9,680,900		(8,627)			6.375	6.051	MN	51,794	480,994	10/01/2025	05/31/2038	9,684,147
M60170-AW-3	ISRELE REGS 3.75000 02/22/2032		2.A FE	8,706,362	10,160,000	9,527,540	9,019,011		150,037			3.750	5.953	FA	136,525	381,000	04/03/2024	02/22/2032	10,350,500
M6746G-AC-0	LEVIATHAN BOND LTD		3.C FE	1,330,161	1,270,000	1,275,664	1,279,399		(11,600)			6.500	5.456	JD	229	82,550	05/02/2023	06/30/2027	1,311,275
M6846H-AG-8	MDGH GMTN RSC LTD		1.C FE	1,469,125	1,460,000	1,472,775	1,465,042		(1,628)			4.500	4.370	MN	9,855	65,700	05/02/2023	11/07/2028	1,492,850
M72005-AA-5	NATIONAL CENTRAL COOLING COM 2.5% 21 OCT		2.C FE	11,159,312	11,641,000	11,226,697	11,394,125		116,218			2.500	3.696	AO	56,588	281,025	12/04/2025	10/21/2027	10,571,513
M7301Y-AB-8	NBK SPC LTD 1.625% 15 SEP 2027-26 REGS		1.E FE	13,312,016	14,660,000	14,371,381	14,043,663		327,365			1.625	4.193	MS	70,144	209,706	10/06/2025	09/15/2027	14,779,113
M8180A-AD-0	QATAR PETROLEUM 2.25% 12 JUL 2031-31 REG		1.C FE	12,235,514	14,780,000	13,262,094	12,983,060		276,806			2.250	4.765	JJ	156,114	332,550	05/02/2023	07/12/2031	14,946,275
M8180A-AE-8	QATAR ENERGY		1.C FE	3,326,375	4,450,000	3,426,500	3,401,102		42,331			3.125	5.384	JJ	65,282	139,063	03/12/2024	07/12/2041	4,519,531
M8237R-AB-0	SAUDI ARABIAN OIL COMPANY 4.375% 16 APR		1.E FE	5,152,005	6,270,000	5,165,508	5,190,551		21,762			4.375	5.722	AO	57,148	274,313	03/20/2024	04/16/2049	6,407,156
M8237R-AD-6	SAUDI ARABIAN OIL COMPANY 3.5% 16 APR 20		1.E FE	7,827,820	8,380,000	8,162,916	8,063,676		86,811			3.500	4.752	AO	61,104	293,300	05/02/2023	04/16/2029	8,323,150
M8237R-AK-0	SAUDI ARABIAN OIL COMPAN 3.25% 24 NOV 20		1.E FE	2,676,800	4,000,000	2,663,480	2,717,205		23,077			3.250	5.670	MN	13,361	130,000	03/19/2024	11/24/2050	4,065,000
M8237R-AM-6	SAUDI ARABIAN OIL COMPAN 5.75% 17 JUL 20		1.E FE	3,382,341	3,560,000	3,471,000	3,384,880		2,539			5.750	6.116	JJ	93,252	102,350	03/21/2025	07/17/2054	3,456,600
M8237R-AN-4	SAUDI ARABIAN OIL COMPAN 5.25% 17 JUL 20		1.E FE	1,370,880	1,360,000	1,396,380	1,370,255		(625)			5.250	5.138	JJ	32,527	35,700	03/21/2025	07/17/2034	1,395,700
M8903B-AS-1	TURKCELL ILETISIM HIZMETLERI AS		3.B FE	1,663,090	1,568,000	1,582,206	1,601,984		(15,575)			5.800	4.670	AO	20,210	90,944	11/05/2021	04/11/2028	1,201,872
M8903C-AM-2	TURKCELL ILETISIM HIZMETLERI AS		3.B FE	940,992	928,000	984,163	939,939		(1,053)			7.650	7.376	JJ	30,960	35,496	03/25/2025	01/24/2032	963,496
M8T08R-AA-8	NATIONAL CENTRAL COOLIN 5.279% 05 MAR 20		2.C FE	1,181,510	1,150,000	1,182,545	1,179,913		(1,597)			5.279	4.549	MS	19,562		10/02/2025	03/05/2030	1,180,354
N15516-AD-4	BRASKEM NETHERLANDS FINANCE BV		5.C FE	1,900,455	5,025,000	1,933,118	1,900,455		20,077	2,972,907		4.500	5.335	JJ	94,847	226,125	09/30/2024	01/31/2030	1,490,604
N15516-AG-7	BRASKEM NETHERLANDS FINANCE BV		5.C FE	2,224,950	5,705,000	2,196,425	2,224,950		19,866	3,205,673		7.250	8.134	FA	158,551	413,613	08/27/2024	02/13/2033	2,346,506
N15516-AH-5	BRASKEM NETHERLANDS FINANCE BV		5.C FE	877,798	2,258,000	873,564	877,798		(9,175)	1,463,853		8.500	7.622	JJ	90,100	152,278	03/24/2025	01/12/2031	973,763
N23198-AA-3	CORBION NV		2.B	9,000,000	9,000,000	8,683,539	9,000,000					2.120	2.120	MS	48,760	190,800	09/29/2020	09/29/2027	9,095,400
N23198-AB-1	CORBION NV		2.B	3,000,000	3,000,000	2,710,165	3,000,000					2.430	2.430	MS	18,630	72,900	09/29/2020	09/29/2030	1,012,150
N23198-AC-9	CORBION NV		2.C	18,134,401	18,791,209	18,527,831	18,791,209				2,223,208	1.770	1.770	JD	27,717	325,085	12/01/2021	12/01/2026	18,957,511

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
N2319@-AE-5	CORBION NV		2.B Z	34,000,000	34,000,000	34,080,701	34,000,000					5.110	5.110	JD	62,739		12/18/2025	12/18/2032	34,868,700
N3042@-AA-6	MEGLOBAL BV		2.B FE	9,472,850	9,145,000	9,130,711	9,180,099		(44,506)			4.250	3.706	MN	62,618	388,663	03/24/2025	11/03/2026	8,522,331
N3042@-AC-2	MEGLOBAL BV		2.B FE	5,039,202	5,523,000	5,302,080	5,208,836		120,350			2.625	5.252	AO	25,371	141,304	10/01/2025	04/28/2028	5,595,489
N3136#-AB-8	EVIDES NV		1.F	12,827,278	13,388,736	13,337,444	13,388,736				1,584,036	0.900	0.900	MS	31,464	117,598	03/27/2019	03/27/2026	13,448,985
N3136#-AC-6	EVIDES NV		1.F	22,189,871	23,254,121	23,040,811	23,254,121				2,751,220	0.900	0.900	JJ	94,179	199,937	04/23/2019	07/23/2026	23,358,764
N3136#-AE-2	EVIDES NV		1.F	12,470,730	12,096,840	11,591,374	12,096,840				1,431,190	0.790	0.790	MS	29,997	93,260	12/11/2020	03/10/2028	12,144,623
N4281@-BW-4	KONINKLIJKE VOPAK NV		2.B	6,400,000	6,400,000	6,378,112	6,400,000					4.140	4.140	JD	8,832	264,960	12/19/2012	06/19/2027	6,532,480
N4281@-CA-1	KONINKLIJKE VOPAK NV		2.B	2,500,000	2,500,000	2,356,428	2,500,000					3.300	3.300	JD	2,750	82,500	12/21/2020	12/19/2030	2,033,000
N4281@-CD-5	KONINKLIJKE VOPAK NV		2.B	500,000	500,000	458,704	500,000					3.400	3.400	JD	567	17,000	12/21/2020	12/19/2032	508,500
N4281@-CK-9	KONINKLIJKE VOPAK NV		2.B	8,000,000	8,000,000	8,132,066	8,000,000					5.120	5.120	JD	13,653	409,600	06/15/2023	06/19/2028	8,204,800
N4281@-CL-7	KONINKLIJKE VOPAK NV		2.B	6,500,000	6,500,000	6,642,661	6,500,000					5.160	5.160	JD	11,180	335,400	06/15/2023	06/19/2029	6,667,700
N4282*-AK-2	KONINKLIJKE FRIESLANDCAMPINA NV		2.A FE	16,243,505	17,616,758	19,111,802	17,616,758				2,084,257	5.000	5.000	FA	367,016	819,037	02/01/2024	02/01/2034	18,057,177
N4282*-AL-0	KONINKLIJKE FRIESLANDCAMPINA NV		2.A FE	5,414,502	5,872,253	6,439,630	5,872,253				694,752	5.110	5.110	FA	125,030	279,019	02/01/2024	02/01/2036	6,022,289
N7002#-AA-2	PERFETTI VAN MELLE GROUP BV		2.A	300,000	300,000	312,877	300,000					5.880	5.880	AO	3,185	17,640	10/26/2023	10/26/2028	154,410
N7163R-AD-5	PROSUS NV		2.B FE	1,368,640	2,080,000	1,445,600	1,385,722		10,788			4.027	6.854	FA	34,435	83,762	05/28/2024	08/03/2050	2,121,881
N7163R-AX-1	PROSUS NV		2.B FE	1,390,000	1,600,000	1,533,504	1,425,835		22,931			4.193	6.391	JJ	30,190	67,088	05/28/2024	01/19/2032	1,633,544
N7660#-AY-3	SHV NEDERLAND BV		2.B	21,999,579	24,076,236	23,634,076	24,076,236				2,848,485	3.120	3.120	JD	47,992	736,724	06/08/2022	06/08/2032	23,259,053
N7660#-AZ-0	SHV NEDERLAND BV		2.B	21,999,579	24,076,236	23,202,100	24,076,236				2,848,485	3.270	3.270	JD	50,299	772,143	06/08/2022	06/08/2034	23,873,056
N7676S-AD-3	SABIC CAPITAL I BV		1.D FE	6,378,765	9,605,000	6,328,542	6,395,793		17,028			3.000	5.486	MS	85,645		09/24/2025	09/14/2050	9,749,075
N7676V-AC-8	SABIC CAPITAL II BV		1.E FE	1,039,256	1,060,000	1,066,360	1,048,962		4,145			4.500	4.902	AO	10,733	41,850	10/01/2025	10/10/2028	1,083,850
N7896@-AB-1	AALBERTS FINANCE BV		2.B	26,400,000	26,400,000	27,541,018	26,400,000					5.520	5.520	JD	80,960	728,640	06/11/2025	06/11/2032	27,128,640
N7896@-AC-9	AALBERTS FINANCE BV		2.B	1,800,000	1,800,000	1,887,709	1,800,000					5.840	5.840	JD	5,840	52,560	06/11/2025	06/11/2035	1,852,560
N7896@-AD-7	AALBERTS FINANCE BV		2.B	1,600,000	1,600,000	1,690,884	1,600,000					5.940	5.940	JD	5,280	47,520	06/11/2025	06/11/2037	1,647,520
N8106H-AA-1	MOTHERSON GLOBAL INVESTMENTS BV		2.C FE	3,822,433	3,700,000	3,771,336	3,793,374		(23,702)			5.625	4.838	JJ	98,281	208,125	10/01/2024	07/11/2029	3,804,063
N8133N-AA-5	SIGMA FINANCE NETHERLAN 4.875% 27 MAR 20		2.B FE	6,071,430	5,670,000	5,713,943	5,803,462		(66,658)			4.875	3.510	MS	72,174	266,663	10/01/2025	03/27/2028	5,808,206
N8505*-AA-6	TENNET HOLDING BV		1.A IF	19,400,695	19,378,434	18,671,140	19,378,434				(22,261)	1.610	1.610	JJ	91,865		09/15/2025	01/24/2029	19,534,430
N8505*-AB-4	TENNET HOLDING BV		1.A IF	36,449,790	36,407,967	34,261,972	36,407,967				(41,824)	1.830	1.830	JJ	196,178		09/15/2025	01/24/2031	36,741,099
N9354#-AA-2	VITENS NV		2.A YE	10,719,504	11,744,505	12,257,294	11,744,505				1,389,505	4.460	4.460	MS	146,956	504,760	09/20/2023	09/20/2035	12,006,408
N9355B-AB-8	VIVO ENERGY INVESTMENTS 5.125% 24 SEP 20		3.A FE	5,899,604	6,270,000	6,232,443	6,092,021		94,322			5.125	6.887	MS	86,583	321,338	04/12/2024	09/24/2027	6,225,544
N9651*-AA-6	WOODWARD INTERNATIONAL BV		2.B	11,248,000	11,744,505	11,209,625	11,744,505				1,389,505	1.310	1.310	MS	41,882	147,906	09/23/2016	09/23/2028	11,821,432
P0091L-AA-4	AES ANDES S.A. 6.3% 15 MAR 2029-29 REGS		2.C FE	828,125	830,000	856,294	828,900		301			6.300	6.346	MS	15,397	52,290	06/05/2024	03/15/2029	856,145
P0156P-AC-3	ALFA SAB DE CV		2.B FE	1,479,569	1,455,000	1,639,785	1,479,462		(102)			6.875	6.706	MS	26,675	86,281	11/14/2025	03/25/2044	1,505,016
P01703-AD-2	ALPEK SAB DE CV		2.C FE	8,240,014	8,620,000	7,316,225	8,295,322		53,042			3.250	4.029	FA	98,053	280,150	09/30/2024	02/25/2031	8,008,050
P0929Y-AA-4	BECLE SAB DE CV 2.5% 14 OCT 2031-31 REGS		2.C FE	7,648,125	9,730,000	8,446,321	8,052,926		225,216			2.500	6.079	AO	52,028	239,625	04/21/2025	10/14/2031	9,851,625
P0R12R-AA-8	FIEMEX ENERGIA - BANCO A 7.25% 31 JAN 20		2.C FE	4,273,002	4,259,182	4,474,270	4,273,922		867			7.250	7.203	JJ	129,521	190,255	09/30/2025	01/31/2041	406,796
P0R80B-AG-7	SITIOS LATINOAMERICA SA 5.375% 04 APR 20		2.C FE	11,735,838	12,355,000	12,430,366	11,831,347		65,653			5.375	6.198	AO	160,486	583,725	12/04/2025	04/04/2032	11,773,122
P13435-AC-9	BANCO INTERNACIONAL DEL PERU SAA -		2.C FE	7,498,761	7,496,000	7,406,048	7,467,826		28,312			3.250	3.627	AO	58,875	243,620	06/11/2024	10/04/2026	6,875,948
P1905C-AJ-9	BRF S.A. 5.75% 21 SEP 2050-50 REGS		3.B FE	171,325	220,000	184,457	171,808		483			5.750	7.754	MS	3,514	6,325	04/14/2025	09/21/2050	226,325
P1905C-JX-9	BRF S.A. 4.875% 24 JAN 2030-29 REGS		3.B FE	4,421,465	4,570,000	4,418,779	4,427,582		20,783			4.875	5.694	JJ	97,160	128,700	10/03/2025	01/24/2030	4,476,519
P19118-AA-9	B3 S.A. - BRASIL BOLSA B 4.125% 20 SEP 2		3.A FE	2,006,775	2,310,000	2,159,758	2,091,275		31,051			4.125	6.109	MS	26,733	95,288	05/02/2023	09/20/2031	2,357,644
P1926L-AA-3	CABLE ONDA SA		3.B FE	4,062,825	4,155,000	3,952,444	4,059,131		8,350			4.500	4.758	JJ	78,426	186,975	05/01/2023	01/30/2030	3,778,138
P2195V-AP-0	CELULOSA ARAUCO Y CONSTITUCION SA		2.C FE	8,090,694	7,945,000	7,718,726	7,959,368		(10,449)			4.250	4.076	AO	57,215	337,663	06/07/2024	04/30/2029	7,409,169
P2195V-BA-2	CELULOSA ARAUCO Y CONSTITUCION SA		2.C FE	1,371,963	1,335,000	1,376,986	1,370,378		(1,585)			6.180	5.670	MN	12,834	41,252	10/01/2025	05/05/2032	1,376,252
P2205J-AQ-3	CENCOSUD SA		2.C FE	1,552,000	1,600,000	1,600,000	1,574,182		15,611			4.375	5.479	JJ	31,889	70,000	07/23/2024	07/17/2027	1,635,000
P2205J-AT-7	CENCOSUD SA		2.C FE	3,068,472	2,932,000	3,067,810	3,047,658		(17,046)			5.950	5.087	MN	15,992	167,017	09/30/2025	05/28/2031	3,019,227

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
P2253T-JN-0	CEMEX S.A.B. DE C.V. 5.45% 19 NOV 2029-2		2.C FE	1,376,893	1,395,000	1,412,873	1,381,697		2,980			5.450	5.727	MN	8,870	76,028	05/15/2024	11/19/2029	1,433,014
P2253T-JR-1	CEMEX S.A.B. DE C.V. 3.875% 11 JUL 2031-		2.C FE	13,195,984	15,060,000	14,387,006	13,539,519		221,367			3.875	6.046	JJ	275,577	471,200	03/21/2025	07/11/2031	15,147,913
P28768-AC-6	COLOMBIA TELECOMUNICACIONES SA ESP		4.A FE	6,992,786	7,623,000	6,935,329	7,024,621		77,630			4.950	6.860	JJ	171,899	256,559	04/10/2025	07/17/2030	7,032,859
P3067G-AG-6	COMPANIA CERVECERIAS UNI 3.35% 19 JAN 20		2.B FE	7,675,159	8,890,000	8,019,225	7,875,929		122,488			3.350	5.597	JJ	134,017	257,448	06/12/2025	01/19/2032	9,038,908
P3083S-AD-7	CONSORCIO TRANSMANTARO SA		2.C FE	12,999,920	13,293,000	13,158,741	13,022,586		31,875			4.700	5.034	AO	130,161	616,899	06/30/2025	04/16/2034	1,449,278
P3083S-AF-2	CONSORCIO TRANSMANTARO SA 5.2% 11 APR 20		2.C FE	4,814,450	5,080,000	5,053,025	4,839,041		14,077			5.200	5.764	AO	58,702	252,720	10/02/2025	04/11/2038	4,568,778
P3143N-BP-8	CORPORACION NACIONAL DEL COBRE DE		2.A FE	3,878,452	3,865,000	3,884,325	3,874,980		(1,296)			5.125	5.077	FA	81,984	198,081	08/03/2023	02/02/2033	3,758,916
P3143N-BQ-6	CODELCO INC		2.A FE	309,209	305,000	318,414	308,940		(269)			5.950	5.743	JJ	8,721	9,074	03/24/2025	01/08/2034	314,074
P3143N-BT-0	CODELCO INC		2.A FE	2,393,259	2,299,000	2,485,851	2,388,444		(4,815)			6.440	5.913	JJ	63,746	74,028	03/24/2025	01/26/2036	2,373,028
P3143N-BV-5	CODELCO INTERNATIONAL LTD		2.A FE	2,590,000	2,500,000	2,658,750	2,584,912		(5,088)			6.330	5.831	JJ	73,850	79,125	03/21/2025	01/13/2035	2,579,125
P3143N-BW-3	CODELCO INTERNATIONAL LTD		2.A FE	269,625	250,000	268,828	269,593		(32)			6.780	6.195	JJ	7,910		10/01/2025	01/13/2055	258,475
P3146D-AA-1	CORPORACION INMOBILIARIA VESTA SAB		2.C FE	3,481,563	3,945,000	3,642,340	3,522,459		40,897			3.625	5.982	MN	19,068	97,513	11/13/2025	05/13/2031	4,016,503
P3691N-BL-3	EL PUERTO DE LIVERPOOL SAB DE CV		2.B FE	214,935	210,000	223,782	214,479		(456)			6.255	5.824	JJ	5,802	6,568	03/24/2025	01/22/2032	216,568
P3691N-BM-1	EL PUERTO DE LIVERPOOL SAB DE CV		2.B FE	4,488,175	4,240,000	4,557,576	4,485,935		(2,240)			6.658	5.922	JJ	124,682	19,641	11/06/2025	01/22/2037	4,381,150
P3697U-AE-8	EMBOTELLADORA ANDINA SA		2.A FE	3,300,900	4,340,000	3,393,142	3,331,428		19,034			3.950	5.743	JJ	76,191	171,430	01/14/2025	01/21/2050	4,425,715
P37115-AH-8	EMPRESA NACIONAL DE TELECOMUNICACIONES		2.C FE	3,171,893	3,699,000	3,290,002	3,246,690		60,170			3.050	5.399	MS	33,532	112,820	09/30/2024	09/14/2032	1,877,705
P37466-AS-1	EMPRESA DE TRANSPORTE DE PASAJEROS		1.G FE	5,799,330	6,515,000	5,780,303	5,819,363		12,643			4.700	5.487	MN	45,931	306,205	11/05/2024	05/07/2050	6,668,103
P3762T-AE-1	ENGIE ENERGIA CHILE SA		2.B FE	2,530,820	2,445,000	2,604,732	2,525,270		(5,550)			6.375	5.858	AO	32,040	155,869	03/25/2025	04/17/2034	2,522,934
P47465-AB-8	GRUPO CEMENTOS DE CHIHU 3.614% 20 APR 20		2.C FE	4,217,767	4,980,000	4,630,753	4,361,186		66,653			3.614	6.011	AO	35,495	158,655	05/16/2025	04/20/2032	4,662,761
P4948K-AH-8	GRUMA S.A.B. DE C.V. 5.39% 09 DEC 2034-3		2.A FE	4,026,058	3,990,000	4,102,239	4,027,325		1,267			5.390	5.150	JD	13,143	150,920	12/03/2025	12/09/2034	3,892,141
P4R21K-AB-2	GRUPO NUTRESA SA		3.A FE	261,625	230,000	259,456	261,073		(552)			9.000	7.008	MN	2,818	10,350	10/01/2025	05/12/2035	240,350
P4R53V-AA-1	GRUPO ENERGIA BOGOTA SA ESP		2.C FE	5,095,125	5,230,000	5,164,311	5,122,874		20,069			4.875	5.404	MN	32,579	254,963	03/25/2025	05/15/2030	5,152,606
P4R53V-AB-9	GRUPO ENERGIA BOGOTA SA ESP		2.C FE	7,067,033	6,265,000	7,145,331	6,987,865		(63,035)			7.850	5.944	MN	71,038	482,775	09/30/2025	11/09/2033	6,095,201
P55409-AB-5	INDUSTRIAS PENOLES SAB DE CV		2.B FE	3,898,040	4,237,000	4,007,948	3,905,620		6,041			5.650	6.289	MS	72,482	239,391	09/30/2024	09/12/2049	4,356,695
P55409-AC-3	INDUSTRIAS PENOLES SAB DE CV		2.B FE	3,762,975	4,605,000	3,850,931	3,789,402		13,972			4.750	6.157	FA	88,103	218,738	09/30/2024	08/06/2050	4,714,369
P56145-AB-4	INFRAESTRUCTURA ENERGETICA NOVA SA		2.B FE	1,864,960	2,480,000	1,969,269	1,882,132		11,191			4.875	7.045	JJ	56,084	120,900	06/11/2024	01/14/2048	2,540,450
P56236-AB-1	INRETAIL CONSUMER 3.25% 22 MAR 2028-28 R		3.A FE	4,787,494	5,360,000	5,196,145	5,019,982		138,305			3.250	6.355	MS	47,905	174,200	04/16/2024	03/22/2028	5,040,600
P57908-AF-5	ORBIA ADVANCE CORPORATION SAB DE C		2.C FE	4,607,021	4,508,000	3,496,089	4,573,802		(4,363)			5.875	5.668	MS	76,511	258,970	03/24/2025	09/17/2044	4,640,423
P58072-AL-6	INVERSIONES CMPC S.A. 4.375% 04 APR 2027		2.B FE	3,742,398	3,645,000	3,641,464	3,662,999		(14,444)			4.375	3.893	AO	38,538	159,469	05/01/2023	04/04/2027	3,520,359
P58072-AS-1	INVERSIONES CMPC S.A. 3.85% 13 JAN 2030-		2.B FE	1,574,843	1,550,000	1,464,518	1,554,017		(1,947)			3.850	3.681	JJ	27,848	59,675	05/02/2023	01/13/2030	1,579,838
P58072-AT-9	INVERSIONES CMPC SA		2.B FE	5,808,151	6,035,000	5,379,358	5,868,548		25,329			3.000	3.542	AO	42,748	181,050	03/26/2025	04/06/2031	5,364,275
P58072-AX-0	INVERSIONES CMPC SA		2.B FE	4,250,634	4,079,000	4,193,212	4,229,566		(16,626)			6.125	5.497	JD	5,552	249,839	09/30/2024	06/23/2033	4,203,919
P58072-AY-8	INVERSIONES CMPC SA		2.B FE	8,717,675	8,435,000	8,664,095	8,688,777		(23,721)			6.125	5.646	FA	179,390	439,928	03/24/2025	02/26/2034	8,693,322
P6002*-AA-6	INTERNACIONAL DE CERAMICA SAB DE C		3.C PL	4,400,000	4,400,000	4,516,587	4,400,000					8.260	8.260	FMAN	41,392	267,532	02/25/2025	02/20/2031	2,245,430
P60694-AF-6	KCMA 2.431 07/01/31		1.G FE	2,488,395	2,730,000	2,475,974	2,493,846		5,451			2.431	4.581	JJ	33,183		11/19/2025	07/01/2031	921,061
P6638M-AB-7	METALSA SA DE CV		3.A FE	2,943,028	3,621,000	3,103,016	3,004,693		61,665			3.750	7.695	MN	21,500	114,769	07/28/2025	05/04/2031	3,688,894
P6680P-AB-7	COMPANIA DE MINAS BUENAVENTURA SAA		3.C FE	1,079,793	1,055,000	1,097,337	1,077,770		(2,023)			6.800	6.195	FA	29,294	35,870	07/29/2025	02/04/2032	1,090,870
P6777M-AB-8	MINERA MEXICO SA DE CV		2.A FE	14,926,955	17,442,000	14,721,048	14,960,791		41,244			4.500	5.534	JJ	337,939	741,915	03/25/2025	01/26/2050	16,617,670
P7200A-AA-1	NIAGARA ENERGY SAC		2.C FE	10,954,166	11,170,000	11,420,767	10,970,909		16,743			5.746	6.008	AO	156,891	601,032	10/02/2025	10/03/2034	10,667,930
P7922T-AA-7	PROMIGAS SA ESP		2.C FE	2,680,813	2,925,000	2,746,985	2,737,903		43,111			3.750	5.647	AO	22,852	109,688	10/11/2024	10/16/2029	2,979,844
P7S81Y-AC-9	ORBIA ADVANCE CORP SAB DE CV		2.C FE	3,375,488	4,025,000	3,270,192	3,444,894		57,943			2.875	6.066	MN	16,072	101,056	10/22/2025	05/11/2031	4,082,859
P8000L-AA-7	PLUSPETROL CAMISEA & PLUSPETROL LO		2.B FE	11,666,819	11,266,000	11,940,270	11,636,175		(26,373)			6.240	5.761	JJ	347,594	592,207	09/30/2025	07/03/2036	2,806,411
P87026-AA-1	SITIOS LATINOAMERICA SAB DE CV		2.C FE	519,375	500,000	518,280	518,973		(402)			6.000	4.898	MN	3,000	6,000	12/16/2025	11/25/2029	515,000
P8718A-AL-0	SOCIEDAD QUIMICA Y MINER 4.25% 07 MAY 20		2.A FE	10,086,268	9,595,000	9,519,104	9,785,972		(62,737)			4.250	3.464	MN	61,168	403,538	10/01/2025	05/07/2029	8,695,944
P8718A-AP-1	SOCIEDAD QUIMICA Y MINERA DE CHILE		2.A FE	6,014,145	5,624,000	6,083,537	5,979,040		(27,478)			6.500	5.472	MN	54,834	300,560	12/30/2025	11/07/2033	5,290,530

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
P8803L-AA-6	SURA ASSET MANAGEMENT SA		2.B FE	962,874	990,000	985,743	977,455		9,461			4.375	5.416	AO	9,625	43,313	06/07/2024	04/11/2027	1,011,656
P8803L-AB-4	SURA ASSET MANAGEMENT SA		2.B FE	5,177,753	4,855,000	5,177,032	5,165,999		(11,754)			6.350	5.134	MN	41,106	154,146	10/01/2025	05/13/2032	5,009,146
P90475-AB-3	TELEFONICA CELULAR DEL 5.875% 15 APR 202		3.B FE	876,583	869,000	864,116	865,674		2,484			5.875	5.709	AO	10,778	51,054	03/08/2024	04/15/2027	894,527
P9339S-AS-3	TRANSELEC SA		2.C FE	2,659,940	2,710,000	2,647,331	2,657,655		5,494			3.875	4.544	JJ	49,298	7,750	10/07/2025	01/12/2029	2,762,506
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU SA		2.A FE	7,910,848	8,083,200	8,057,980	7,923,615		50,430			4.250	5.658	AO	58,210	343,536	04/10/2025	04/30/2028	1,626,484
P9379R-BA-4	EMPRESAS PUBLICAS DE MEDELLIN ESP		2.C FE	1,847,040	1,845,000	1,730,296	1,845,743		(323)			4.250	4.229	JJ	35,503	78,413	11/05/2021	07/18/2029	1,475,706
P9401J-AA-5	TRUST FIBRAUNO		2.B FE	580,320	576,000	631,578	580,187		(133)			7.375	7.252	FA	16,284	21,240	03/24/2025	02/13/2034	597,240
P9401J-AB-3	TRUST FIBRAUNO		2.B FE	1,686,046	1,631,000	1,793,562	1,681,375		(4,671)			7.700	7.053	JJ	55,119	62,794	03/24/2025	01/23/2032	1,693,794
P98088-AA-8	VOTORANTIM CIMENTOS INTERNATIONAL		2.B FE	270,600	240,000	270,000	270,299		(301)			7.250	5.977	AO	4,157	8,700	10/01/2025	04/05/2041	248,700
Q0006*-AA-4	ALS GROUP FINANCE PTY LTD		2.B	8,960,875	8,869,103	8,243,662	8,869,103				634,405	4.640	4.640	JJ	184,044	393,244	07/11/2022	07/11/2032	7,846,689
Q0006*-AB-2	ALS GROUP FINANCE PTY LTD		2.B	5,996,375	5,934,963	5,516,436	5,934,963				424,527	4.640	4.640	JJ	123,157	263,148	07/11/2022	07/11/2032	5,253,870
Q0006*-AE-6	ALS GROUP FINANCE PTY LTD		2.B	321,195	352,335	368,217	352,335				41,685	4.710	4.710	MN	2,443	16,207	11/08/2023	11/08/2028	360,633
Q0347#-AA-8	AMPOL LTD		2.A	6,700,000	6,700,000	6,965,742	6,700,000					5.720	5.720	MS	121,359	383,240	09/07/2023	03/07/2032	6,891,620
Q0347#-AB-6	AMPOL LTD		2.A	8,800,000	8,800,000	9,082,632	8,800,000					5.770	5.770	MS	160,791	507,760	09/07/2023	09/07/2033	9,053,880
Q0347#-AC-4	AMPOL LTD		2.A	20,600,000	20,600,000	21,306,776	20,600,000					5.870	5.870	MS	382,920	1,209,220	09/07/2023	09/07/2035	21,204,610
Q0697#-AJ-5	AUSGRID FINANCE PTY LTD		2.A FE	10,100,000	10,100,000	10,314,326	10,100,000					5.560	5.560	JJ	241,783	561,560	07/26/2023	07/26/2033	10,380,780
Q0697#-AK-2	AUSGRID FINANCE PTY LTD		2.A FE	20,800,000	20,800,000	21,245,564	20,800,000					5.660	5.660	JJ	506,884	1,177,280	07/26/2023	07/26/2035	21,388,640
Q1297#-AM-0	CSL FINANCE PTY LTD		1.G	3,900,000	3,900,000	3,620,509	3,900,000					2.650	2.650	MN	9,761	103,350	05/27/2020	08/27/2030	3,951,675
Q1297#-AN-8	CSL FINANCE PTY LTD		1.G	3,700,000	3,700,000	3,318,011	3,700,000					2.730	2.730	MN	9,540	101,010	05/27/2020	05/27/2032	3,750,505
Q1629#-AS-6	BRISBANE AIRPORT CORPORATION PTY L		2.B Z	27,894,517	25,206,924	24,639,087	25,206,924				1,803,046	4.440	4.440	JJ	506,743	1,065,565	07/18/2018	07/18/2028	25,766,517
Q1629#-AV-9	BRISBANE AIRPORT CORPORATION PTY L		2.B Z	10,960,000	10,669,597	10,008,296	10,669,597				763,194	3.480	3.480	FA	154,709	352,900	08/01/2019	08/01/2029	10,244,641
Q1629#-AW-7	BRISBANE AIRPORT CORPORATION PTY L		2.B Z	10,001,000	9,736,007	8,822,858	9,736,007				696,415	3.660	3.660	FA	148,474	338,677	08/01/2019	08/01/2031	9,370,934
Q2107#-AM-8	CONTACT ENERGY LIMITED		2.B	19,200,000	19,200,000	19,234,411	19,200,000					4.510	4.510	JD	28,864	865,920	12/19/2013	12/19/2028	17,178,840
Q3393*-AJ-0	ELECTRANET PTY LTD		2.B YE	12,000,000	12,000,000	11,892,318	12,000,000					3.910	3.910	MN	59,953	469,200	05/15/2013	05/15/2028	12,234,600
Q3629#-AP-8	ETSA UTILITIES FINANCE PTY LTD		1.G	14,500,000	14,500,000	14,081,304	14,500,000					3.560	3.560	FA	215,083	516,200	08/01/2019	08/01/2029	14,045,640
Q3629#-AQ-6	ETSA UTILITIES FINANCE PTY LTD		1.G	14,500,000	14,500,000	13,964,094	14,500,000					3.630	3.630	FA	219,313	526,350	08/01/2019	08/01/2030	14,050,470
Q3647#-AA-9	EVOLUTION MINING FINANCE PTY LTD		2.C PL	1,900,000	1,900,000	1,796,991	1,900,000					2.830	2.830	MN	7,916	53,770	11/08/2021	11/08/2028	709,905
Q3647#-AB-7	EVOLUTION MINING FINANCE PTY LTD		2.C PL	4,200,000	4,200,000	3,752,622	4,200,000					3.170	3.170	MN	19,601	133,140	11/08/2021	11/08/2031	2,742,795
Q3647#-AC-5	EVOLUTION MINING FINANCE PTY LTD		2.C PL	3,400,000	3,400,000	3,071,894	3,400,000					3.060	3.060	FA	39,593	104,040	02/14/2022	02/14/2031	2,639,780
Q3647#-AD-3	EVOLUTION MINING FINANCE PTY LTD		2.C PL	2,000,000	2,000,000	2,050,901	2,000,000					6.190	6.190	FA	44,362	123,800	08/22/2023	08/22/2033	2,061,900
Q3917#-AB-0	FLINDERS PORT HOLDINGS		2.B FE	8,500,000	8,500,000	8,487,982	8,500,000					4.270	4.270	MS	103,844	362,950	09/18/2014	09/18/2026	7,149,450
Q3917#-AC-8	FLINDERS PORT HOLDINGS PTY LTD		2.B FE	7,400,000	7,400,000	7,319,349	7,400,000					4.080	4.080	MS	86,383	301,920	03/19/2019	03/18/2029	7,550,960
Q3917#-AD-6	FLINDERS PORT HOLDINGS PTY LTD		2.B FE	4,134,426	3,934,414	3,205,615	3,934,414				281,428	4.720	4.720	MS	53,132	181,625	05/07/2019	05/07/2039	4,027,266
Q3920#-AH-2	FONTERRA COOPERATIVE GROUP LIMITED		1.G	22,856,548	22,750,000	21,378,207	22,782,952		(8,150)			3.550	3.508	MS	215,367	807,625	03/17/2015	09/25/2029	22,644,938
Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED		1.G FE	10,500,000	10,500,000	10,292,599	10,500,000					3.630	3.630	FA	148,225	381,150	08/11/2015	08/11/2027	10,690,575
Q3977*-AA-3	GENESIS ENERGY LIMITED		2.A FE	17,400,000	17,400,000	17,390,455	17,400,000					3.640	3.640	JJ	277,975	633,360	01/23/2015	01/23/2026	17,716,680
Q3977*-AC-9	GENESIS ENERGY LIMITED		2.A FE	22,900,000	22,900,000	22,757,314	22,900,000					3.690	3.690	JJ	370,866	845,010	01/23/2015	01/23/2027	23,322,505
Q5664#-AD-6	LONSDALE FINANCE PTY LTD		2.B FE	10,924,620	9,869,377	9,631,960	9,869,377				705,955	4.420	4.420	AO	109,057	420,592	10/02/2018	10/01/2028	10,087,491
Q5664#-AH-7	LONSDALE FINANCE PTY LTD		2.B FE	13,400,000	13,400,000	12,879,701	13,400,000					3.850	3.850	AO	128,975	515,900	07/09/2019	07/09/2031	12,944,475
Q5664#-AJ-3	LONSDALE FINANCE PTY LTD		2.B FE	12,100,000	12,100,000	10,883,394	12,100,000					3.950	3.950	AO	119,488	477,950	07/09/2019	07/09/2034	12,338,975
Q5664#-AL-8	LONSDALE FINANCE PTY LTD		2.B FE	37,198,000	35,809,836	27,963,865	35,809,836				2,561,470	4.350	4.350	AO	389,432	1,501,899	07/09/2019	07/11/2039	36,588,700
Q5995#-AE-4	MERIDIAN ENERGY LTD		2.A	12,800,000	12,800,000	12,542,511	12,800,000					3.860	3.860	AO	85,092	494,080	04/29/2019	04/29/2029	13,047,040
Q5995#-AH-7	MERIDIAN ENERGY LTD		2.A	16,250,000	16,250,000	16,197,839	16,250,000					3.920	3.920	MS	184,022	637,000	01/18/2022	09/17/2026	16,568,500
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LIMITED		2.B FE	5,000,000	5,000,000	4,939,597	5,000,000					3.440	3.440	AO	29,622	172,000	04/29/2015	04/29/2027	5,086,000
Q6518#-AH-3	NSW PORTS FINANCE CO PTY LTD		2.B FE	7,304,273	6,268,388	5,550,282	6,268,388				448,377	4.650	4.650	AO	64,773	279,372	04/11/2018	04/11/2033	6,414,128

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
Q6518#-AJ-9	NSW PORTS FINANCE CO PTY LTD		2.B FE	23,078,394	19,805,440	14,833,542	19,805,440				1,416,679	5.000	5.000	AO	220,060	949,138	04/11/2018	04/11/2048	20,300,576
Q6568@-AH-4	NETWORK FINANCE COMPANY PTY LTD		2.A FE	24,279,351	22,406,154	21,825,230	22,406,154				1,602,708	4.360	4.360	AO	238,800	944,020	12/13/2018	12/13/2028	22,894,608
Q6646*-AB-5	NEW TERMINAL FINANCING CO PTY LTD		2.B	4,200,000	4,200,000	4,162,226	4,200,000					3.830	3.830	MS	47,811	160,860	09/15/2015	09/14/2027	4,280,430
Q6646*-AC-3	NEW TERMINAL FINANCING CO PTY LTD		2.B	2,800,000	2,800,000	2,729,219	2,800,000					3.980	3.980	MS	33,122	111,440	09/15/2015	09/14/2030	2,855,720
Q6646*-AG-4	NEW TERMINAL FINANCING CO PTY LTD		2.B FE	14,586,859	13,737,106	10,937,622	13,737,106				982,613	5.043	5.043	MS	209,753	671,778	03/12/2019	03/14/2044	14,083,488
Q7160#-AT-6	ORICA FINANCE LIMITED		2.B	3,380,000	3,380,000	3,427,622	3,380,000					5.690	5.690	JJ	88,682		07/15/2025	07/15/2035	3,476,161
Q7160#-AU-3	ORICA FINANCE LIMITED		2.B	4,600,000	4,600,000	4,679,138	4,600,000					5.790	5.790	JJ	122,812		07/15/2025	07/15/2037	4,733,170
Q7161#-AC-2	ORION NEW ZEALAND LIMITED		1.E	1,332,870	1,265,110	1,310,490	1,265,110				32,560	4.355	4.355	MJSD	1,509	69,452	11/21/2023	11/21/2033	1,278,884
Q7161#-AD-0	ORION NEW ZEALAND LIMITED		1.E	848,190	805,070	842,845	805,070				20,720	4.475	4.475	MJSD	987	45,183	11/21/2023	11/21/2035	814,077
Q7450@-AF-7	PERTH AIRPORT PTY LTD		2.B FE	11,600,000	11,600,000	11,467,727	11,600,000					3.600	3.600	JJ	199,520	417,600	07/09/2015	07/09/2027	11,808,800
Q7724#-AF-5	POWERCO LIMITED		2.B FE	13,200,000	13,200,000	13,217,129	13,200,000					4.860	4.860	JD	42,768	641,520	06/07/2011	06/07/2026	13,520,760
Q7724#-AH-1	POWERCO LTD		2.B FE	12,000,000	12,000,000	11,814,309	12,000,000					3.600	3.600	JJ	189,600	432,000	01/23/2013	01/23/2028	12,216,000
Q7794#-AF-0	QPH FINANCE CO PTY LIMITED		2.B FE	12,018,560	8,535,678	8,674,468	8,535,678				610,555	6.280	6.280	FA	203,993	516,487	08/14/2014	08/14/2029	7,290,562
Q7794#-AL-7	QPH FINANCE CO PTY LIMITED		2.B FE	5,492,409	5,134,744	3,885,378	5,134,744				367,287	4.980	4.980	AO	51,852	246,421	10/18/2018	10/18/2048	5,262,599
Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED		1.D	5,100,000	5,100,000	5,089,413	5,100,000					3.830	3.830	AO	42,322	195,330	10/13/2011	10/13/2026	5,197,665
Q9396#-AH-4	VICTORIA POWER NETWORKS (FINANCE)		1.G	15,300,000	15,300,000	15,237,326	15,300,000					3.750	3.750	MN	78,094	573,750	05/12/2015	11/12/2026	15,586,875
Q9396#-AQ-4	VICTORIA POWER NETWORK FIN PTY LTD		1.G	21,200,000	21,200,000	20,420,593	21,200,000					3.360	3.360	MS	219,632	712,320	09/10/2019	09/10/2029	21,556,160
R2284#-AC-4	STATNETT SF		1.F	51,000,000	51,000,000	46,819,932	51,000,000					3.510	3.510	JJ	790,628	1,790,100	01/22/2013	01/22/2033	51,895,050
R2284#-AG-5	STATNETT SF		1.F	27,800,000	27,800,000	25,892,211	27,800,000					3.400	3.400	MS	286,186	945,200	06/12/2013	06/12/2032	25,119,900
R2284#-AJ-9	STATNETT SF		1.F	3,332,400	4,000,000	3,647,396	3,457,605		78,829			2.790	5.604	MS	33,790	111,600	05/03/2024	09/12/2031	3,041,850
S25221-AV-4	ESKOM HOLDINGS SOC LTD		3.B FE	5,805,125	5,960,000	6,164,875	5,865,620		32,939			6.350	7.023	FA	148,230	346,075	03/24/2025	08/10/2028	6,149,230
S25221-CQ-3	ESKOM HOLDINGS SOC LTD 4.314% 23 JUL 202		3.B FE	496,320	560,000	554,400	534,394		14,936			4.314	7.473	JJ	10,603	24,158	05/02/2023	07/23/2027	572,079
S8755V-FQ-9	TRANSNET SOC LTD 8.25% 06 FEB 2028 REGS		4.A FE	4,633,613	4,610,000	4,870,753	4,627,026		(5,438)			8.250	8.053	FA	153,186	353,513	03/25/2025	02/06/2028	4,591,913
T9263*-AA-0	INTER MEDIA AND COMMUNICATION SPA		2.B PL	36,205,700	37,112,637	38,261,703	37,112,637				906,937	4.520	4.520	JD	4,660	868,364	06/05/2025	06/30/2030	37,951,382
U0489E-AA-4	ATP TOWER HOLDINGS LLC		3.C FE	2,742,348	2,720,000	2,801,600	2,739,657		(2,691)			7.875	7.628	FA	88,060	98,438	10/01/2025	02/03/2030	2,827,100
U0901R-AC-1	BIMBO BAKERIES USA INC		2.A FE	2,683,298	2,535,000	2,758,080	2,664,120		(12,888)			6.400	5.586	JJ	74,811	162,240	06/07/2024	01/15/2034	2,616,120
U0901R-AE-7	BIMBO BAKERIES USA INC		2.A FE	3,115,858	3,135,000	3,195,364	3,119,882		2,440			5.375	5.434	JJ	80,509	112,069	10/15/2025	01/09/2036	3,219,253
U8585E-AA-0	ST ENGINEERING URBAN SOLUTIONS USA		1.A FE	5,167,913	5,300,000	5,266,822	5,254,250		32,419			3.375	4.038	MN	27,825	178,875	08/03/2023	05/05/2027	4,779,313
U8585E-AB-8	STE TRANSCORE HOLDINGS INC		1.A FE	1,205,813	1,250,000	1,212,738	1,212,142		5,090			3.750	4.301	MN	7,292	46,875	10/02/2024	05/05/2032	1,273,438
V0956Y-AB-1	BANQUE OUEST AFRICAINE DE DEVELOPP		2.B FE	9,459,280	9,840,000	9,741,600	9,652,040		94,631			5.000	6.288	JJ	210,467	366,000	05/09/2025	07/27/2027	10,086,000
V5000*-AB-1	KALSOY NAVIGATION INC		2.C	2,300,000	2,300,000	2,057,058	2,300,000					3.740	3.740	MS	21,744	86,020	03/30/2022	03/30/2034	2,139,270
V5733@-AA-5	KALSOY NAVIGATION INC		2.C	13,500,000	13,500,000	12,074,037	13,500,000					3.740	3.740	MS	127,628	504,900	06/17/2022	03/30/2034	13,446,840
V6143X-AB-4	MTN MAURITIUS INVESTMENTS LT 6.5% 13 OCT		3.C FE	1,676,400	1,650,000	1,667,540	1,655,496		(6,669)			6.500	6.057	AO	23,238	107,250	08/08/2022	10/13/2026	1,497,125
V6560A-AP-7	OCP SA		2.C FE	2,348,333	2,790,000	2,607,729	2,479,933		46,283			3.750	6.172	JD	2,325	104,625	05/02/2023	06/23/2031	2,434,813
V6560A-AQ-5	OCP SA 5.125% 23 JUN 2051-50 REGS		2.C FE	2,491,846	3,290,000	2,713,493	2,511,059		10,950			5.125	7.159	JD	3,747	168,613	03/13/2024	06/23/2051	3,374,306
X5920U-AA-1	ORLEN SA		2.A FE	6,207,877	6,025,000	6,341,313	6,200,601		(7,276)			6.000	5.584	JJ	151,629	106,200	10/01/2025	01/30/2035	6,205,750
X5S80Y-BF-9	MAGYAR EXPORT-IMPORT BA 6.125% 04 DEC 20		2.C FE	4,383,877	4,354,000	4,472,385	4,370,639		(8,087)			6.125	5.908	JD	20,001	266,682	06/03/2024	12/04/2027	4,281,216
X6074E-MD-0	OTP BANK NYRT		2.B FE	15,343,402	14,900,000	15,043,785	15,006,004		(237,047)			7.500	5.668	MN	111,750	1,107,750	10/01/2025	05/25/2027	15,043,750
Y00130-RP-4	ADANI PORTS AND SPECIAL EC 4.375% 03 JUL		2.C FE	3,467,649	3,660,000	3,545,625	3,483,340		31,330			4.375	5.842	JJ	79,173	104,344	03/24/2025	07/03/2029	3,535,688
Y00130-VS-3	ADANI PORTS & SPECIAL ECONOMIC ZONE LT		2.C FE	1,462,315	1,670,000	1,645,994	1,576,689		52,999			4.200	8.009	FA	28,641	70,140	12/07/2023	08/04/2027	1,296,670
Y00284-AW-2	HKAA 1 5/8 02/04/31		1.B FE	1,799,850	1,910,000	1,708,686	1,849,236		11,129			1.625	2.291	FA	12,674	31,038	05/14/2021	02/04/2031	1,693,650
Y00284-BU-5	AIRPORT AUTHORITY HONG KONG		1.B FE	2,520,764	2,280,000	2,251,295	2,386,646		(32,668)			3.450	1.907	FA	28,405	78,660	10/05/2021	02/21/2029	2,319,330
Y0488D-AC-9	AXIATA SPV2 BERHAD 4.357% 24 MAR 2026 RE		2.B FE	6,341,727	6,160,000	6,155,811	6,164,871		(21,705)			4.357	3.895	MS	72,317	268,391	04/11/2024	03/24/2026	6,294,196
Y0488D-AD-7	AXIATA SPV2 BERHAD 2.163% 19 AUG 2030-30		2.B FE	9,269,328	10,360,000	9,371,552	9,430,332		106,950			2.163	4.297	FA	82,165	109,448	10/06/2025	08/19/2030	10,269,880
Y06072-AE-5	BANGKOK BANK PUBLIC CO LTD (HONG K		2.A FE	5,906,244	6,075,000	6,079,435	5,991,430		53,842			4.300	5.294	JD	11,610	261,225	07/16/2024	06/15/2027	6,001,313

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
Y06072-AF-2	BANGKOK BANK PUBLIC CO LTD (HONG K		2.A FE	5,853,049	5,670,000	5,858,641	5,832,860		(16,745)			5.500	5.034	MS	86,625	257,675	03/27/2025	09/21/2033	5,825,925
Y06072-AH-8	BANGKOK BANK PUBLIC CO LTD (HONG K		2.A FE	2,504,202	2,387,000	2,490,858	2,492,005		(10,018)			5.650	4.994	JJ	65,934	134,866	10/02/2024	07/05/2034	2,454,433
Y07775-AG-7	BDOPM 2 1/8 01/13/26		2.B FE	3,934,742	3,970,000	3,956,105	3,969,237		22,429			2.125	2.641	JJ	39,369	84,363	05/03/2023	01/13/2026	4,012,181
Y0889V-AC-4	BHARTI AIRTEL LTD		2.B FE	4,875,952	5,320,000	5,030,645	4,940,274		53,885			3.250	4.759	JD	13,448	156,325	10/01/2025	06/03/2031	5,406,450
Y0R1SD-AA-1	ADANI ELECTRICITY MUMBAI LTD		2.C FE	3,505,440	4,020,000	3,744,871	3,642,115		77,625			3.949	6.594	FA	61,295	158,750	03/08/2024	02/12/2030	4,099,375
Y0R1SD-AB-9	ADANI ELECTRICITY MUMBA 3.867% 22 JUL 20		2.C FE	1,755,600	1,900,000	1,710,000	1,760,694		5,094			3.867	5.412	JJ	32,451		10/03/2025	07/22/2031	1,936,737
Y17001-AA-9	AGROBANK AKB		3.C FE	2,618,425	2,500,000	2,689,050	2,601,224		(17,201)			9.250	7.980	AO	57,170	231,250	03/24/2025	10/02/2029	2,615,625
Y202ER-AD-2	ABJA INVESTMENT CO. PTE. LT 5.45% 24 JAN		2.B FE	23,769,113	23,017,000	23,463,069	23,361,249		(128,276)			5.450	4.661	JJ	547,069	969,119	10/03/2025	01/24/2028	23,027,863
Y210D1-AA-9	DUA CAPITAL LTD 2.78% 11 MAY 2031-30 REG		1.G FE	4,622,372	5,120,000	4,728,218	4,665,744		43,373			2.780	4.667	MN	19,769	113,841	10/03/2025	05/11/2031	5,191,168
Y210D1-AB-7	DUA CAPITAL LTD 1.658% 11 MAY 2026-26 RE		1.G FE	2,494,800	2,700,000	2,676,483	2,662,632		100,064			1.658	5.598	MN	6,218	44,766	04/12/2024	05/11/2026	2,722,383
Y2700R-AA-0	GENM CAPITAL LABUAN LTD 3.882% 19 APR 20		2.C FE	2,777,413	3,350,000	3,032,789	2,939,045		62,487			3.882	6.648	AO	26,009	130,047	03/08/2024	04/19/2031	3,415,024
Y29011-DG-8	GS CALTEX CORPORATION 5.375% 07 AUG 2028		2.A FE	398,330	390,000	400,904	397,202		(1,128)			5.375	4.613	FA	8,385	10,481	07/22/2025	08/07/2028	400,481
Y306AX-AD-2	HANWHA LIFE INSURANCE CO LTD		1.G FE	10,125,804	11,110,000	10,949,238	10,368,255		101,270			3.379	4.640	FA	153,291	330,297	03/27/2025	02/04/2032	11,297,703
Y3815N-AZ-4	HYUNDAI CAPITAL SERVICES INC		1.G FE	2,337,984	2,460,000	2,437,516	2,394,605		36,739			3.625	5.320	FA	30,468	89,175	06/07/2024	08/29/2027	2,504,588
Y3815N-BC-4	HYUNDAI CAPITAL SERVICES INC		1.G FE	4,236,096	4,350,000	4,324,335	4,346,336		35,173			1.250	2.050	FA	21,599	54,375	06/27/2023	02/08/2026	3,763,375
Y3815N-BF-7	HYUNDAI CAPITAL SERVICES INC		1.G FE	2,232,288	2,400,000	2,356,944	2,329,203		63,035			2.500	5.392	JJ	26,167	60,000	06/07/2024	01/24/2027	2,430,000
Y38266-GK-5	HYUNDAI CARD CO LTD		2.A FE	7,746,897	7,585,000	7,860,563	7,722,111		(23,474)			5.750	5.147	AO	81,170	363,831	06/25/2025	04/24/2029	7,391,569
Y44680-RW-1	JSW STEEL LTD		3.B FE	1,865,019	2,013,000	1,965,191	1,882,768		14,652			5.050	6.317	AO	24,285	88,653	07/29/2025	04/05/2032	2,063,828
Y44709-AF-3	KAZMUNAYGAS NATIONAL CO		2.B FE	17,550,674	18,157,000	18,556,454	17,735,929		83,459			5.375	5.982	AO	181,633	975,939	03/24/2025	04/24/2030	18,234,219
Y4470X-AA-1	JSW INFRASTRUCTURE LTD		2.C FE	5,433,096	5,405,000	5,398,244	5,430,592		(2,504)			4.950	4.770	JJ	118,910		09/22/2025	01/21/2029	5,538,774
Y458J4-AG-9	KASIKORNBANK PCL (HONG KONG BRANCH		2.B FE	1,826,618	1,780,000	1,824,233	1,802,410		(9,514)			5.458	4.843	MS	30,765	97,152	05/02/2023	03/07/2028	1,623,118
Y47606-AH-4	KIA MOTORS CORPORATION		1.G FE	2,304,678	2,440,000	2,410,134	2,364,310		38,721			3.500	5.315	AO	15,657	85,400	06/07/2024	10/25/2027	2,482,700
Y4760J-AD-5	KIA CORP		1.G FE	2,018,610	2,155,000	2,121,296	2,095,744		50,125			2.750	5.315	FA	22,553	59,263	06/07/2024	02/14/2027	2,184,631
Y49915-AZ-7	KT CORPORATION 2.5% 18 JUL 2026 REGS		1.G FE	2,100,441	2,020,000	2,001,416	2,027,633		(13,916)			2.500	1.770	JJ	22,865	50,500	05/09/2023	07/18/2026	1,842,750
Y4S8CV-U2-0	KB KOOKMIN CARD CO LTD		1.F FE	3,909,935	4,325,000	4,280,626	4,271,266		142,184			1.500	4.972	MN	8,650	64,875	05/11/2023	05/13/2026	4,357,438
Y52758-AD-4	LG CHEM LTD. 3.625% 15 APR 2029 REGS		2.B FE	2,008,242	1,930,000	1,883,448	1,961,400		(9,537)			3.625	3.031	AO	14,770	69,963	12/12/2022	04/15/2029	1,557,731
Y52758-AF-9	LG CHEM LTD		2.B FE	433,004	530,000	471,700	461,519		10,491			2.375	5.082	JJ	6,084	12,588	05/04/2023	07/07/2031	536,294
Y56607-AA-5	MEDCO BELL PTE LTD		3.C FE	2,756,557	2,835,000	2,835,000	2,813,157		18,108			6.375	7.093	JJ	75,807	180,731	08/28/2024	01/30/2027	2,718,991
Y5951M-AA-0	MEDCO MAPLE TREE PTE LTD		3.C FE	2,661,563	2,550,000	2,659,982	2,636,160		(25,402)			8.960	7.340	AO	40,619	228,480	03/24/2025	04/27/2029	2,664,240
Y5S80V-AA-4	LG ELECTRONICS 5.625% 24 APR 2027 REGS		2.B FE	3,425,492	3,360,000	3,421,286	3,411,139		(14,353)			5.625	4.419	AO	35,175	130,219	10/06/2025	04/24/2027	3,454,500
Y6028G-AH-5	METROPOLITAN BANK AND TRUST COMPAN		2.B FE	3,991,315	3,920,000	3,906,280	3,920,672		(17,195)			2.125	1.680	JJ	38,411	83,300	11/09/2021	01/15/2026	3,153,150
Y6074J-8X-0	MIRAE ASSET SECURITIES CO LTD		2.B FE	2,338,410	2,300,000	2,335,696	2,322,912		(15,498)			5.875	4.907	JJ	58,179	67,563	03/24/2025	01/26/2027	2,367,563
Y6074J-8Y-8	MIRAE ASSET SECURITIES CO LTD		2.B FE	3,414,020	3,280,000	3,412,348	3,382,295		(26,557)			6.000	4.893	JJ	84,733	167,400	10/01/2025	01/26/2029	3,378,400
Y6074K-AG-1	MIRAE ASSET SECURITIES CO LTD		2.B FE	2,520,652	2,490,000	2,532,330	2,511,159		(9,493)			5.500	4.934	JJ	57,443	68,475	03/24/2025	07/31/2027	2,558,475
Y62579-AE-0	NAVER CORPORATION 1.5% 29 MAR 2026 REGS		1.G FE	12,023,083	12,500,000	12,419,375	12,432,175		243,823			1.500	3.721	MS	47,917	187,500	03/24/2025	03/29/2026	12,593,750
Y68856-AT-3	PETRONAS CAPITAL LIMITED 3.5% 21 APR 203		1.G FE	7,003,893	6,840,000	6,650,327	6,893,432		(15,746)			3.500	3.209	AO	46,550	239,400	05/09/2023	04/21/2030	6,756,200
Y70720-AA-1	PLDT INC		2.B FE	1,774,123	2,510,000	1,801,778	1,794,746		13,408			3.450	5.604	JD	1,924	86,595	06/07/2024	06/23/2050	2,553,298
Y70750-CB-1	POSCO HOLDINGS INC. 5.125% 07 MAY 2030 R		1.G FE	6,445,530	6,340,000	6,476,881	6,437,510		(8,020)			5.125	4.730	MN	48,739	162,463	07/30/2025	05/07/2030	6,502,463
Y7082R-JD-2	POWER FINANCE CORP LTD		2.C FE	249,818	250,000	249,375	249,836		19			4.500	4.521	JD	406	5,625	10/30/2025	06/18/2029	255,625
Y7082R-KB-4	POWER FINANCE CORPORATION LTD		2.C FE	4,793,336	5,240,000	4,914,124	4,866,635		59,435			3.350	4.873	MN	21,943	175,540	10/04/2024	05/16/2031	5,327,770
Y708HT-AB-5	PSA TREASURY PTE. LTD. 2.125% 05 SEP 202		1.B FE	404,796	400,000	373,604	402,248		(627)			2.125	1.955	MS	2,739	8,500	10/14/2021	09/05/2029	202,125
Y711HH-AA-7	BANK KB BUKOPIN TBK PT		2.B FE	3,106,275	3,140,000	3,162,577	3,116,343		10,068			5.658	6.099	AO	30,104	170,306	10/02/2025	10/30/2027	3,228,831
Y7123S-BC-1	BANK MANDIRI (PERSERO) TBK PT		2.B FE	4,229,766	4,460,000	4,430,207	4,418,884		133,255			2.000	5.148	AO	17,840	89,200	10/03/2024	04/19/2026	4,504,600
Y71260-AA-4	PT INDOFOOD CBP SUKSES 3.398% 09 JUN 203		2.B FE	6,604,433	7,210,000	6,759,375	6,785,238		65,231			3.398	4.587	JD	14,972	244,996	05/03/2023	06/09/2031	7,332,498
Y71260-AB-2	INDOFOOD CBP SUKSES MAKMUR TBK PT		2.B FE	9,827,279	12,030,000	10,327,033	9,877,427		34,982			4.745	6.145	JD	34,884	570,824	03/21/2025	06/09/2051	12,315,412

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
Y71260-AD-8	PT INDOFOOD CBP SUKSES 3.541% 27 APR 203		2.B FE	195,195	210,000	195,694	195,618		423			3.541	4.810	AO	1,322	3,718	10/09/2025	04/27/2032	213,718
Y71372-AA-7	TOWER BERSAMA INFRASTRUC 2.75% 20 JAN 20		2.C FE	1,701,513	1,880,000	1,874,736	1,876,792		59,693			2.750	6.071	JJ	23,121	51,700	05/10/2023	01/20/2026	1,905,850
Y71372-AB-5	TOWER BERSAMA INFRASTRUCT 2.8% 02 MAY 20		2.C FE	5,397,893	5,700,000	5,571,750	5,520,383		108,690			2.800	5.275	MN	26,157	159,600	03/24/2025	05/02/2027	5,779,800
Y7138A-AB-6	PT PERTAMINA (PERSERO) 6.5% 27 MAY 2041		2.B FE	7,299,808	6,565,000	7,045,066	7,218,212		(23,232)			6.500	5.494	MN	40,302	384,800	10/09/2025	05/27/2041	6,778,363
Y7140Q-AA-9	PT CIKARANG LISTRINDO TB 5.65% 12 MAR 20		2.C FE	5,243,268	5,190,000	5,287,313	5,242,407		(860)			5.650	5.505	MS	88,785	58,477	10/13/2025	03/12/2035	5,130,968
Y7140W-AC-2	INDONESIA ASAHAN ALUMINIUM 6.53% 15 NOV		2.B FE	207,894	200,000	211,500	205,139		(1,609)			6.530	5.550	MN	1,669	13,060	03/26/2024	11/15/2028	206,530
Y7141B-AA-1	FREEPORT INDONESIA PT		2.B FE	1,985,356	1,987,000	1,991,968	1,987,807		(613)			4.763	4.728	AO	20,243	94,641	10/01/2024	04/14/2027	1,829,557
Y7141B-AB-9	FREEPORT INDONESIA PT		2.B FE	16,267,737	16,445,000	16,736,652	16,300,869		19,127			5.315	5.476	AO	186,950	867,142	10/01/2025	04/14/2032	16,676,711
Y7141B-AC-7	FREEPORT INDONESIA PT		2.B FE	5,541,528	5,220,000	5,319,076	5,535,874		(4,722)			6.200	5.747	AO	69,223	323,640	11/25/2024	04/14/2052	5,175,620
Y7141M-AA-7	PT. HUTAMA KARYA (PERSER 3.75% 11 MAY 20		2.B FE	7,719,780	8,240,000	7,931,000	7,884,603		68,972			3.750	4.802	MN	42,917	309,000	05/03/2023	05/11/2030	7,783,250
Y7150M-AF-4	PTTEP TREASURY CENTER C 2.993% 15 JAN 20		2.A FE	472,109	530,000	504,194	494,002		7,877			2.993	4.862	JJ	7,315	15,863	05/03/2023	01/15/2030	537,931
Y7150M-AG-2	PTTEP TREASURY CENTER C 2.587% 10 JUN 20		2.A FE	8,039,457	8,470,000	8,275,783	8,278,200		109,779			2.587	4.147	JD	12,782	209,547	10/06/2025	06/10/2027	8,174,385
Y7151P-AB-5	PTT TREASURY CENTER CO LTD 4.5% 25 OCT 2		2.A FE	4,379,639	4,470,000	3,909,998	4,352,395		281			4.500	4.668	AO	36,878	201,150	03/26/2025	10/25/2042	4,366,075
Y722RC-DS-2	REC LIMITED 2.25% 01 SEP 2026 REGS		2.C FE	7,047,449	7,480,000	7,377,150	7,397,914		118,349			2.250	3.888	MS	56,100	168,300	05/03/2023	09/01/2026	7,291,113
Y72570-AS-6	RELIANCE INDUSTRIES LIMITE 2.875% 12 JAN		1.G FE	4,737,814	5,520,000	5,037,331	4,888,906		72,408			2.875	5.091	JJ	74,501	112,700	10/09/2025	01/12/2032	5,599,350
Y7281R-AD-0	RH INTERNATIONAL (SINGAPORE) 4.5% 27 MAR		2.C FE	5,023,877	5,240,000	5,209,503	5,126,835		46,270			4.500	5.539	MS	61,570	235,800	03/27/2024	03/27/2028	4,458,100
Y72827-AE-1	RHB BANK BHD		1.G FE	184,378	200,000	197,020	196,055		7,649			1.658	5.762	JD	18	3,316	06/11/2024	06/29/2026	201,658
Y754CZ-AA-2	SATS TREASURY PTE LTD		1.G FE	3,748,176	3,681,000	3,745,381	3,731,415		(13,856)			4.828	4.345	JJ	77,999	165,166	10/01/2025	01/23/2029	3,769,859
Y77108-AF-8	XIAOMI BEST TIME INTERNATIONAL LTD		2.B FE	2,895,089	2,841,000	2,266,578	2,890,617		(1,178)			4.100	3.987	JJ	54,034	116,481	11/08/2021	07/14/2051	2,608,398
Y7747Z-FA-1	SHINHAN CARD CO LTD		1.F FE	8,047,228	8,705,000	8,588,353	8,605,991		199,550			1.375	3.708	JD	2,660	119,694	06/07/2024	06/23/2026	7,954,313
Y7747Z-RV-2	SHINHAN CARD CO LTD		1.F FE	3,768,633	3,730,000	3,848,241	3,763,925		(4,470)			5.500	5.185	MS	62,115	172,975	07/22/2025	03/12/2029	3,832,575
Y7996P-AL-2	SINGTEL GROUP TREASURY 3.875% 28 AUG 202		1.F FE	1,867,301	1,660,000	1,664,515	1,734,139		(29,763)			3.875	1.968	FA	21,978	64,325	05/12/2021	08/28/2028	1,488,288
Y7996P-AM-0	SINGTEL GROUP TREASURY 2.375% 28 AUG 202		1.F FE	3,895,974	3,860,000	3,643,956	3,870,373		(3,944)			2.375	2.254	FA	31,322	91,675	02/14/2023	08/28/2029	3,905,838
Y7996P-AN-8	SINGTEL GROUP TREASURY PTE LTD		1.F FE	3,299,458	3,990,000	3,639,638	3,544,650		88,228			1.875	4.686	JD	4,364	74,813	05/03/2023	06/10/2030	3,623,656
Y7S272-AH-5	POSCO HOLDINGS INC		1.G FE	2,396,599	2,311,000	2,446,425	2,389,867		(6,733)			5.875	5.288	JJ	61,851	67,886	03/25/2025	01/17/2033	2,378,886
Y8085F-BA-7	SK HYNIX INC		2.B FE	7,315,924	7,690,000	7,679,234	7,682,461		148,417			1.500	3.435	JJ	51,908	115,350	02/06/2024	01/19/2026	7,344,675
Y8085F-BL-3	SK HYNIX INC		2.B FE	2,694,200	2,500,000	2,759,000	2,678,723		(15,477)			6.500	5.272	JJ	74,028	81,250	03/24/2025	01/17/2033	1,548,750
Y8085F-BT-6	SK HYNIX INC		2.B FE	2,968,129	2,970,000	3,010,422	2,969,293		642			5.500	5.524	JJ	74,869	163,350	06/07/2024	01/16/2027	3,051,675
Y8085F-BU-3	SK HYNIX INC		2.B FE	4,825,744	4,770,000	4,931,321	4,816,253		(8,695)			5.500	5.151	JJ	120,244	181,225	05/22/2025	01/16/2029	4,901,175
Y8190D-AA-5	SUMMIT DIGITEL INFRASTR 2.875% 12 AUG 20		2.C FE	11,261,732	13,210,000	11,983,584	11,588,469		213,654			2.875	5.435	FA	146,640	300,006	10/03/2025	08/12/2031	13,399,894
Y8850A-AA-2	TNB GLOBAL VENTURES CAPITA 3.244% 19 OCT		1.G FE	6,993,840	6,990,000	6,934,080	6,955,538		28,621			3.244	3.815	AO	45,351	199,344	10/06/2025	10/19/2026	7,103,378
Y8850A-AB-0	TNB GLOBAL VENTURES CAPITA 4.851% 01 NOV		1.G FE	6,280,922	5,583,000	5,692,594	5,870,019		(97,047)			4.851	2.890	MN	45,139	270,831	02/06/2023	11/01/2028	4,796,586
Y8T54U-AA-1	TATA CAPITAL LTD		2.B FE	357,175	350,000	356,563	356,602		(573)			5.389	4.598	JJ	8,383		10/01/2025	07/21/2028	359,431
Y9048B-AA-1	ULTRATECH CEMENT LIMITED 2.8% 16 FEB 203		2.C FE	8,803,770	10,000,000	9,160,600	8,944,374		136,279			2.800	5.166	FA	105,000	192,080	10/09/2025	02/16/2031	9,886,500
YN8752-68-8	HIKMA FINANCE USA LLC		2.B FE	4,082,094	4,050,000	4,089,245	4,081,013		(1,081)			5.125	4.933	JJ	99,745		10/03/2025	07/08/2030	4,153,781
ZM4996-88-4	IDBILI REGS 5.37500 01/26/2028		2.A FE	7,726,075	7,740,000	7,816,549	7,736,811		3,326			5.375	5.394	JJ	179,122	350,181	05/20/2025	01/26/2028	7,948,013
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				54,940,419,271	56,205,423,773	52,627,903,243	55,053,871,329	3,439,312	50,569,386	56,822,154	363,733,950	XXX	XXX	XXX	605,411,139	2,049,882,351	XXX	XXX	51,951,794,911
55670#-AH-2	VARIABLE FUNDING NOTE		2.C	2,690,203,118	2,690,203,118	2,790,278,673	2,690,203,118					5.890	5.890	MJSD	42,231,831	173,197,504	12/31/2025	12/31/2035	2,729,509,084
64957#-AC-9	NEW YORK LIFE INVESTMENT MANAGEMEN		2.B YE	600,000,000	600,000,000	598,080,000	600,000,000					5.170	5.170	JD	86,167	31,450,833	12/31/2024	12/31/2029	615,510,000
BNL2G0-QG-1	NYLIM HOLDINGS LLC		2.B Z	162,000,000	162,000,000	162,000,000	162,000,000					4.780	4.780	MJSD			12/31/2025	12/31/2030	163,935,900
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)				3,452,203,118	3,452,203,118	3,550,358,673	3,452,203,118					XXX	XXX	XXX	42,317,998	204,648,337	XXX	XXX	3,508,954,984
001828-AA-6	AMAZON.COM INC (SUNTRUST EQUITY)		1.D	13,179,609	13,179,609	12,189,009	13,179,609					3.497	3.497	MON	1,280	460,890	12/01/2017	10/31/2038	349,365
00184*-AA-6	AMAZON.COM INC (SUNTRUST EQUITY)		1.D	13,709,855	13,709,855	12,728,972	13,709,855					3.610	3.610	MON	1,375	494,925	01/02/2018	03/31/2039	477,394

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
00184@-AA-4	AMAZON.COM INC (SUNTRUST EQUITY)		1.D	4,817,829	4,817,829	4,609,737	4,817,829					4.095	4.095	MON	548	197,290	09/17/2018	06/30/2039	266,975
00191#-AA-3	AMAZON.COM INC (SUNTRUST EQUITY)		1.D	5,387,923	5,387,923	5,149,962	5,387,923					4.095	4.095	MON	613	220,635	10/16/2018	08/31/2039	299,321
00195#-AA-9	AMAZON.COM INC (SUNTRUST EQUITY)		1.D	10,786,095	10,786,095	9,853,978	10,786,095					3.570	3.570	MON	1,070	385,063	12/16/2019	10/31/2040	427,659
00225#-AA-3	AMAZON.COM INC (SUNTRUST EQUITY)		1.D	5,074,591	5,074,591	4,847,984	5,074,591					4.095	4.095	MON	577	207,804	11/16/2018	09/30/2039	283,207
00909@-AA-9	AIR CANADA 2015-1A PTT		1.F FE	1,683,206	1,683,206	1,664,208	1,683,206					3.600	3.600	MS	17,842	60,596	03/11/2015	09/15/2028	818,632
00909@-A*-5	AMAZON.COM INC		1.D	6,044,132	6,044,132	5,921,347	6,044,132					4.494	4.494	MON	15,845	271,623	05/10/2019	11/10/2039	332,547
00910G-A*-4	AMAZON.COM INC		1.E	3,989,583	3,989,583	3,902,368	3,989,583					4.533	4.533	MON	10,549	180,848	01/09/2020	03/10/2041	30,779
02377A-AA-6	AMERICAN AIRLINES INC		2.B FE	1,800,437	1,800,437	1,793,352	1,800,437					3.700	3.700	AO	16,654	66,616	09/02/2014	04/01/2028	766,797
03422#-AA-8	ANDIRON FINANCING LLC		2.B PL	25,000,000	25,000,000	26,692,200	25,000,000					6.938	6.938	MON	127,613	1,891,913	02/21/2025	01/21/2030	25,147,245
03422#-AB-6	ANDIRON FINANCING LLC		2.B PL	38,000,000	38,000,000	40,532,244	38,000,000					6.938	6.938	MON	193,971	2,156,044	05/20/2025	01/21/2030	38,223,813
09735@-AA-9	BOHANNON JEFFERSON ASSOCIATES LP		1.D	23,400,000	23,400,000	27,572,683	23,400,000					6.090	6.090	MON	95,004	1,108,380	02/25/2025	03/07/2055	238,001
11042C-AA-8	BRITISH AIRWAYS 2021-1 CLASS A PPT		1.E FE	998,322	998,322	913,351	998,322					2.900	2.900	MJSD	1,287	28,951	07/20/2021	09/15/2036	8,605
11042T-AA-1	BRITISH AIRWAYS 2018-1 PT CERTS		1.C FE	1,540,651	1,540,651	1,511,766	1,540,651					3.800	3.800	MJSD	1,789	58,545	03/14/2018	03/20/2033	14,214
11043X-AA-1	BRITISH AIRWAYS 2019-1 PT CERTS		1.C FE	6,387,571	6,387,571	6,035,631	6,387,571					3.300	3.300	MJSD	9,368	210,790	07/15/2019	06/15/2034	135,885
1254M@-AA-4	WASHINGTON BOULEVARD PROPERTIES LL		1.F Z	9,843,881	9,843,881	11,026,692	9,843,881					6.459	6.459	MON	36,581		12/11/2025	10/01/2047	9,896,865
126650-AW-0	CVS CORPORATION		2.B	607,091	575,442	575,871	579,134		(5,949)			5.298	4.128	MON	1,778	30,487	09/03/2013	01/11/2027	2,472
126650-AY-6	CVS CORP		2.B	779,309	777,695	783,938	778,323		(872)			5.361	5.272	MON	2,432	43,709	11/29/2022	10/10/2027	4,999
126650-BC-3	CVS LEASE PASS THROUGH T		2.B	1,417,118	1,421,294	1,433,272	1,419,525		1,219			5.880	6.001	MON	4,875	83,572	11/29/2022	01/10/2028	9,557
12672#-AA-6	WELLS FARGO NORTHWEST NA (CVS CORP		2.B	18,247,116	18,247,116	18,352,357	18,247,116					4.704	4.704	MON	50,070	858,344	09/20/2012	09/10/2034	91,728
12674@-AA-6	WELLS FARGO NORTHWEST NA (CVS CORP		2.B	5,345,149	5,345,149	5,187,015	5,345,149					4.016	4.016	MON	12,522	214,661	07/11/2013	08/10/2035	30,520
12767@-AA-4	CGA CAPITAL CREDIT LEASE BACKED PA		2.B	18,878,924	18,878,924	18,750,235	18,878,924					6.010	6.010	MON	50,428	1,134,623	03/15/2023	03/15/2055	1,089,645
19207@-AA-7	16-63 CODY AVENUE HOUSING FUND DEV		1.C IF	9,400,000	9,400,000	10,000,617	9,400,000					5.870	5.870	MON	24,524	289,684	06/06/2025	01/15/2057	221,887
19264*-AA-9	705 AUBURNDALE ORANGE LLC		1.E Z	8,855,024	8,855,024	9,015,033	8,855,024					4.660	4.660	MON	24,071	412,644	10/10/2023	02/10/2034	92,457
22357@-AA-9	JMC-T2 LLC (COX TOWER II LEASE-BACKED PT		2.B	6,972,996	6,972,996	7,006,303	6,972,996					5.409	5.409	MON	30,383	377,169	10/02/2013	01/02/2040	42,442
22406@-AA-0	2134 COYLE HDFC		1.C	17,708,047	17,708,047	19,529,867	17,708,047					6.202	6.202	MON	48,811	1,092,152	12/17/2024	04/15/2057	108,479
28415#-AA-4	ELANCO INC. SPV		3.C FE	159,868,000	159,868,000	158,619,356	159,868,000					7.310	7.310	MON	32,462	5,615,941	07/07/2025	06/30/2030	160,841,863
30295#-AA-5	245 SUMMER STREET LLC		1.E	37,401,178	37,400,911	31,946,158	37,401,178					2.800	2.800	MON	2,909	1,047,225	04/07/2020	04/30/2040	1,496,101
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1		1.D FE	3,186,970	3,186,970	2,783,877	3,186,970					1.875	1.875	FA	21,744	59,756	07/30/2020	08/20/2035	755,233
34489*-AC-3	FOOTBALL CLUB TERM NOTES 2033 TRUS		1.F FE	1,100,000	1,100,000	1,098,427	1,100,000					3.960	3.960	OCT	10,527	44,044	08/15/2018	10/05/2028	1,143,560
34489@-AB-3	FOOTBALL CLUB TERM NOTES TRUST X		1.F FE	1,600,000	1,600,000	1,543,067	1,600,000					3.230	3.230	OCT	12,489	52,254	10/08/2019	10/05/2029	1,548,450
34489@-AC-1	FOOTBALL CLUB TERM NOTES TRUST X		1.F FE	4,300,000	4,300,000	4,059,057	4,300,000					3.330	3.330	OCT	34,604	144,781	10/08/2019	10/05/2031	4,339,860
34489@-AD-9	FOOTBALL CLUB TERM NOTES TRUST X		1.F FE	6,100,000	6,100,000	5,499,375	6,100,000					3.480	3.480	OCT	51,301	214,639	10/08/2019	10/05/2034	6,105,320
34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T		1.F FE	5,000,000	5,000,000	4,915,506	5,000,000					2.970	2.970	OCT	35,888	150,150	08/20/2020	10/05/2027	5,148,500
34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T		1.F FE	1,200,000	1,200,000	1,179,722	1,200,000					2.970	2.970	OCT	8,613	36,036	10/02/2020	10/05/2027	1,235,640
34490@-AJ-3	FOOTBALL CLUB TERM NOTES 2020-XI T		1.F FE	1,200,000	1,200,000	1,115,798	1,200,000					3.330	3.330	OCT	9,657	40,404	10/02/2020	10/05/2032	1,239,960
34500#-AA-8	FOOTBALL CLUB TERM NOTES 2021-XIII		1.F FE	4,100,000	4,100,000	3,471,362	4,100,000					3.130	3.130	OCT	31,013	129,756	04/27/2021	10/05/2036	4,228,330
34500*-AA-2	FOOTBALL CLUB TERM NOTES 2021-XII		1.F FE	2,200,000	2,200,000	2,016,468	2,200,000					2.780	2.780	OCT	14,780	61,840	01/28/2021	10/05/2031	2,055,600
34500*-AB-0	FOOTBALL CLUB TERM NOTES 2021-XII		1.F FE	2,800,000	2,800,000	2,422,596	2,800,000					2.960	2.960	OCT	20,029	83,801	01/28/2021	10/05/2034	2,676,960
34500*-AC-8	FOOTBALL CLUB TERM NOTES 2021-XII		1.F FE	3,500,000	3,500,000	2,980,769	3,500,000					3.010	3.010	OCT	25,460	106,521	01/28/2021	10/05/2035	3,399,330
34500@-AA-0	FOOTBALL CLUB TERM NOTES 2021-XIV		1.F FE	4,800,000	4,800,000	4,587,813	4,800,000					2.290	2.290	OCT	26,564	111,141	12/07/2021	10/05/2028	4,091,600
34500@-AB-8	FOOTBALL CLUB TERM NOTES 2021-XIV		1.F FE	1,500,000	1,500,000	1,285,477	1,500,000					2.560	2.560	OCT	9,280	38,827	12/07/2021	10/05/2033	923,040
34501*-AA-1	FOOTBALL CLUB TERM NOTES XV TRUST		1.F FE	9,600,000	9,600,000	9,937,907	9,600,000					5.390	5.390	OCT	125,048	523,189	03/28/2023	10/05/2028	10,117,440
34501*-AB-9	FOOTBALL CLUB TERM NOTES XV TRUST		1.F FE	9,600,000	9,600,000	9,957,625	9,600,000					5.370	5.370	OCT	124,584	521,248	03/28/2023	10/05/2029	10,115,520
34501*-AC-7	FOOTBALL CLUB TERM NOTES XV TRUST		1.F FE	5,400,000	5,400,000	5,624,985	5,400,000					5.470	5.470	OCT	71,384	298,662	03/28/2023	10/05/2033	5,695,380
34501@-AA-9	FOOTBALL CLUB TERM NOTES 2024-XVII		1.F FE	2,500,000	2,500,000	2,593,760	2,500,000					5.480	5.480	OCT	33,108	138,522	03/28/2024	10/05/2028	2,637,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
34501@-AB-7	FOOTBALL CLUB TERM NOTES 2024-XVII		1.F FE	2,900,000	2,900,000	3,041,070	2,900,000					5.580	5.580	OCT	39,107	163,618	03/28/2024	10/05/2033	3,061,820
34501@-AD-3	FOOTBALL CLUB TERM NOTES 2024-XVII		1.F FE	1,600,000	1,600,000	1,694,859	1,600,000					5.890	5.890	OCT	22,775	95,287	03/28/2024	10/05/2043	1,376,570
34501@-AE-1	FOOTBALL CLUB TERM NOTES 2024-XVII		1.F FE	3,000,000	3,000,000	3,112,512	3,000,000					5.480	5.480	OCT	39,730	166,227	06/27/2024	10/05/2028	3,164,400
34501@-AF-8	FOOTBALL CLUB TERM NOTES 2024-XVII		1.F FE	3,400,000	3,400,000	3,576,181	3,400,000					5.630	5.630	OCT	46,260	195,674	10/03/2024	10/05/2033	3,591,420
34501@-AG-6	FOOTBALL CLUB TERM NOTES 2024-XVII		1.F FE	1,700,000	1,700,000	1,798,541	1,700,000					5.730	5.730	OCT	23,541	99,575	10/03/2024	10/05/2035	1,797,410
34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS		1.F FE	6,200,000	6,200,000	6,130,332	6,200,000					3.310	3.310	OCT	49,595	207,500	08/29/2017	10/05/2027	6,405,220
34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR		1.F FE	1,800,000	1,800,000	1,792,363	1,800,000					3.730	3.730	OCT	16,226	67,886	04/05/2018	10/05/2027	1,659,680
34502@-AC-4	FOOTBALL CLUB TERM NOTES 2032-A TR		1.F FE	3,500,000	3,500,000	3,384,161	3,500,000					3.980	3.980	OCT	33,664	140,848	10/04/2018	10/05/2032	3,431,340
34548*-AA-6	UNIVERSAL DEVELOPMENT OF TENNESSEE		2.C IF	42,150,113	42,150,113	45,009,833	42,150,113					6.840	6.840	MON	128,136	432,460	10/22/2025	11/15/2034	42,390,368
36273K-AA-7	GPP PRACTICE FACILITY LLC		2.B PL	7,300,000	7,300,000	7,149,922	7,300,000					6.220	6.220	JD	1,261	95,857	10/14/2025	06/30/2052	7,527,030
374593-B*-1	GIANTS STADIUM LLC		2.B PL	44,940,000	44,940,000	45,550,824	44,940,000					5.511	5.511	JAJO	670,159	1,403,583	04/01/2025	04/01/2032	45,595,590
41242*-AU-6	HARDWOOD FUNDING LLC		1.G FE	10,000,000	10,000,000	9,955,272	10,000,000					3.780	3.780	JD	25,200	379,050	06/07/2013	06/07/2028	9,170,100
41242*-AY-8	HARDWOOD FUNDING LLC		1.G FE	2,900,000	2,900,000	2,871,026	2,900,000					3.230	3.230	JD	6,245	93,930	04/02/2015	06/07/2027	2,946,835
41242*-AZ-5	HARDWOOD FUNDING LLC		1.G FE	2,900,000	2,900,000	2,791,286	2,900,000					3.380	3.380	JD	6,535	98,292	04/02/2015	06/07/2030	2,949,010
41242*-BF-8	HARDWOOD FUNDING LLC		1.G FE	1,500,000	1,500,000	1,489,153	1,500,000					3.430	3.430	JD	3,430	51,593	06/07/2017	06/07/2027	1,220,580
41242*-BG-6	HARDWOOD FUNDING LLC		1.G FE	1,300,000	1,300,000	1,271,339	1,300,000					3.530	3.530	JD	3,059	46,017	06/07/2017	06/07/2029	712,355
41242*-BH-4	HARDWOOD FUNDING LLC		1.G FE	2,400,000	2,400,000	2,289,484	2,400,000					3.680	3.680	JD	5,888	88,566	06/07/2017	06/07/2032	2,444,160
41242*-BJ-0	HARDWOOD FUNDING LLC		1.G FE	2,800,000	2,800,000	2,613,279	2,800,000					3.700	3.700	JD	6,907	103,888	06/07/2018	06/07/2033	2,851,800
41242*-BK-7	HARDWOOD FUNDING LLC		1.G FE	6,565,545	6,565,545	6,548,244	6,565,545					3.860	3.860	JD	16,895	254,134	10/04/2018	06/07/2028	6,692,260
41242*-BL-5	HARDWOOD FUNDING LLC		1.G FE	4,933,576	4,933,576	4,862,951	4,933,576					3.960	3.960	JD	13,025	195,912	10/04/2018	06/07/2030	5,031,260
41242*-BM-3	HARDWOOD FUNDING LLC		1.G FE	4,192,209	4,192,209	4,006,142	4,192,209					4.060	4.060	JD	11,347	170,676	10/04/2018	06/07/2033	4,277,311
41242*-BP-6	HARDWOOD FUNDING LLC		1.G FE	1,000,000	1,000,000	985,864	1,000,000					3.780	3.780	JD	2,520	37,905	06/07/2019	06/07/2029	1,018,900
41242*-BQ-4	HARDWOOD FUNDING LLC		1.G FE	3,100,000	3,100,000	2,836,918	3,100,000					4.210	4.210	JD	8,701	130,872	06/07/2019	06/07/2039	3,165,255
41242*-BT-8	HARDWOOD FUNDING LLC		1.G FE	7,300,000	7,300,000	6,241,849	7,300,000					2.990	2.990	JD	14,551	218,876	06/08/2020	06/07/2035	7,409,135
41242*-CD-2	HARDWOOD FUNDING LLC		1.G FE	2,350,000	2,350,000	2,203,007	2,350,000					2.250	2.250	JD	3,525	53,022	06/07/2022	06/07/2029	2,376,438
41242*-CG-5	HARDWOOD FUNDING LLC		1.G FE	2,750,000	2,750,000	2,817,590	2,750,000					4.920	4.920	JD	9,020	135,676	06/07/2023	06/07/2031	2,817,650
41242*-CH-3	HARDWOOD FUNDING LLC		1.G FE	2,100,000	2,100,000	2,123,505	2,100,000					5.080	5.080	JD	7,112	106,976	06/07/2023	06/07/2035	2,153,340
41242*-CM-2	HARDWOOD FUNDING LLC		1.G FE	8,000,000	8,000,000	8,228,656	8,000,000					5.130	5.130	JD	27,360	411,540	06/07/2024	06/07/2029	8,205,200
41810@-AA-0	HASI CUMBERLAND TRUST		2.C	36,532,048	36,532,048	37,568,324	36,532,048					5.770	5.770	MON	152,237	2,107,899	02/02/2024	02/05/2030	601,944
42210#-AA-2	HD CALI DFDC LANDLORD LLC (HOME DE		1.F	5,399,092	5,399,092	5,259,762	5,399,092					3.570	3.570	MON	535	192,747	09/03/2013	04/30/2034	23,356
42210#-AB-0	HOME DEPOT PERRIS		1.F YE	1,762,060	1,762,060	1,629,551	1,762,060					3.700	3.700	MON	181	64,834	04/30/2021	04/30/2040	9,969
42212#-AA-0	HD TROY OH LANDLORD LLC		1.F	9,902,451	9,902,451	9,610,663	9,902,451					3.550	3.550	MON	977	351,537	05/01/2014	11/30/2034	34,584
46186#-AB-1	BRC INWOOD I HOUSING DEV FND CORP		1.C Z	3,806,163	3,806,163	3,952,430	3,806,163					5.600	5.600	MON	9,473	213,145	05/02/2023	10/15/2054	21,659
46673*-AA-7	JRD HOLDINGS SECURED TRUST(2021-2)		2.B	5,386,162	5,386,162	4,478,923	5,386,162					3.214	3.214	MON	7,694	173,110	12/15/2021	12/15/2041	1,047,496
46682*-AA-6	CRISP PARTNERS LOT 2U LLC		1.E	16,495,023	16,331,706	17,783,760	16,491,817		(3,206)			6.030	5.940	MON	43,769	573,515	06/11/2025	01/15/2046	10,001,140
46683#-AA-1	3201 CUTHBERT UNIT ONE GROUND LESS		2.A Z	45,486,212	44,594,326	50,866,517	45,486,212					6.672	6.490	MON	123,972		12/16/2025	05/15/2056	2,531,682
47587*-AA-0	JEN HOLDCO 24 LLC		2.B PL	36,666,667	36,666,667	38,604,133	36,666,667					6.850	6.850	MON	221,736	2,769,053	08/15/2024	03/16/2029	36,881,250
48281#-AA-3	VEYRON/OPTIMUS V AMERICANA LEASING		2.B	4,648,348	4,648,348	4,882,558	4,648,348					5.900	5.900	MON	12,189	274,253	03/31/2023	01/15/2038	914,969
48290*-AA-6	KKR OSPREY INVESTOR L.P.		1.F PL	27,902,313	27,902,313	29,259,032	27,902,313					6.500	6.500	MAT	1,793,499		01/10/2025	01/15/2031	29,715,963
50239*-AA-6	ARUGULA PROPERTY LLC		2.B Z	8,593,512	8,593,512	9,197,622	8,593,512					6.160	6.160	MON	19,116		12/18/2025	12/26/2047	8,637,626
52214*-AA-7	R&DOODLE PROPERTY LLC		2.C	1,600,000	1,600,000	1,723,491	1,600,000					6.470	6.470	MON	4,601	103,520	11/20/2024	04/15/2046	15,693
54208J-AA-3	LONDON OPERATIONS LLC		1.C PL	20,000,000	20,000,000	20,372,644	20,000,000					5.700	5.700	MAY	886,667		03/21/2025	03/24/2050	21,140,000
62927#-AA-4	NFL VENTURES LP		1.E FE	2,577,284	2,577,284	2,573,002	2,577,284					3.860	3.860	OCT	21,002	99,483	12/17/2013	10/15/2028	229,540
62927#-AN-6	NFL VENTURES LP		1.E FE	5,251,504	5,251,504	5,168,558	5,251,504					4.010	4.010	AO	44,457	210,585	10/15/2018	04/15/2035	234,640
62927#-AR-7	NFL VENTURES LP		1.E FE	5,938,864	5,938,864	5,255,137	5,938,864					3.540	3.540	AO	44,383	210,236	10/15/2019	04/15/2045	174,830

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
62927#-AS-5	NFL VENTURES LP		1.E FE	5,298,249	5,298,249	4,988,145	5,298,249					3.020	3.020	AO	33,779	160,007	09/02/2020	04/15/2035	247,907
62927#-AT-3	NFL VENTURES LP		1.E FE	2,947,982	2,947,982	2,582,075	2,947,982					3.420	3.420	AO	21,284	100,821	09/02/2020	04/15/2045	93,082
73019#-AA-0	PNC EQUIPMENT FINANCE LLC		1.D	168,813	168,813	167,198	168,813					3.000	3.000	MS	1,519	5,064	09/13/2012	09/13/2027	4,971
73019#-AB-8	PNC EQUIPMENT FINANCE LLC		1.D	173,415	173,415	171,756	173,415					3.000	3.000	MS	1,561	5,202	09/13/2012	09/13/2027	5,107
73019#-AC-6	PNC EQUIPMENT FINANCE LLC		1.D	160,010	160,010	158,479	160,010					3.000	3.000	MS	1,440	4,800	09/13/2012	09/13/2027	4,712
73019#-AD-4	PNC EQUIPMENT FINANCE LLC		1.D	933,408	933,408	923,551	933,408					3.050	3.050	MN	3,638	28,469	11/15/2012	11/15/2027	27,076
743526-AA-5	PROJECT DIXIE (MARKHAM IL) LEASE-		1.D	7,276,049	7,276,049	6,299,676	7,276,049					2.980	2.980	MON	12,648	216,826	11/13/2020	10/10/2041	134,924
74353*-AA-6	AMAZON.COM SERVICES LLC		1.D	3,318,392	3,318,392	2,806,606	3,318,392					2.695	2.695	MON	5,217	89,430	03/10/2021	11/10/2041	173,188
74359*-AA-0	PROJECT FLYWHEEL LEASE-BACKED PASS		1.D IF	7,460,134	7,386,271	7,981,802	7,459,153		(981)			5.890	5.791	MON	25,378	116,014	09/04/2025	05/10/2047	442,513
75916#-AB-7	92-54 QB HOUSING DEV FUND CORP		1.E Z	7,784,071	7,784,071	7,848,114	7,784,071					5.320	5.320	MON	18,405	414,113	08/03/2022	10/15/2054	43,053
78616#-AD-0	SACRAMENTO DOWNTOWN ARENA LLC		2.C PL	21,027,000	21,027,000	21,764,181	21,027,000					6.540	6.540	JJ	687,583	362,891	03/26/2025	07/01/2046	2,409,150
830505-AZ-6	SKANDINAVISKA ENSKILDA BANKEN AB		1.D FE	4,429,211	4,440,000	4,505,977	4,435,668		3,482			5.125	5.212	MS	73,322	227,550	02/27/2024	03/05/2027	4,553,775
85209@-AA-6	BUILD TO FRUIT PROPERTY LLC		2.A IF	28,429,107	28,429,107	30,670,694	28,429,107					6.120	6.120	MON	77,327	666,618	12/15/2025	09/15/2036	24,813,787
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC		1.F PL	6,143,264	6,143,264	5,930,539	6,143,264					4.920	4.920	MON	25,187	302,249	07/03/2018	07/01/2048	53,626
901857-AB-8	2 BROADWAY LLC (MBIA)		1.A	5,590,216	5,613,729	6,062,378	5,607,935		1,798			8.310	8.357	MS	137,359	466,501	06/13/2000	09/15/2029	837,077
90782L-AA-6	UNION PACIFIC RAILROAD COMPANY 201		1.D FE	3,499,879	3,515,802	3,296,264	3,508,387		1,850			2.495	2.559	MN	12,671	87,719	05/03/2016	11/09/2029	1,962,503
90932P-AA-6	UNITED AIRLINES UAL_14-1-A		1.G FE	1,844,302	1,844,302	1,843,985	1,844,302					4.000	4.000	AO	16,394	73,772	03/24/2014	10/11/2027	806,856
98984*-AA-2	SFG SCHAUMBURG 1 LLC		1.C	53,693,844	53,426,711	53,373,770	53,572,767		(17,075)			4.918	4.872	MON	116,779	2,627,526	09/02/2014	11/15/2037	579,258
C6802@-AB-8	OILERS ENTERTAINMENT GROUP CANADA		2.B PL	6,937,874	7,222,324	7,065,915	7,222,324				284,449	5.070	5.070	MJSD	1,017	297,216	03/06/2025	06/30/2051	147,226
G58Y41-AA-1	MAPLE CONNECT ISSUER LP		2.A PL	33,200,000	33,200,000	34,417,132	33,200,000					6.350	6.350	MJSD	169,827	591,467	06/20/2025	09/02/2050	509,026
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)				1,149,654,973	1,148,564,095	1,162,639,604	1,149,820,307		(19,734)		284,449	XXX	XXX	XXX	7,553,901	41,790,307	XXX	XXX	644,713,773
00122#-AB-5	AEW CORE PROPERTY TRUST HOLDING LP		2.B	37,800,000	37,800,000	36,714,788	37,800,000					4.270	4.270	MON	112,087	1,479,555	03/06/2019	03/06/2031	37,934,505
00122#-AC-3	AEW CORE PROPERTY TRUST HOLDING LP		2.B	17,400,000	17,400,000	15,186,753	17,400,000					3.520	3.520	MON	10,208	612,480	09/25/2019	09/25/2034	17,451,040
00122#-AD-1	AEW CORE PROPERTY TRUST HOLDING LP		2.B	8,600,000	8,600,000	7,178,758	8,600,000					2.700	2.700	MON	19,350	232,200	11/01/2021	11/01/2033	7,015,750
008513-AA-1	AGREE LP		2.A FE	5,310,661	5,900,000	5,525,561	5,389,217		78,556			2.900	4.969	AO	42,775	171,100	02/27/2025	10/01/2030	5,985,550
008513-AB-9	AGREE LP		2.A FE	49,633	50,000	47,656	49,869		53			2.000	2.110	JD	44	1,000	05/05/2021	06/15/2028	50,500
008513-AC-7	AGREE LP		2.A FE	1,723,526	1,800,000	1,555,385	1,742,883		6,096			2.600	3.026	JD	2,080	46,800	11/29/2022	06/15/2033	1,823,400
008513-AD-5	AGREE LP		2.A FE	12,866,519	13,093,000	13,192,805	12,933,035		23,101			4.800	5.014	AO	157,116	628,464	02/03/2023	10/01/2032	13,407,232
008513-AE-3	AGREE LP		2.A FE	11,755,693	11,875,000	12,438,678	11,771,535		9,268			5.625	5.757	JD	29,688	667,969	05/06/2024	06/15/2034	12,208,984
015271-AH-2	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	3,023,475	2,950,000	2,949,998	2,949,693		(1,706)			4.300	4.112	JJ	58,492	126,850	11/29/2022	01/15/2026	3,013,425
015271-AJ-8	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	5,350,056	5,375,000	5,367,262	5,372,670		2,833			3.950	3.993	JJ	97,900	212,313	12/16/2016	01/15/2027	5,481,156
015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	6,052,288	6,050,000	6,025,095	6,051,373		(161)			3.950	3.936	JJ	110,194	238,975	02/23/2017	01/15/2028	6,169,488
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	3,547,018	3,550,000	3,572,845	3,549,173		457			4.700	4.706	JJ	83,425	166,850	06/12/2018	07/01/2030	3,633,425
015271-AP-4	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	8,602,659	8,798,000	8,787,036	8,782,117		53,630			3.800	4.434	AO	70,580	334,324	11/29/2022	04/15/2026	8,608,512
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	1,697,603	1,700,000	1,590,825	1,698,817		188			3.375	3.389	FA	21,675	57,375	07/08/2019	08/15/2031	1,627,000
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	1,876,460	1,700,000	1,272,907	1,852,854		(4,149)			4.000	3.440	FA	28,333	68,000	09/03/2019	02/01/2050	1,734,000
015271-AU-3	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	2,198,526	2,200,000	2,231,124	2,199,329		293			4.900	4.907	JD	4,791	107,800	03/23/2020	12/15/2030	2,253,900
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	1,001,550	1,100,000	901,750	1,033,137		8,414			1.875	2.828	FA	8,594	20,625	02/02/2022	02/01/2033	857,969
015271-AW-9	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	4,476,279	4,600,000	3,895,521	4,511,742		11,463			2.000	2.283	MN	10,989	92,000	11/29/2022	05/18/2032	4,393,500
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	8,103,352	9,190,000	5,639,745	8,149,654		20,122			3.000	3.633	MN	32,931	275,700	02/01/2024	05/18/2051	9,226,350
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	2,243,160	2,250,000	1,929,523	2,245,127		517			2.950	2.980	MS	19,544	66,375	02/02/2022	03/15/2034	1,725,075
015271-AZ-2	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	1,493,625	1,500,000	1,023,204	1,494,704		140			3.550	3.571	MS	15,679	53,250	02/02/2022	03/15/2052	1,475,738
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	7,778,757	7,760,000	7,482,313	7,777,788		(1,527)			4.750	4.719	AO	77,816	368,600	02/02/2023	04/15/2035	7,944,300
015271-BB-4	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	7,264,996	7,310,000	6,393,629	7,267,909		690			5.150	5.190	AO	79,476	376,465	02/03/2023	04/15/2053	7,498,233

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
015271-BD-0	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	3,844,922	3,870,000	3,639,245	3,846,507		329			5.625	5.668	MN	27,816	217,688	08/14/2024	05/15/2054	3,978,844
024016-AE-9	AMERICAN ASSETS TRUST LP		2.B FE	13,200,000	13,200,000	12,674,008	13,200,000					4.240	4.240	MN	59,077	559,680	05/23/2017	05/23/2029	13,479,840
02666T-AA-5	AMERICAN HOMES 4 RENT LP		2.B FE	855,450	900,000	902,017	877,977		9,625			4.250	5.488	FA	14,450	38,250	07/21/2023	02/15/2028	919,125
02666T-AC-1	AMERICAN HOMES 4 RENT LP		2.B FE	8,108,201	8,200,000	7,339,201	8,147,308		9,391			2.375	2.500	JJ	89,801	194,750	06/30/2021	07/15/2031	6,324,219
02666T-AE-7	AMERICAN HOMES 4 RENT LP		2.B FE	9,346,885	10,330,000	9,772,633	9,616,564		98,398			3.625	4.908	AO	79,053	374,463	02/03/2023	04/15/2032	10,517,231
03027X-AJ-9	AMERICAN TOWER CORPORATION		2.A FE	4,496,515	4,594,000	4,594,865	4,589,967		32,388			4.400	5.137	FA	76,362	202,136	12/20/2022	02/15/2026	4,695,068
03027X-AY-6	AMERICAN TOWER CORPORATION		2.A FE	8,979,848	11,625,000	8,667,192	8,989,424		9,576			3.700	5.405	AO	90,804		10/28/2025	10/15/2049	11,840,063
03027X-BD-1	AMERICAN TOWER CORPORATION		2.A FE	10,637,929	16,100,000	10,620,072	10,728,845		84,036			3.100	5.628	JD	22,182	499,100	03/05/2025	06/15/2050	16,349,550
03027X-BM-1	AMERICAN TOWER CORPORATION		2.A FE	2,445,272	2,450,000	2,252,542	2,447,419		514			2.700	2.722	AO	13,965	66,150	03/24/2021	04/15/2031	2,483,075
03027X-BR-0	AMERICAN TOWER CORPORATION		2.A FE	13,244,100	15,000,000	14,726,990	14,571,170		581,038			1.450	5.650	MS	64,042	217,500	08/16/2023	09/15/2026	15,108,750
03027X-CC-2	AMERICAN TOWER CORPORATION		2.A FE	10,154,200	10,000,000	10,284,639	10,101,871		(38,014)			5.250	4.807	JJ	242,083	525,000	08/07/2024	07/15/2028	10,262,500
03027X-CE-8	AMERICAN TOWER CORPORATION		2.A FE	6,581,470	6,680,000	6,975,436	6,622,859		17,690			5.800	6.129	MN	49,506	387,440	10/04/2023	11/15/2028	6,873,720
03027X-CF-5	AMERICAN TOWER CORPORATION		2.A FE	2,973,136	3,090,000	3,305,975	2,994,546		9,447			5.900	6.406	MN	23,295	182,310	10/04/2023	11/15/2033	3,181,155
03027X-CG-3	AMERICAN TOWER CORPORATION		2.A FE	3,068,028	2,975,000	3,063,287	3,042,270		(19,940)			5.200	4.398	FA	58,442	154,700	09/12/2024	02/15/2029	3,052,350
03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER		2.B FE	9,900,000	9,900,000	9,898,575	9,900,000					4.680	4.680	JJ	222,651	463,320	12/04/2018	01/08/2026	10,131,660
03063#-AB-0	AMERICOLD REALTY OPERATING PARTNER		2.B FE	16,100,000	16,100,000	15,958,393	16,100,000					4.860	4.860	JJ	376,016	782,460	12/04/2018	01/08/2029	16,491,230
03063#-AD-6	AMERICOLD REALTY OPERATING PARTNER		2.B FE	28,168,148	26,894,917	23,475,282	26,894,917				3,181,966	1.620	1.620	JJ	210,587	410,795	12/30/2020	01/07/2031	21,548,137
03063U-AB-7	AMERICOLD REALTY OPERATING PARTNER		2.B FE	4,993,100	5,000,000	5,040,566	4,994,198		1,098			5.600	5.622	MN	35,778	172,667	03/25/2025	05/15/2032	5,140,000
04208*-AA-0	ARMADA HOFFLER L.P.		2.B PL	10,000,000	10,000,000	10,098,900	10,000,000					5.570	5.570	JJ	246,008		07/22/2025	07/22/2028	10,278,500
04208*-AB-8	ARMADA HOFFLER L.P.		2.B PL	20,600,000	20,600,000	20,706,190	20,600,000					5.780	5.780	JJ	525,884		07/22/2025	07/22/2030	21,195,340
04208*-AC-6	ARMADA HOFFLER L.P.		2.B PL	36,800,000	36,800,000	37,482,918	36,800,000					6.090	6.090	JJ	989,828		07/22/2025	07/22/2032	37,920,560
053484-AB-7	AVALONBAY COMMUNITIES INC		1.G FE	7,790,718	7,800,000	6,850,380	7,794,283		880			2.050	2.063	JJ	73,732	159,900	09/08/2021	01/15/2032	7,475,850
05348E-AX-7	AVALONBAY COMMUNITIES INC	LS	1.G FE	6,871,663	6,874,000	6,849,042	6,874,000					2.950	2.947	MN	25,911	202,783	05/04/2016	05/11/2026	6,975,392
05348E-AY-5	AVALONBAY COMMUNITIES INC	LS	1.G FE	2,994,658	3,004,000	2,980,443	3,003,253		924			2.900	2.932	AO	18,391	87,116	09/26/2016	10/15/2026	3,047,558
05348E-AZ-2	AVALONBAY COMMUNITIES INC		1.G FE	6,473,675	6,500,000	5,190,142	6,478,968		645			3.900	3.923	AO	53,517	253,500	09/26/2016	10/15/2046	6,626,750
05348E-BA-6	AVALONBAY COMMUNITIES INC		1.G FE	3,325,770	3,000,000	2,977,095	3,068,320		(59,999)			3.350	1.300	MN	12,842	100,500	08/10/2021	05/15/2027	1,016,750
05348E-BB-4	AVALONBAY COMMUNITIES INC		1.G FE	10,909,110	11,900,000	9,863,173	10,913,851		4,691			4.150	4.756	JJ	246,925	207,500	10/28/2025	07/01/2047	12,146,925
05348E-BC-2	AVALONBAY COMMUNITIES INC		1.G FE	60,681	61,000	60,128	60,937		34			3.200	3.253	JJ	900	1,952	11/10/2017	01/15/2028	61,976
05348E-BE-8	AVALONBAY COMMUNITIES INC		1.G FE	863,542	1,020,000	870,306	869,999		3,368			4.350	5.503	AO	9,367	44,370	01/25/2024	04/15/2048	1,042,185
05348E-BG-3	AVALONBAY COMMUNITIES INC		1.G FE	449,519	450,000	417,467	449,799		61			2.300	2.311	MS	3,450	10,350	02/10/2020	03/01/2030	455,175
05646#-AA-3	BREP IX-NAV-TL	0	1.G PL	20,000,000	20,000,000	20,000,000	20,000,000					6.716	9.271	MON	118,364	953,361	04/21/2025	03/28/2030	4,816,327
06759*-AA-8	BARINGS CORE PROPERTY FUND REIT II		2.C	8,100,000	8,100,000	7,387,036	8,100,000					3.470	3.470	MS	78,075	281,070	03/21/2022	03/21/2032	8,037,065
06759*-AB-6	BARINGS CORE PROPERTY FUND REIT II		2.C	12,200,000	12,200,000	11,609,876	12,200,000					3.330	3.330	MS	112,850	406,260	07/06/2022	07/06/2029	12,098,135
09261#-AB-7	BLACKROCK CORE FUND OPERATING PART		2.C	25,300,000	25,300,000	23,928,052	25,300,000					4.150	4.150	MN	122,494	1,049,950	05/19/2022	05/19/2032	25,314,600
10112R-AX-2	BOSTON PROPERTIES LP		2.B FE	7,909,163	7,956,000	7,950,148	7,955,235		10,027			3.650	3.763	FA	120,997	290,394	11/29/2022	02/01/2026	8,101,197
10112R-AY-0	BOSTON PROPERTIES LP		2.B FE	8,922,269	9,206,000	9,110,194	9,179,778		34,248			2.750	3.130	AO	63,291	253,165	11/08/2017	10/01/2026	9,332,583
10112R-BA-1	BOSTON PROPERTIES LP		2.B FE	16,362,672	16,606,000	16,721,516	16,419,803		48,719			4.500	4.917	JD	62,273	747,270	03/19/2025	12/01/2028	16,877,385
10112R-BB-9	BOSTON PROPERTIES LP		2.B FE	17,709,849	19,098,000	18,496,005	18,346,766		195,745			3.400	4.616	JD	18,037	649,332	07/14/2022	06/21/2029	19,422,666
10112R-BC-7	BOSTON PROPERTIES LP		2.B FE	1,299,402	1,300,000	1,219,935	1,299,800		80			2.900	2.904	MS	11,101	37,700	08/19/2019	03/15/2030	1,318,850
10112R-BD-5	BOSTON PROPERTIES LP		2.B FE	3,444,825	3,450,000	3,238,654	3,447,355		471			3.250	3.267	JJ	47,030	112,125	05/01/2020	01/30/2031	3,506,063
10112R-BE-3	BOSTON PROPERTIES LP		2.B FE	6,516,205	6,700,000	5,852,707	6,569,595		17,031			2.550	2.851	AO	42,713	170,850	11/29/2022	04/01/2032	6,228,413
10112R-BF-0	BOSTON PROPERTIES LP		2.B FE	8,117,420	8,600,000	7,126,338	8,240,317		37,551			2.450	2.997	AO	52,675	210,700	08/11/2022	10/01/2033	8,249,838
10112R-BG-8	BOSTON PROPERTIES LP		2.B FE	3,324,722	3,180,000	3,326,872	3,283,724		(40,998)			6.750	4.871	JD	17,888	214,650	03/20/2025	12/01/2027	3,287,325
105340-AQ-6	BRANDYWINE OPERATING PARTNERSHIP L		3.A FE	7,702,447	7,850,000	7,694,571	7,816,546		16,786			3.950	4.185	MN	39,621	310,075	05/02/2018	11/15/2027	8,005,038
11120V-AC-7	BRIXMOR OPERATING PARTNERSHIP LP		2.B FE	2,826,798	2,980,000	2,978,231	2,957,311		47,827			4.125	5.845	JD	5,463	122,925	02/15/2023	06/15/2026	3,041,463

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
11120V-AE-3	BRIXMOR OPERATING PARTNERSHIP LP		2.B FE	4,257,387	4,300,000	4,287,843	4,294,278		4,815			3.900	4.014	MS	49,378	167,700	03/01/2017	03/15/2027	4,383,850
11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP LP		2.B FE	14,653,880	14,700,000	14,648,192	14,580,611		19,564			4.125	4.360	MN	77,481	606,375	03/28/2025	05/15/2029	15,003,188
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP		2.B FE	22,239,530	23,348,000	23,034,330	22,538,911		142,185			4.050	4.911	JJ	472,797	695,547	03/20/2025	07/01/2030	23,820,797
11120V-AK-9	BRIXMOR OPERATING PARTNERSHIP LP		2.B FE	7,049,137	7,590,000	7,289,317	7,179,246		130,110			2.250	4.818	AO	42,694	170,775	03/25/2025	04/01/2028	7,675,388
11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP LP		2.B FE	1,868,906	1,875,000	1,687,750	1,871,473		576			2.500	2.536	FA	17,578	46,875	08/11/2021	08/16/2031	1,898,438
11134#-AA-0	BROADSTONE NET LEASE LLC		2.B FE	8,100,000	8,100,000	8,134,473	8,100,000					4.840	4.840	AO	79,497	392,040	04/18/2017	04/18/2027	7,066,980
12470@-AA-2	CA & NY PROPERTY SALE REIT 2 LLC		2.A YE	44,100,000	44,100,000	41,431,308	44,100,000					2.930	2.930	AO	315,854	1,292,130	10/03/2019	10/03/2029	44,746,065
12470@-AB-0	CA & NY PROPERTY SALE REIT 2 LLC		2.A	11,100,000	11,100,000	10,012,232	11,100,000					3.030	3.030	AO	82,214	336,330	10/03/2019	10/03/2031	11,268,165
12610#-AA-1	CBRE US CORE PARTNERS REIT OP LP		2.B	22,000,000	22,000,000	20,981,757	22,000,000					3.380	3.380	AO	125,999	743,600	10/30/2019	10/30/2029	22,371,800
12610#-AG-8	CBRE U.S. CORE PARTNERS REIT OPERA		2.B	4,400,000	4,400,000	3,867,216	4,400,000					2.680	2.680	JJ	56,995	117,920	01/06/2022	01/07/2032	3,648,240
12737#-AA-9	CSFV CORE II LLC		1.F PL	16,500,000	16,500,000	15,028,423	16,500,000					2.770	2.770	AO	114,263	457,050	04/01/2021	04/01/2031	14,396,670
12737#-AB-7	CSFV CORE II LLC		1.F PL	3,700,000	3,700,000	3,227,989	3,700,000					2.920	2.920	AO	27,010	108,040	04/01/2021	04/01/2033	3,246,720
12737#-AE-1	CSFV CORE II LLC		1.F PL	50,000,000	50,000,000	50,654,378	50,000,000					4.880	4.880	AO	501,556	2,440,000	10/17/2024	10/17/2029	51,220,000
133131-AW-2	CAMDEN PROPERTY TRUST	LS	1.G FE	3,497,383	3,505,000	3,519,398	3,503,565		1,051			4.100	4.116	AO	30,338	143,705	10/04/2018	10/15/2028	3,474,803
133131-AY-8	CAMDEN PROPERTY TRUST		1.G FE	7,349,373	9,220,000	6,522,423	7,421,955		34,562			3.350	4.636	MN	51,478	308,870	09/11/2024	11/01/2049	9,374,435
133131-AZ-5	CAMDEN PROPERTY TRUST		1.G FE	49,965	50,000	47,219	49,986		5			2.800	2.807	MN	179	1,400	04/16/2020	05/15/2030	50,700
133131-BA-9	CAMDEN PROPERTY TRUST		1.G FE	16,509,505	16,510,000	16,741,382	16,509,853		166			5.850	5.851	MN	155,607	965,835	10/31/2023	11/03/2026	16,992,918
151895-D#-3	CENTERPOINT PROPERTIES TRUST		1.G FE	26,600,000	26,600,000	26,443,630	26,600,000					4.140	4.140	AO	266,133	1,101,240	06/22/2018	04/04/2028	12,758,750
151895-D@-5	CENTERPOINT PROPERTIES TRUST		1.G FE	7,800,000	7,800,000	7,762,448	7,800,000					3.750	3.750	FA	102,375	292,500	08/25/2016	08/25/2026	7,742,500
151895-E#-2	CENTERPOINT PROPERTIES TRUST		1.G FE	2,900,000	2,900,000	2,655,999	2,900,000					2.830	2.830	AO	14,362	82,070	10/29/2020	10/28/2030	2,028,300
151895-E*-6	CENTERPOINT PROPERTIES TRUST		1.G FE	8,000,000	8,000,000	7,583,632	8,000,000					3.220	3.220	MN	39,356	257,600	11/06/2019	11/06/2029	7,620,750
151895-F*-5	CENTERPOINT PROPERTIES TRUST		1.G FE	1,400,000	1,400,000	1,218,896	1,400,000					2.930	2.930	JJ	19,143	41,020	01/13/2021	01/13/2033	1,014,650
151895-F@-3	CENTERPOINT PROPERTIES TRUST		1.G FE	25,000,000	25,000,000	25,105,441	25,000,000					4.690	4.690	JJ	543,910	1,172,500	07/14/2022	07/14/2027	25,586,250
171653-AA-6	CIBANCO SA INSTITUCION 4.375% 22 JUL 203		3.A FE	5,174,434	5,990,000	5,271,200	5,364,004		81,390			4.375	6.527	JJ	115,744	241,063	03/26/2025	07/22/2031	5,916,656
18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI		2.A	2,600,000	2,600,000	2,578,788	2,600,000					3.770	3.770	MN	16,337	98,020	05/01/2017	05/01/2027	2,139,585
18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI		2.A	3,000,000	3,000,000	2,960,498	3,000,000					3.820	3.820	MN	19,100	114,600	05/01/2017	05/01/2028	2,445,840
18055#-AZ-5	CLARION LION PROPERTIES FUND HOLDI		2.A	5,800,000	5,800,000	5,658,571	5,800,000					3.870	3.870	MN	37,410	224,460	05/01/2017	05/01/2029	4,790,945
18055#-BB-7	CLARION LION PROPERTIES FUND HOLDI		2.A	4,200,000	4,200,000	4,146,537	4,200,000					4.390	4.390	FA	76,825	184,380	02/01/2019	02/01/2030	4,292,190
18055#-BC-5	CLARION LION PROPERTIES FUND HOLDI		2.A	3,900,000	3,900,000	3,813,394	3,900,000					4.440	4.440	FA	72,150	173,160	02/01/2019	02/01/2031	3,986,580
18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI		2.A	2,900,000	2,900,000	2,894,248	2,900,000					4.330	4.330	MN	20,928	125,570	05/01/2019	05/01/2028	2,962,785
18055#-BE-1	CLARION LION PROPERTIES FUND HOLDI		2.A	4,200,000	4,200,000	4,165,544	4,200,000					4.400	4.400	MN	30,800	184,800	05/01/2019	05/01/2029	4,292,400
18055#-BF-8	CLARION LION PROPERTIES FUND HOLDI		2.A	5,900,000	5,900,000	5,829,145	5,900,000					4.450	4.450	MN	43,758	262,550	05/01/2019	05/01/2030	6,031,275
18055#-CA-8	CLARION LION PROPERTIES FUND HOLDI		2.A	30,000,000	30,000,000	30,503,490	30,000,000					5.692	5.692	MJSD	147,052	1,894,726	06/01/2023	06/01/2028	30,426,926
18055#-CE-0	CLARION LION PROPERTIES FUND HOLDI		2.A	12,500,000	12,500,000	12,851,075	12,500,000					6.304	6.304	FMAN	133,519	862,950	02/01/2024	02/01/2029	12,696,995
18055#-CL-4	CLARION LION PROPERTIES FUND HOLDI		2.A Z	3,200,000	3,200,000	3,208,112	3,200,000					5.530	5.530	MN	14,747		12/01/2025	12/01/2035	3,288,480
22003B-AL-0	CORPORATE OFFICE PROPERTIES LP		2.C FE	3,429,852	3,450,000	3,434,801	3,449,201		3,845			2.250	2.364	MS	22,856	77,625	09/10/2020	03/15/2026	3,488,813
22003B-AM-8	CORPORATE OFFICE PROPERTIES LP		2.C FE	8,430,535	8,500,000	7,760,953	8,462,044		7,006			2.750	2.842	AO	49,347	233,750	03/03/2021	04/15/2031	8,363,438
22003B-AN-6	CORPORATE OFFICE PROPERTIES LP		2.C FE	6,298,299	6,300,000	5,887,073	6,299,307		219			2.000	2.004	JJ	58,100	126,000	08/02/2021	01/15/2029	4,090,500
22003B-AP-1	CORPORATE OFFICE PROPERTIES LP		2.C FE	6,312,579	7,790,000	6,660,149	6,593,547		110,926			2.900	5.112	JD	18,826	225,910	04/27/2023	12/01/2033	6,939,180
22822V-AC-5	CROWN CASTLE INTERNATIONAL CORP		2.B FE	15,457,728	16,185,000	16,148,599	16,082,080		218,028			3.700	5.128	JD	26,615	598,845	08/16/2023	06/15/2026	16,484,423
22822V-AN-1	CROWN CASTLE INTERNATIONAL CORP		2.B FE	8,434,030	8,450,000	8,057,415	8,443,331		1,684			3.100	3.122	MN	33,471	261,950	08/01/2019	11/15/2029	8,580,975
22822V-AT-8	CROWN CASTLE INTERNATIONAL CORP		2.B FE	1,497,450	1,500,000	1,341,012	1,498,719		237			2.250	2.268	JJ	15,563	33,750	06/04/2020	01/15/2031	1,516,875
22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP		2.B FE	18,546,010	21,235,000	20,884,663	20,745,105		874,211			1.050	5.459	JJ	102,813	222,968	10/24/2023	07/15/2026	21,346,484
22822V-AW-1	CROWN CASTLE INTERNATIONAL CORP		2.B FE	3,434,337	3,450,000	3,047,600	3,441,577		1,603			2.100	2.149	AO	18,113	72,450	02/08/2021	04/01/2031	3,183,075
22822V-AX-9	CROWN CASTLE INC		2.B FE	1,693,650	2,390,000	1,747,054	1,743,307		26,406			2.900	5.554	AO	17,328	69,310	01/25/2024	04/01/2041	2,424,655

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
22822V-AY-7	CROWN CASTLE INTERNATIONAL CORP		2.B FE	3,191,776	3,200,000	2,863,364	3,195,224		794			2.500	2.529	JJ	36,889	80,000	06/15/2021	07/15/2031	3,240,000
22822V-AZ-4	CROWN CASTLE INC		2.B FE	3,932,792	4,350,000	4,287,850	4,194,233		121,335			2.900	6.029	MS	37,144	126,150	10/06/2023	03/15/2027	4,413,075
22822V-BC-4	CROWN CASTLE INC		2.B FE	4,136,440	4,140,000	4,182,165	4,138,177		1,050			5.100	5.107	MN	35,190	211,140	04/24/2023	05/01/2033	4,245,570
22966R-AD-8	CUBESMART LP		2.B FE	4,806,516	4,856,000	4,824,189	4,852,339		5,479			3.125	3.237	MS	50,583	151,750	12/15/2016	09/01/2026	4,931,875
22966R-AE-6	CUBESMART		2.B FE	62,702	63,000	63,204	62,925		44			4.375	4.416	FA	1,041	2,756	01/25/2019	02/15/2029	64,378
22966R-AG-1	CUBESMART LP		2.B FE	5,498,607	5,550,000	4,914,089	5,523,370		5,098			2.000	2.099	FA	41,933	111,000	09/29/2020	02/15/2031	5,605,500
22966R-AJ-5	CUBESMART LP		2.B FE	2,629,304	2,650,000	2,347,071	2,637,073		1,925			2.500	2.587	FA	25,028	66,250	11/18/2021	02/15/2032	2,480,625
22966R-AK-2	CUBESMART LP		2.B FE	3,980,226	3,965,000	3,976,405	3,980,226					5.125	5.073	MN	73,945		10/02/2025	11/01/2035	4,066,603
23134@-AA-7	CURBLINE PROPERTIES LP		2.B FE	9,800,000	9,800,000	10,054,177	9,800,000					5.580	5.580	MS	179,242		09/03/2025	09/03/2030	10,073,420
23134@-AB-5	CURBLINE PROPERTIES LP		2.B FE	4,600,000	4,600,000	4,774,732	4,600,000					5.870	5.870	MS	88,507		09/03/2025	09/03/2032	4,735,010
26884A-AD-5	ERP OPERATING LP		1.G FE	569,000	500,000	508,613	503,779		(5,742)			7.570	6.310	FA	14,299	37,850	08/29/2006	08/15/2026	518,925
26884A-BB-8	ERP OPERATING LIMITED PARTNERSHIP		1.G FE	10,151,021	10,150,000	9,063,384	10,032,144		(433)			4.500	4.544	JJ	228,375	426,938	03/31/2025	07/01/2044	10,378,375
26884A-BE-2	ERP OPERATING LIMITED PARTNERSHIP		1.G FE	8,983,531	9,425,000	8,282,790	9,000,623		9,766			4.500	4.849	JD	35,344	424,125	03/31/2025	06/01/2045	9,637,063
26884A-BF-9	ERP OPERATING LP		1.G FE	5,091,051	5,162,000	5,119,163	5,155,415		7,672			2.850	3.002	MN	24,520	147,117	12/15/2016	11/01/2026	5,235,559
26884A-BG-7	ERP OPERATING LP		1.G FE	9,903,226	10,347,000	10,248,637	10,201,287		87,708			3.250	4.163	FA	140,116	336,278	06/15/2022	08/01/2027	10,515,139
26884A-BH-5	ERP OPERATING LP		1.G FE	10,416,867	11,700,000	9,463,205	10,440,471		8,012			4.000	4.792	FA	195,000	184,000	10/28/2025	08/01/2047	11,934,000
26884A-BL-6	ERP OPERATING LP		1.G FE	4,330,734	4,349,000	4,196,915	4,342,309		2,153			3.000	3.047	JJ	65,235	130,470	06/17/2019	07/01/2029	4,414,235
26884A-BN-2	ERP OPERATING LP		1.G FE	3,581,784	3,600,000	3,179,129	3,589,390		1,785			1.850	1.906	FA	27,750	66,600	08/03/2021	08/01/2031	2,371,738
26884U-AD-1	EPR PROPERTIES		2.C FE	4,416,336	4,140,000	4,146,636	4,188,692		(39,967)			4.500	3.466	JD	15,525	186,300	12/10/2019	06/01/2027	4,233,150
26884U-AE-9	EPR PROPERTIES		2.C FE	7,008,697	7,067,000	7,120,340	7,023,851		15,154			4.950	5.237	AO	73,850	349,817	02/26/2025	04/15/2028	7,241,908
26884U-AF-6	EPR PROPERTIES		2.C FE	8,726,784	8,800,000	8,530,047	8,770,213		7,526			3.750	3.851	FA	124,667	330,000	08/08/2019	08/15/2029	8,965,000
26884U-AG-4	EPR PROPERTIES		2.C FE	4,381,372	4,400,000	4,083,217	4,388,411		1,737			3.600	3.650	MN	20,240	158,400	10/13/2021	11/15/2031	4,021,100
27616#-AD-7	EASTERLY GOVERNMENT PROPERTIES LP		2.B FE	5,000,000	5,000,000	4,810,598	5,000,000					3.730	3.730	MS	56,468	186,500	09/12/2019	09/12/2029	5,093,250
27616#-AE-5	EASTERLY GOVERNMENT PROPERTIES LP		2.B FE	36,500,000	36,500,000	34,258,604	36,500,000					3.830	3.830	MS	423,268	1,397,950	09/12/2019	09/12/2031	37,198,975
27616#-AG-0	EASTERLY GOVERNMENT PROPERTIES LP		2.B FE	600,000	600,000	570,237	600,000					2.620	2.620	AO	3,362	15,720	10/14/2021	10/14/2028	607,860
27616#-AH-8	EASTERLY GOVERNMENT PROPERTIES LP		2.B FE	3,500,000	3,500,000	3,194,523	3,500,000					2.890	2.890	AO	21,635	101,150	10/14/2021	10/14/2030	3,043,350
27616#-AJ-4	EASTERLY GOVERNMENT PROPERTIES INC		2.B FE	3,000,000	3,000,000	3,201,719	3,000,000					6.560	6.560	MN	17,493	196,800	05/29/2024	05/29/2033	3,098,400
27616#-AK-1	EASTERLY GOVERNMENT PROPERTIES INC		2.B FE	1,500,000	1,500,000	1,601,590	1,500,000					6.560	6.560	FA	37,447	98,400	08/14/2024	08/14/2033	516,400
27731#-AK-1	EASTGROUP PROPERTIES INC		2.B	19,100,000	19,100,000	17,750,751	19,100,000					3.540	3.540	FA	255,431	676,140	08/15/2019	08/15/2031	19,438,070
27731#-AL-9	EASTGROUP PROPERTIES INC.		2.B	2,400,000	2,400,000	2,177,521	2,400,000					2.610	2.610	AO	13,398	62,640	10/14/2020	10/14/2030	2,431,320
27731#-AP-0	EASTGROUP PROPERTIES INC.		2.B	6,500,000	6,500,000	5,792,454	6,500,000					3.030	3.030	AO	38,843	196,950	04/20/2022	04/20/2032	5,583,325
27965#-AT-9	EDENS LP		2.A PL	89,500,000	89,500,000	86,620,841	89,500,000					3.850	3.850	JJ	1,550,588	3,445,750	07/19/2017	07/19/2029	91,222,875
27965#-AV-4	EDENS LP		2.B YE	5,000,000	5,000,000	5,085,795	5,000,000					5.620	5.620	FA	113,181	281,000	08/06/2024	08/06/2027	5,140,500
27965#-AW-2	EDENS LP		2.B YE	10,000,000	10,000,000	10,272,741	10,000,000					5.650	5.650	FA	227,569	565,000	08/06/2024	08/06/2028	10,282,500
27965#-AX-0	EDENS LP		2.B YE	13,000,000	13,000,000	13,431,494	13,000,000					5.760	5.760	FA	301,600	748,800	08/06/2024	08/06/2030	13,374,400
27965#-AY-8	EDENS LP		2.B YE	11,000,000	11,000,000	11,395,326	11,000,000					5.820	5.820	FA	257,858	640,200	08/06/2024	08/06/2031	11,320,100
27965#-AZ-5	EDENS LIMITED PARTNERSHIP		2.A PL	14,250,000	14,250,000	14,359,903	14,250,000					5.130	5.130	JJ	333,023		07/17/2025	07/17/2030	14,615,513
27965#-BA-9	EDENS LIMITED PARTNERSHIP		2.A PL	23,750,000	23,750,000	23,990,578	23,750,000					5.280	5.280	JJ	571,267		07/17/2025	07/17/2031	24,377,000
27965#-BB-7	EDENS LIMITED PARTNERSHIP		2.B Z	5,500,000	5,500,000	5,572,425	5,500,000					5.430	5.430	MS	79,640		09/25/2025	09/25/2032	5,649,325
292102-C#-5	EMPIRE STATE REALTY OP LP		2.A PL	3,700,000	3,700,000	3,889,917	3,700,000					7.200	7.200	JD	10,360	266,400	06/17/2024	06/17/2029	3,833,200
292102-D#-4	EMPIRE STATE REALTY OP LP		2.C Z	59,600,000	59,600,000	59,299,105	59,600,000					5.470	5.470	JJ	117,727		12/18/2025	01/07/2031	61,230,060
292102-D*-8	EMPIRE STATE REALTY OP LP		2.A PL	2,100,000	2,100,000	2,264,935	2,100,000					7.320	7.320	JD	5,978	153,720	06/17/2024	06/17/2031	2,176,860
29444U-BR-6	EQUINIX INC		2.A FE	8,951,580	9,000,000	8,590,428	8,982,787		7,008			2.000	2.083	MN	23,000	180,000	05/03/2021	05/15/2028	9,090,000
29444U-BS-4	EQUINIX INC		2.B FE	1,343,493	1,350,000	1,223,195	1,346,323		661			2.500	2.555	MN	4,313	33,750	05/03/2021	05/15/2031	1,012,500
29444U-BU-9	EQUINIX INC		2.B FE	2,437,113	2,450,000	2,358,017	2,441,542		1,374			3.900	3.963	AO	20,172	95,550	03/31/2022	04/15/2032	2,497,775

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
294752-A*-1	EQUITY ONE INC		1.G	10,800,000	10,800,000	10,776,898	10,800,000					3.810	3.810	MN	57,150	411,480	05/11/2016	05/11/2026	10,700,025
294752-A@-9	EQUITY ONE INC		1.G	15,900,000	15,900,000	15,856,369	15,900,000					3.910	3.910	FA	241,768	621,690	08/11/2016	08/11/2026	15,701,070
29717P-AQ-0	ESSEX PORTFOLIO LP		2.A FE	14,396,741	14,959,000	14,922,448	14,914,107		157,387			3.375	4.417	AO	106,583	504,866	02/22/2023	04/15/2026	15,211,433
29717P-AR-8	ESSEX PORTFOLIO LP		2.A FE	8,060,223	8,107,000	8,073,781	8,100,744		5,013			3.625	3.685	MN	48,980	293,879	04/03/2017	05/01/2027	8,253,939
29717P-AU-1	ESSEX PORTFOLIO LP		2.A FE	1,479,480	1,500,000	1,424,824	1,491,362		2,083			3.000	3.153	JJ	20,750	45,000	07/29/2019	01/15/2030	1,471,750
29717P-AV-9	ESSEX PORTFOLIO LP		2.A FE	3,885,492	3,900,000	3,482,499	3,892,101		1,251			2.650	2.686	MS	30,431	103,350	02/04/2020	03/15/2032	3,951,675
29717P-AY-3	ESSEX PROPERTY TRUST INC		2.A FE	13,422,105	13,500,000	12,827,508	13,474,903		11,340			1.700	1.788	MS	76,500	229,500	02/22/2021	03/01/2028	13,614,750
29717P-AZ-0	ESSEX PORTFOLIO LP		2.A FE	2,136,391	2,150,000	1,951,546	2,142,186		1,330			2.550	2.622	JD	2,437	54,825	05/17/2021	06/15/2031	1,924,225
30225V-A#-4	EXTRA SPACE STORAGE LP		2.A FE	13,500,000	13,500,000	12,928,252	13,500,000					3.470	3.470	AO	106,703	468,450	10/09/2019	10/09/2029	13,734,225
30225V-A*-8	EXTRA SPACE STORAGE LP		2.B	15,200,000	15,200,000	15,091,564	15,200,000					3.950	3.950	MS	200,133	600,400	08/24/2017	08/24/2027	15,500,200
30225V-A@-6	EXTRA SPACE STORAGE LP		2.B	14,400,000	14,400,000	14,385,969	14,400,000					4.390	4.390	JJ	287,984	632,160	07/17/2018	07/17/2028	14,716,080
30225V-AH-0	EXTRA SPACE STORAGE LP		2.B FE	2,497,125	2,500,000	2,471,579	2,498,570		405			3.900	3.919	AO	24,375	97,500	03/22/2022	04/01/2029	2,548,750
30225V-AJ-6	EXTRA SPACE STORAGE LP		2.B FE	6,787,964	6,800,000	7,027,417	6,794,196		2,354			5.700	5.741	AO	96,900	387,600	03/21/2023	04/01/2028	6,993,800
30225V-AL-1	EXTRA SPACE STORAGE LP		2.B FE	3,963,197	4,137,000	4,124,320	4,105,609		60,479			3.500	5.056	JJ	72,398	144,795	07/25/2023	07/01/2026	4,209,398
30225V-AM-9	EXTRA SPACE STORAGE LP		2.B FE	11,312,478	11,824,000	11,788,946	11,581,159		114,677			3.875	4.965	JD	20,364	458,180	07/25/2023	12/15/2027	12,053,090
30225V-AP-2	EXTRA SPACE STORAGE LP		2.B FE	2,142,466	2,150,000	1,947,596	2,144,927		1,034			2.200	2.252	AO	9,986	47,300	07/25/2023	10/15/2030	2,173,650
30225V-AQ-0	EXTRA SPACE STORAGE LP		2.B FE	8,533,923	8,600,000	7,652,564	8,552,211		7,581			2.400	2.504	AO	43,573	206,400	07/25/2023	10/15/2031	6,274,400
30225V-B@-5	EXTRA SPACE STORAGE LP		2.B	5,300,000	5,300,000	5,010,877	5,300,000					3.500	3.500	AO	46,375	185,500	10/01/2020	10/01/2030	5,087,500
313747-AV-9	FEDERAL REALTY OP LP		2.A FE	10,500,392	12,950,000	11,349,716	10,598,464		60,319			4.500	6.119	JD	48,563	582,750	04/02/2025	12/01/2044	13,241,375
313747-AX-5	FEDERAL REALTY OP LP		2.A FE	8,270,040	8,800,000	6,389,489	8,351,975		10,579			3.625	3.914	FA	132,917	319,000	03/30/2017	08/01/2046	8,959,500
313747-AY-3	FEDERAL REALTY OP LP		2.A FE	5,013,906	5,120,000	5,059,691	5,099,541		13,076			3.250	3.511	JJ	76,729	166,400	10/25/2018	07/15/2027	5,152,388
313747-AZ-0	FEDERAL REALTY OP LP		2.A FE	9,584,448	9,600,000	9,280,874	9,594,732		2,116			3.200	3.217	JD	13,653	307,200	06/04/2019	06/15/2029	9,753,600
313747-BB-2	FEDERAL REALTY OP LP		2.A FE	28,478,763	31,194,000	31,065,410	31,073,955		964,278			1.250	4.428	FA	147,305	389,925	07/13/2023	02/15/2026	31,388,963
313747-BC-0	FEDERAL REALTY OP LP		2.A FE	4,755,423	4,775,000	4,896,185	4,765,721		4,084			5.375	5.465	MN	42,776	256,656	04/10/2023	05/01/2028	4,903,328
313918-AA-2	FEDERAL REALTY OP LP		2.A FE	4,114,785	4,090,000	4,222,245	4,102,017		(6,671)			6.820	6.621	FA	116,224	278,938	10/11/2023	08/01/2027	4,229,469
32055R-A#-4	FIRST INDUSTRIAL LP		2.B FE	4,900,000	4,900,000	4,836,963	4,900,000					4.400	4.400	AO	42,521	215,600	04/20/2017	04/20/2029	4,190,200
32055R-A@-6	FIRST INDUSTRIAL LP		2.B FE	1,600,000	1,600,000	1,596,036	1,600,000					4.300	4.300	AO	13,569	68,800	04/20/2017	04/20/2027	817,200
32055R-B#-3	FIRST INDUSTRIAL LP		2.A FE	10,500,000	10,500,000	10,201,623	10,500,000					3.970	3.970	JJ	182,951	416,850	07/23/2019	07/23/2029	10,096,515
32055R-B*-7	FIRST INDUSTRIAL LP		2.B FE	13,200,000	13,200,000	13,031,367	13,200,000					3.860	3.860	FA	192,485	509,520	02/15/2018	02/15/2028	13,454,760
32055R-B@-5	FIRST INDUSTRIAL LP		2.B FE	15,300,000	15,300,000	14,768,843	15,300,000					3.960	3.960	FA	228,888	605,880	02/15/2018	02/15/2030	15,602,940
32055R-C*-6	FIRST INDUSTRIAL LP		2.B	800,000	800,000	726,380	800,000					2.740	2.740	MS	6,332	21,920	09/17/2020	09/17/2030	405,480
32055R-C@-4	FIRST INDUSTRIAL LP		2.A FE	4,200,000	4,200,000	3,646,059	4,200,000					2.840	2.840	MS	34,459	119,280	09/17/2020	09/17/2032	4,056,800
374297-E#-2	GETTY REALTY CORP.		2.C FE	10,700,000	10,700,000	9,390,385	10,700,000					3.650	3.650	FMAN	39,055	390,550	01/20/2023	01/20/2033	10,494,900
374297-E@-4	GETTY REALTY CORP.		2.C FE	10,500,000	10,500,000	9,302,519	10,500,000					3.450	3.450	FMAN	36,225	362,250	02/22/2022	02/22/2032	10,590,563
374297-F#-1	GETTY REALTY CORP.		2.C FE	25,000,000	25,000,000	25,049,576	25,000,000					5.700	5.700	FMAN	142,500	1,068,750	02/25/2025	02/22/2032	25,356,250
374297-F@-3	GETTY REALTY CORP.		2.C FE	50,000,000	50,000,000	49,979,712	50,000,000					5.520	5.520	FMAN	276,000	2,070,000	02/25/2025	09/12/2029	50,690,000
37654*-AB-7	GLADSTONE COMMERCIAL LP		2.C Z	27,900,000	27,900,000	28,261,479	27,900,000					5.990	5.990	JD	74,276		12/15/2025	12/15/2030	28,735,605
38242#-AC-8	GOODMAN NORTH AMERICAN PARTNERSHIP		2.B PL	3,100,000	3,100,000	2,914,452	3,100,000					2.400	2.400	JJ	36,167	74,400	01/06/2022	01/06/2029	2,833,600
38242#-AD-6	GOODMAN NORTH AMERICAN PARTNERSHIP		2.B PL	4,400,000	4,400,000	3,870,446	4,400,000					2.660	2.660	AO	26,659	117,040	10/28/2021	10/09/2031	4,053,200
38242#-AE-4	GOODMAN NORTH AMERICAN PARTNERSHIP		2.B PL	3,600,000	3,600,000	2,969,532	3,600,000					2.760	2.760	JJ	48,300	99,360	01/06/2022	01/06/2034	3,345,540
40414L-AE-9	HEALTHPEAK OP LLC		2.A FE	728,680	660,000	725,406	723,591		(2,723)			6.750	5.764	FA	18,563	44,550	01/29/2024	02/01/2041	682,275
40414L-AQ-2	HEALTHPEAK PROPERTIES INC		2.A FE	13,752,226	14,248,000	14,179,134	14,166,827		145,496			3.250	4.322	JJ	213,522	463,060	01/17/2023	07/15/2026	14,479,530
40414L-AR-0	HEALTHPEAK PROPERTIES INC		2.A FE	684,768	717,000	697,399	696,532		5,120			3.500	4.331	JJ	11,572	25,095	10/17/2023	07/15/2029	424,298
40495*-AD-0	HGIT PROPERTIES LP		2.B PL	30,475,666	30,653,159	28,641,576	30,653,159				177,493	4.060	4.060	MS	331,872		09/25/2025	09/25/2030	31,275,418
40495*-AE-8	HGIT PROPERTIES LP		2.B PL	40,634,221	40,870,879	37,721,164	40,870,879				236,658	4.340	4.340	MS	473,012		09/25/2025	09/25/2032	41,757,777

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
42225U-AD-6	HEALTHCARE TRUST OF AMERICA HOLDIN		2.B FE	19,306,354	19,798,000	19,692,103	19,694,290		161,482			3.500	4.331	FA	288,721	692,930	01/17/2023	08/01/2026	20,144,465
42225U-AG-9	HEALTHCARE TRUST OF AMERICA HOLDIN		2.B FE	3,288,714	3,300,000	3,137,098	3,295,146		1,087			3.100	3.138	FA	38,647	102,300	09/05/2019	02/15/2030	3,351,150
42225U-AH-7	HEALTHCARE TRUST OF AMERICA HOLDIN		2.B FE	4,563,016	4,600,000	4,040,348	4,580,809		3,680			2.000	2.085	MS	27,089	92,000	09/14/2020	03/15/2031	4,646,000
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP		2.B FE	3,964,831	4,700,000	4,275,497	4,263,169		91,773			2.400	4.872	MS	33,213	112,800	07/22/2022	03/15/2030	4,756,400
42225U-AM-6	HEALTHCARE REALTY HOLDINGS LP		2.B FE	1,568,629	1,950,000	1,685,849	1,702,215		41,080			2.050	4.841	MS	11,770	39,975	07/22/2022	03/15/2031	1,969,988
42250G-AA-1	HEALTHPEAK OP LLC		2.A FE	5,729,953	5,735,000	5,868,626	5,730,818		865			5.375	5.385	FA	116,452	154,984	02/24/2025	02/15/2035	5,889,128
42250P-AA-1	HEALTHPEAK PROPERTIES INC		2.A FE	3,599,210	3,500,000	3,319,014	3,548,034		(12,128)			3.000	2.603	JJ	48,417	105,000	07/12/2021	01/15/2030	3,197,250
42250P-AB-9	HEALTHPEAK PROPERTIES INC		2.A FE	1,597,620	1,500,000	1,391,019	1,552,881		(10,362)			2.875	2.098	JJ	19,885	43,125	07/08/2021	01/15/2031	1,166,531
42250P-AC-7	HEALTHPEAK PROPERTIES INC		2.A FE	9,987,700	10,000,000	9,709,538	9,997,532		2,246			1.350	1.373	FA	56,250	135,000	06/30/2021	02/01/2027	10,067,500
42250P-AD-5	HEALTHPEAK PROPERTIES INC		2.A FE	6,957,860	7,000,000	6,614,031	6,981,704		6,007			2.125	2.218	JD	12,396	148,750	11/15/2021	12/01/2028	7,074,375
42250P-AE-3	HEALTHPEAK PROPERTIES INC		2.A FE	17,113,094	17,030,000	17,480,821	17,095,277		(5,750)			5.250	5.178	JD	39,737	894,075	05/01/2023	12/15/2032	17,477,038
431282-AP-7	HIGHWOODS REALTY LP		2.C FE	10,886,101	10,987,000	10,912,534	10,974,471		11,111			3.875	3.976	MS	141,915	425,746	02/13/2017	03/01/2027	11,199,873
431282-AQ-5	HIGHWOODS REALTY LP		2.C FE	3,755,084	3,800,000	3,767,353	3,789,058		5,194			4.125	4.263	MS	46,154	156,750	02/22/2018	03/15/2028	3,776,313
431282-AR-3	HIGHWOODS REALTY LP		2.C FE	11,148,859	11,175,000	11,010,133	11,167,510		2,754			4.200	4.222	AO	99,085	469,350	02/26/2019	04/15/2029	11,154,425
431282-AS-1	HIGHWOODS REALTY LP		2.C FE	4,937,378	4,950,000	4,612,591	4,945,177		1,082			3.050	3.075	FA	57,035	150,975	09/04/2019	02/15/2030	5,025,488
431282-AT-9	HIGHWOODS REALTY LP		2.C FE	2,888,139	2,900,000	2,604,371	2,893,915		1,104			2.600	2.644	FA	31,417	75,400	07/30/2020	02/01/2031	2,937,700
431282-AU-6	HIGHWOODS REALTY LP		2.C FE	12,120,868	12,230,000	13,930,086	12,140,986		7,650			7.650	7.773	FA	389,831	935,595	11/14/2023	02/01/2034	12,697,798
44107T-AY-2	HOST HOTELS & RESORTS LP		2.B FE	18,589,691	20,015,000	19,208,528	18,813,358		223,667			3.375	5.069	JD	30,023	675,506	03/20/2025	12/15/2029	20,352,753
44107T-AZ-9	HOST HOTELS & RESORTS LP		2.B FE	3,454,570	3,500,000	3,340,711	3,477,219		4,575			3.500	3.652	MS	36,069	122,500	08/11/2020	09/15/2030	3,561,250
44107T-BA-3	HOST HOTELS & RESORTS LP		2.B FE	2,364,672	2,400,000	2,176,508	2,377,818		3,346			2.900	3.071	JD	3,093	69,600	11/08/2021	12/15/2031	1,724,650
44107T-BB-1	HOST HOTELS & RESORTS LP		2.B FE	9,776,945	9,910,000	10,255,702	9,798,297		11,533			5.700	5.870	JJ	282,435	596,980	02/24/2025	07/01/2034	10,192,435
44107T-BC-9	HOST HOTELS & RESORTS LP		2.B FE	2,393,113	2,430,000	2,463,790	2,395,829		2,717			5.500	5.697	AO	28,215	157,039	02/24/2025	04/15/2035	2,496,825
449298-AF-1	ICRE REIT HOLDINGS		2.A PL	15,200,000	15,200,000	15,180,419	15,200,000					4.380	4.380	MN	66,576	665,760	11/25/2013	11/25/2026	7,766,440
449298-AJ-3	ICRE REIT HOLDINGS		2.A PL	22,000,000	22,000,000	22,000,000	22,000,000					5.746	5.746	JAJO	304,763	1,357,848	01/05/2016	01/05/2026	22,316,018
449298-AK-0	ICRE REIT HOLDINGS		2.A PL	11,900,000	11,900,000	11,734,767	11,900,000					3.760	3.760	JJ	218,748	447,440	01/05/2016	01/05/2028	11,919,960
449298-AR-5	ICRE REIT HOLDINGS		2.A PL	5,000,000	5,000,000	4,760,334	5,000,000					4.010	4.010	MN	33,417	200,500	05/01/2019	05/01/2031	4,896,240
449298-AS-3	ICRE REIT HOLDINGS		2.A PL	2,300,000	2,300,000	2,089,293	2,300,000					4.130	4.130	MN	15,832	94,990	05/01/2019	05/01/2034	2,347,495
449298-BF-0	ICRE REIT HOLDINGS		2.A PL	8,592,000	8,592,000	9,383,544	8,592,000					6.930	6.930	JD	16,540	595,426	12/21/2023	12/21/2033	4,444,856
449298-BG-8	ICRE REIT HOLDINGS		2.A PL	5,728,000	5,728,000	6,258,724	5,728,000					6.930	6.930	FA	149,959	396,950	02/15/2024	02/15/2034	2,963,238
45377*-AA-8	INDEPENDENCE REALTY OPERATING PART		2.B FE	2,100,000	2,100,000	2,123,697	2,100,000					5.320	5.320	AO	27,930	111,720	10/01/2024	10/01/2031	2,155,860
45377*-AB-6	INDEPENDENCE REALTY OPERATING PART		2.B FE	26,900,000	26,900,000	26,865,769	26,900,000					5.530	5.530	AO	371,893	1,487,570	10/01/2024	10/01/2034	27,643,785
46187@-AA-4	INVITATION HOMES OPERATING PARTNER		2.A FE	18,100,000	18,100,000	17,263,748	18,100,000					2.460	2.460	MN	44,526	445,260	05/25/2021	05/25/2028	15,791,880
46187@-AB-2	INVITATION HOMES OPERATING PARTNER		2.A FE	18,300,000	18,300,000	14,772,330	18,300,000					3.180	3.180	MN	58,194	581,940	05/25/2021	05/25/2036	16,051,220
46188B-AF-9	INVITATION HOMES OPERATING PARTNER		2.B FE	1,528,951	1,550,000	1,608,114	1,533,029		1,736			5.500	5.679	FA	32,206	85,250	07/31/2023	08/15/2033	1,592,625
46284V-AC-5	IRON MOUNTAIN INC		3.C FE	5,531,150	5,630,000	5,624,280	5,605,368		13,173			4.875	5.118	MS	80,814	274,463	01/11/2019	09/15/2027	5,767,231
46284V-AE-1	IRON MOUNTAIN INC		3.C FE	7,836,325	8,090,000	8,108,239	8,018,492		29,523			5.250	5.675	MS	125,058	424,725	06/17/2019	03/15/2028	8,281,838
46284V-AG-6	IRON MOUNTAIN INCORPORATED		3.C FE	420,000	420,000	419,493	420,000					5.000	5.000	JJ	9,683	21,000	06/17/2020	07/15/2028	430,500
46284V-AJ-0	IRON MOUNTAIN INCORPORATED		3.C FE	1,410,000	1,410,000	1,392,946	1,410,000					5.250	5.250	JJ	34,134	74,025	06/17/2020	07/15/2030	1,447,013
46284V-AL-5	IRON MOUNTAIN INC		3.C FE	299,700	360,000	354,338	314,726		5,069			5.625	8.144	JJ	9,338	20,250	10/07/2022	07/15/2032	246,750
46284V-AN-1	IRON MOUNTAIN INC		3.C FE	3,283,200	3,280,000	3,127,468	3,281,475		(410)			4.500	4.484	FA	55,760	147,600	04/23/2021	02/15/2031	3,200,425
46284V-AP-6	IRON MOUNTAIN INC		3.C FE	4,670,000	4,670,000	4,797,187	4,670,000					7.000	7.000	FA	123,496	326,900	05/10/2023	02/15/2029	4,833,450
46284V-AQ-4	IRON MOUNTAIN INC	LS	3.C FE	1,660,000	1,660,000	1,673,889	1,660,000					6.250	6.250	JJ	47,840	63,115	12/03/2024	01/15/2033	1,691,250
46361*-AQ-9	THE IRVINE COMPANY LLC		1.E PL	28,000,000	28,000,000	27,604,408	28,000,000					3.550	3.550	MN	127,011	994,000	05/15/2014	05/15/2028	27,988,125
46361*-AR-7	THE IRVINE COMPANY LLC		1.E PL	28,000,000	28,000,000	26,047,862	28,000,000					3.850	3.850	MN	137,744	1,078,000	05/15/2014	05/15/2033	27,519,750
49427R-A#-9	KILROY REALTY LP		2.C	16,000,000	16,000,000	15,692,043	16,000,000					3.350	3.350	FA	199,511	536,000	02/17/2017	02/17/2027	16,268,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
49427R-AK-8	KILROY REALTY LP		2.C FE	3,114,783	3,150,000	3,088,058	3,139,576		2,672			4.250	4.350	FA	50,575	133,875	07/30/2014	08/15/2029	3,216,938
49427R-B#-8	KILROY REALTY LP		2.C	12,000,000	12,000,000	11,922,207	12,000,000					4.350	4.350	AO	105,850	522,000	10/22/2018	10/18/2026	12,261,000
49427R-B*-2	KILROY REALTY LP		2.C	16,000,000	16,000,000	15,060,597	16,000,000					3.450	3.450	FA	205,467	552,000	02/17/2017	02/17/2029	16,276,000
49427R-B@-0	KILROY REALTY LP		2.C	1,700,000	1,700,000	1,691,385	1,700,000					4.300	4.300	AO	14,823	73,100	07/18/2018	07/18/2026	1,327,950
49427R-C*-1	KILROY REALTY LP		2.C	4,424,850	5,000,000	4,711,667	4,509,635		79,372			4.270	6.573	AO	43,293	213,500	11/20/2024	01/31/2031	5,106,750
49446R-AP-4	KIMCO REALTY CORPORATION		1.G FE	10,995,502	11,095,000	10,999,366	11,087,284		10,360			2.800	2.888	AO	77,665	310,660	08/06/2019	10/01/2026	11,098,230
49446R-AQ-2	KIMCO REALTY CORPORATION		1.G FE	11,516,580	13,180,000	10,848,677	11,527,738		7,770			4.125	5.032	JD	45,306	329,175	10/28/2025	12/01/2046	13,451,838
49446R-AS-8	KIMCO REALTY CORPORATION		1.G FE	8,972,312	9,005,000	8,995,899	9,001,819		3,397			3.800	3.825	AO	85,548	342,190	03/22/2017	04/01/2027	8,511,198
49446R-AV-1	KIMCO REALTY CORPORATION		1.G FE	6,418,556	6,650,000	4,941,622	6,429,283		1,495			3.700	3.763	AO	61,513	246,050	08/15/2019	10/01/2049	6,773,025
49446R-AY-5	KIMCO REALTY CORPORATION		1.G FE	3,881,904	3,900,000	3,463,186	3,889,065		1,706			2.250	2.301	JD	7,313	87,750	09/13/2021	12/01/2031	3,741,625
49446R-AZ-2	KIMCO REALTY CORPORATION		1.G FE	3,520,500	3,550,000	3,301,577	3,530,688		2,740			3.200	3.297	AO	28,400	113,600	02/15/2022	04/01/2032	1,879,600
49446R-BA-6	KIMCO REALTY CORPORATION		1.G FE	4,524,065	4,550,000	4,553,991	4,531,292		2,362			4.600	4.669	FA	87,208	209,300	08/10/2022	02/01/2033	4,654,650
50212@-AB-3	LP 1A REIT INC.		2.A	12,000,000	12,000,000	10,798,128	12,000,000					2.550	2.550	JJ	147,900	306,000	01/07/2021	01/07/2031	12,153,000
50212@-AC-1	LP 1A REIT INC.		2.A	7,800,000	7,800,000	7,378,641	7,800,000					2.530	2.530	JJ	93,737	197,340	01/10/2022	01/10/2029	7,898,670
50212@-AD-9	LP 1A REIT INC.		2.A YE	11,900,000	11,900,000	10,481,286	11,900,000					2.720	2.720	JJ	153,748	323,680	01/10/2022	01/10/2032	12,061,840
50212@-AH-0	LP 1A REIT INC.		2.A	1,200,000	1,200,000	1,237,530	1,200,000					5.560	5.560	JD	4,819	33,360	06/05/2025	06/05/2030	1,233,360
50212@-AJ-6	LP 1A REIT INC.		2.A	1,100,000	1,100,000	1,141,032	1,100,000					5.770	5.770	JD	4,584	31,735	06/05/2025	06/05/2032	1,131,735
513075-BR-1	LAMAR MEDIA CORP		3.C FE	2,500,000	2,500,000	2,454,694	2,500,000					3.750	3.750	JJ	43,229	93,750	01/23/2020	02/15/2028	2,546,875
513075-BT-7	LAMAR MEDIA CORP		3.B FE	10,021,680	9,964,000	9,618,297	9,981,466		(7,370)			4.000	3.912	JD	17,714	398,560	08/17/2020	02/15/2030	10,017,420
513075-BZ-3	LAMAR MEDIA CORP	LS	3.C FE	3,401,700	3,390,000	3,190,388	3,395,194		(1,429)			3.625	3.572	AO	25,943	122,888	01/07/2021	01/15/2031	3,329,269
51805@-AA-6	LASALLE PROPERTY FUND REIT INC		2.B	10,100,000	10,100,000	9,952,292	10,100,000					3.140	3.140	FA	121,570	317,140	02/13/2020	02/13/2027	10,258,570
51805@-AB-4	LASALLE PROPERTY FUND REIT INC		2.B	10,100,000	10,100,000	9,515,424	10,100,000					3.330	3.330	FA	128,927	336,330	02/13/2020	02/13/2030	10,268,165
51805@-AC-2	LASALLE PROPERTY FUND REIT INC.		2.B	10,000,000	10,000,000	9,846,360	10,000,000					1.950	1.950	FA	79,625	195,000	08/04/2021	08/04/2026	10,097,500
51805@-AD-0	LASALLE PROPERTY FUND REIT INC.		2.B	20,000,000	20,000,000	19,587,541	20,000,000					2.010	2.010	MN	64,767	402,000	11/03/2021	11/03/2026	20,201,000
51805@-AE-8	LASALLE PROPERTY FUND REIT INC.		2.B	1,700,000	1,700,000	1,609,571	1,700,000					2.520	2.520	MN	6,902	42,840	11/03/2021	11/03/2028	1,316,380
51805@-AF-5	LASALLE PROPERTY FUND REIT INC.		2.B	1,700,000	1,700,000	1,517,437	1,700,000					2.950	2.950	MN	8,080	50,150	11/03/2021	11/03/2031	1,319,175
51805@-AJ-7	LASALLE PROPERTY FUND REIT INC.		2.B	3,300,000	3,300,000	2,889,430	3,300,000					2.730	2.730	FA	35,285	90,090	02/10/2022	02/10/2032	2,736,855
53621@-AK-2	LION INDUSTRIAL PROPERTIES LP		2.A	4,500,000	4,500,000	4,436,687	4,500,000					3.700	3.700	MN	21,275	166,500	11/15/2017	11/15/2027	3,055,500
53621@-AL-0	LION INDUSTRIAL PROPERTIES LP		2.A	13,500,000	13,500,000	13,293,592	13,500,000					3.700	3.700	JJ	228,938	499,500	01/16/2018	01/16/2028	13,749,750
53621@-AM-8	LION INDUSTRIAL PROPERTIES LP		2.A	12,500,000	12,500,000	12,469,167	12,500,000					4.420	4.420	JJ	237,882	552,500	07/26/2018	07/26/2028	12,776,250
53621@-AN-6	LION INDUSTRIAL PROPERTIES LP		2.A	2,500,000	2,500,000	2,493,120	2,500,000					4.420	4.420	MS	35,299	110,500	09/06/2018	09/06/2028	2,555,250
53621@-AQ-9	LION INDUSTRIAL PROPERTIES LP		2.A	2,000,000	2,000,000	1,875,443	2,000,000					3.050	3.050	AO	12,878	61,000	10/15/2019	10/15/2029	2,030,500
53621@-AR-7	LION INDUSTRIAL PROPERTIES LP		2.A	4,500,000	4,500,000	4,205,452	4,500,000					3.050	3.050	JD	4,575	137,250	12/19/2019	12/19/2029	3,553,375
53621@-AV-8	LION INDUSTRIAL PROPERTIES LP		2.A	3,000,000	3,000,000	2,733,204	3,000,000					2.860	2.860	AO	16,683	85,800	10/21/2020	10/21/2030	1,521,450
53621@-AW-6	LION INDUSTRIAL PROPERTIES LP		2.A	4,000,000	4,000,000	3,498,985	4,000,000					2.920	2.920	FA	45,422	116,800	08/13/2020	08/11/2032	2,029,200
53621@-AX-4	LION INDUSTRIAL PROPERTIES L.P.		2.A	2,000,000	2,000,000	1,798,559	2,000,000					2.830	2.830	MS	14,307	56,600	03/31/2021	03/31/2031	1,419,810
53621@-AY-2	LION INDUSTRIAL PROPERTIES L.P.		2.A	2,000,000	2,000,000	1,789,584	2,000,000					2.830	2.830	MS	14,307	56,600	06/16/2021	06/16/2031	1,419,810
53621@-AZ-9	LION INDUSTRIAL PROPERTIES L.P.		2.A	2,000,000	2,000,000	1,787,712	2,000,000					2.880	2.880	MS	14,560	57,600	08/12/2021	08/12/2031	1,420,160
53621@-BD-7	LION INDUSTRIAL PROPERTIES LP		2.A	9,500,000	9,500,000	9,223,950	9,500,000					4.630	4.630	JD	19,549	439,850	06/15/2022	06/15/2032	9,719,925
53621@-BE-5	LION INDUSTRIAL PROPERTIES LP		2.A	5,800,000	5,800,000	5,491,866	5,800,000					4.730	4.730	JD	12,193	274,340	06/15/2022	06/15/2034	5,937,170
55342U-AH-7	MPT OPERATING PARTNERSHIP LP		5.A FE	5,913,405	7,000,000	6,757,784	5,913,405					5.000	4.910	AO	73,889	350,000	05/02/2019	10/15/2027	6,088,405
55342U-AM-6	MPT OPERATING PARTNERSHIP LP / MPT FIN		5.A FE	1,506,081	2,390,000	1,737,750	1,506,081					3.500	6.593	MS	24,630	83,650	07/15/2022	03/15/2031	1,450,757
55342U-AQ-7	MPT OPERATING PARTNERSHIP LP / MPT		4.C FE	1,912,086	1,880,000	2,007,715	1,907,787		(4,299)			8.500	8.063	FA	60,369	80,788	01/31/2025	02/15/2032	1,845,225
59182*-AC-0	METLIFE CORE PROPERTY HOLDINGS LLC		2.B	6,700,000	6,700,000	6,332,139	6,700,000					2.510	2.510	MON	8,409	168,170	12/13/2021	12/13/2028	4,609,622
59182*-AE-6	METLIFE CORE PROPERTY HOLDINGS LLC		2.B	6,700,000	6,700,000	5,879,654	6,700,000					2.670	2.670	MON	8,945	178,890	12/13/2021	12/13/2031	4,610,235

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
59523U-AN-7	MID-AMERICA APARTMENTS LP		1.G FE	7,318,568	7,343,000	7,318,989	7,340,025		2,462			3.600	3.629	JD	22,029	264,348	06/29/2017	06/01/2027	7,475,174
59523U-AP-2	MID-AMERICA APARTMENTS LP		1.G FE	3,240,538	3,260,000	3,275,709	3,255,250		2,190			4.200	4.263	JD	6,085	136,920	05/07/2018	06/15/2028	3,328,460
59523U-AQ-0	MID-AMERICA APARTMENTS LP		1.G FE	53,914	50,000	49,729	51,362		(430)			3.950	2.981	MS	582	1,975	08/05/2019	03/15/2029	50,988
59523U-AT-4	MID-AMERICA APARTMENTS LP		1.G FE	3,982,120	4,000,000	3,920,626	3,997,457		3,570			1.100	1.191	MS	12,956	44,000	08/05/2021	09/15/2026	1,005,500
59523U-AU-1	MID-AMERICA APARTMENTS LP		1.G FE	3,273,272	4,150,000	2,647,668	3,329,077		16,320			2.875	4.082	MS	35,131	119,313	09/21/2022	09/15/2051	3,803,906
59523U-AV-9	MID-AMERICA APARTMENTS LP		1.G FE	1,208,044	1,220,000	1,235,231	1,209,167		1,123			5.000	5.134	MS	17,961	61,000	02/24/2025	03/15/2034	1,250,500
59523U-AX-5	MID-AMERICA APARTMENTS LP		1.G FE	8,872,472	9,200,000	9,284,687	8,897,036		24,564			4.950	5.410	MS	151,800	320,045	02/24/2025	03/01/2035	9,427,700
62979*-AM-9	NSA OP LP		2.B FE	2,000,000	2,000,000	1,982,809	2,000,000					5.060	5.060	MN	12,650	101,200	09/28/2022	11/16/2032	2,050,600
62979*-AN-7	NSA OP LP		2.B FE	15,900,000	15,900,000	16,307,663	15,900,000					5.610	5.610	JJ	436,084	891,990	04/27/2023	07/05/2028	16,345,995
62979*-AQ-0	NSA OP LP		2.B FE	900,000	900,000	946,548	900,000					6.550	6.550	AO	14,083	58,950	10/05/2023	10/05/2028	929,475
62979*-AR-8	NSA OP LP		2.B FE	900,000	900,000	964,179	900,000					6.660	6.660	AO	14,319	59,940	10/05/2023	10/05/2030	929,970
62979*-AS-6	NSA OP LP		2.B FE	300,000	300,000	323,590	300,000					6.730	6.730	AO	4,823	20,190	10/05/2023	10/05/2033	310,095
637417-AJ-5	NNN REIT INC		2.A FE	9,657,498	9,905,000	9,864,444	9,851,300		54,922			3.600	4.177	JD	15,848	356,580	01/24/2023	12/15/2026	10,083,290
637417-AK-2	NNN REIT INC		2.A FE	12,297,803	12,660,000	12,550,164	12,496,420		85,082			3.500	4.232	AO	93,543	443,100	11/07/2023	10/15/2027	12,881,550
637417-AL-0	NNN REIT INC		2.A FE	3,724,500	3,750,000	3,772,315	3,743,058		3,040			4.300	4.371	AO	34,042	161,250	09/26/2018	10/15/2028	2,911,275
637417-AN-6	NNN REIT INC		2.A FE	8,771,664	8,800,000	8,173,053	8,787,192		2,793			2.500	2.536	AO	46,444	220,000	02/18/2020	04/15/2030	8,910,000
637417-AP-1	NNN REIT INC		2.A FE	4,604,966	4,700,000	3,049,416	4,617,208		2,225			3.100	3.205	AO	30,759	145,700	02/18/2020	04/15/2050	4,772,850
637417-AR-7	NNN REIT INC		2.A FE	26,048,661	38,910,000	24,380,069	26,199,285		72,573			3.000	5.251	AO	246,430	457,800	12/04/2025	04/15/2052	39,493,650
637417-AS-5	NNN REIT INC		2.A FE	1,006,063	1,030,000	1,077,579	1,010,426		1,930			5.600	5.908	AO	12,177	57,680	08/08/2023	10/15/2033	1,058,840
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC/OUTFRON		4.B FE	5,672,150	5,660,000	5,668,181	5,660,000					5.000	4.949	FA	106,911	283,000	06/13/2019	08/15/2027	5,658,000
69007T-AC-8	OUTFRONT MEDIA CAPITAL LLC/OUTFRON	LS	4.B FE	2,664,325	2,640,000	2,577,593	2,651,514		(2,243)			4.625	4.510	MS	35,952	122,100	11/14/2019	03/15/2030	2,701,050
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC / OUTFR	LS	4.B FE	3,772,175	3,770,000	3,673,828	3,770,028		(470)			4.250	4.231	JJ	73,882	160,225	01/12/2021	01/15/2029	2,859,500
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC / P 144A		4.A FE	1,792,438	1,890,000	1,891,531	1,841,448		15,493			5.875	6.912	AO	27,759	111,038	09/08/2022	10/01/2028	1,554,356
70052L-AC-7	PARK INTERMEDIATE HOLDINGS LLC		4.A FE	5,030,825	5,100,000	4,980,102	5,056,623		7,584			4.875	5.067	MN	31,769	248,625	03/07/2022	05/15/2029	4,179,450
70052L-AD-5	PARK INTERMEDIATE HOLDINGS LLC		4.A FE	2,300,000	2,300,000	2,360,897	2,300,000					7.000	7.000	FA	67,083	194,542	05/02/2024	02/01/2030	2,380,500
71845J-AA-6	PHILLIPS EDISON GROCERY CENTER OPE		2.B FE	8,151,356	8,250,000	7,403,651	8,189,870		9,500			2.625	2.760	MN	27,672	216,563	09/30/2021	11/15/2031	6,281,375
71951G-AC-6	PHYSICIANS REALTY TRUST		2.A FE	8,577,511	8,600,000	7,742,628	8,586,320		2,167			2.625	2.655	MN	37,625	225,750	10/08/2021	11/01/2031	7,902,375
720198-AE-0	PIEDMONT OPERATING PARTNERSHIP LP		2.C FE	1,687,012	1,700,000	1,562,280	1,693,516		1,281			3.150	3.240	FA	20,230	53,550	08/05/2020	08/15/2030	914,175
720198-AF-7	PIEDMONT OPERATING PARTNERSHIP LP		2.C FE	3,184,320	3,200,000	2,755,920	3,190,159		1,422			2.750	2.804	AO	22,000	88,000	09/13/2021	04/01/2032	3,041,250
720198-AK-6	PIEDMONT OPERATING PARTNERSHIP LP		2.C FE	2,980,920	3,000,000	3,034,965	2,981,246		326			5.625	5.732	JJ	19,219		11/13/2025	01/15/2033	3,084,375
74170*-AE-9	PRIME PROPERTY FUND LLC		2.A	3,000,000	3,000,000	2,993,217	3,000,000					3.980	3.980	JJ	50,082	119,400	07/30/2014	07/30/2026	2,141,790
74170*-AG-4	PRIME PROPERTY FUND LLC		2.A	12,400,000	12,400,000	12,255,826	12,400,000					3.350	3.350	AO	70,387	415,400	04/23/2015	04/30/2027	12,607,700
74170*-AH-2	PRIME PROPERTY FUND LLC		2.A	12,400,000	12,400,000	11,893,316	12,400,000					3.500	3.500	AO	73,539	434,000	04/23/2015	04/30/2030	12,617,000
74170*-AJ-8	PRIME PROPERTY FUND LLC		2.A	12,500,000	12,500,000	12,498,940	12,500,000					3.750	3.750	JJ	229,167	468,750	01/05/2016	01/05/2026	12,530,625
74170*-AK-5	PRIME PROPERTY FUND LLC		2.A	10,200,000	10,200,000	10,122,190	10,200,000					3.850	3.850	JJ	191,987	392,700	01/05/2016	01/05/2028	10,192,500
74170*-AL-3	PRIME PROPERTY FUND LLC		2.A	5,800,000	5,800,000	5,787,728	5,800,000					3.580	3.580	MS	53,064	207,640	03/29/2016	03/29/2026	5,700,240
74170*-AM-1	PRIME PROPERTY FUND LLC		2.A	18,150,000	18,150,000	17,924,938	18,150,000					3.680	3.680	MS	170,691	667,920	03/29/2016	03/29/2028	17,872,920
74170*-AP-4	PRIME PROPERTY FUND LLC		2.A	1,600,000	1,600,000	1,552,699	1,600,000					3.250	3.250	JJ	25,422	52,000	01/05/2017	01/05/2029	1,626,000
74170*-AS-8	PRIME PROPERTY FUND LLC		2.A	10,000,000	10,000,000	9,683,979	10,000,000					3.580	3.580	AO	79,556	358,000	10/11/2017	10/11/2029	10,179,000
74170*-AU-3	PRIME PROPERTY FUND LLC		2.A	1,800,000	1,800,000	1,790,907	1,800,000					4.480	4.480	MN	11,872	80,640	11/08/2018	11/08/2030	1,840,320
74170*-AV-1	PRIME PROPERTY FUND LLC		2.A	2,800,000	2,800,000	2,708,660	2,800,000					4.580	4.580	MN	18,880	128,240	11/08/2018	11/08/2033	1,432,060
74170*-BM-0	PRIME PROPERTY FUND LLC		2.A	2,400,000	2,400,000	2,117,058	2,400,000					2.400	2.400	AO	13,440	57,600	10/07/2021	10/07/2031	809,600
74170*-BN-8	PRIME PROPERTY FUND LLC		2.A	2,100,000	2,100,000	1,762,243	2,100,000					2.550	2.550	AO	12,495	53,550	10/07/2021	10/07/2033	708,925
74170*-CC-1	PRIME PROPERTY FUND LLC		2.A	300,000	300,000	317,913	300,000					6.600	6.600	AO	4,400	19,800	10/11/2023	10/11/2028	309,900
74170*-CD-9	PRIME PROPERTY FUND LLC		2.A	100,000	100,000	108,785	100,000					6.660	6.660	AO	1,480	6,660	10/11/2023	10/11/2030	103,330

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
74170*-CE-7	PRIME PROPERTY FUND LLC		2.A	300,000	300,000	331,018	300,000					6.710	6.710	AO	4,473	20,130	10/11/2023	10/11/2033	310,065
74170*-CF-4	PRIME PROPERTY FUND LLC		2.A	10,000,000	10,000,000	10,398,405	10,000,000					5.820	5.820	FA	219,867	582,000	02/15/2024	02/15/2029	10,291,000
74170*-CG-2	PRIME PROPERTY FUND LLC		2.A	10,000,000	10,000,000	10,547,983	10,000,000					5.910	5.910	FA	223,267	591,000	02/15/2024	02/15/2031	10,295,500
74170*-CH-0	PRIME PROPERTY FUND LLC		2.A	1,900,000	1,900,000	2,022,528	1,900,000					6.090	6.090	FA	43,713	115,710	02/15/2024	02/15/2034	1,957,855
74170*-CM-9	PRIME PROPERTY FUND LLC		2.A	14,900,000	14,900,000	15,410,562	14,900,000					5.650	5.650	MS	212,801	841,850	09/30/2024	09/30/2034	15,320,925
74170*-CP-2	PRIME PROPERTY FUND LLC		2.A	8,100,000	8,100,000	8,327,488	8,100,000					5.260	5.260	JJ	202,379		07/10/2025	07/15/2030	8,313,030
74170*-CQ-0	PRIME PROPERTY FUND LLC		2.A	15,800,000	15,800,000	16,383,824	15,800,000					5.510	5.510	JJ	413,526		07/10/2025	07/15/2032	16,235,290
74170*-CR-8	PRIME PROPERTY FUND LLC		2.A	5,900,000	5,900,000	6,159,758	5,900,000					5.810	5.810	JJ	162,825		07/10/2025	07/15/2035	6,071,395
74264*-AC-0	PRISA LHC LLC		1.G	3,600,000	3,600,000	3,593,720	3,600,000					3.750	3.750	AO	33,750	135,000	06/01/2016	04/01/2026	3,463,750
74264*-AD-8	PRISA LHC LLC		1.G	10,700,000	10,700,000	10,605,546	10,700,000					3.850	3.850	AO	102,988	411,950	06/01/2016	04/01/2028	10,294,425
74264*-AE-6	PRISA LHC LLC		1.G	16,500,000	16,500,000	16,462,618	16,500,000					4.230	4.230	JJ	321,833	697,950	01/15/2019	01/15/2029	16,848,975
74264*-AJ-5	PRISA LHC LLC		1.G	3,500,000	3,500,000	3,213,132	3,500,000					2.770	2.770	JJ	44,705	96,950	01/13/2021	01/13/2031	3,548,475
74264*-AK-2	PRISA LHC LLC		1.G	4,000,000	4,000,000	3,522,812	4,000,000					2.870	2.870	JJ	52,936	114,800	01/13/2021	01/13/2033	4,057,400
74264*-AM-8	PRISA LHC LLC		1.G	23,600,000	23,600,000	23,449,853	23,600,000					4.740	4.740	FA	382,202	1,118,640	08/31/2022	08/31/2032	23,749,840
742738-AD-5	PRIT CORE REALTY HOLDINGS LLC		1.G	67,600,000	67,600,000	63,935,257	67,600,000					3.070	3.070	FA	801,304	2,075,320	02/12/2020	02/12/2030	68,637,660
74276#-AE-8	PRINCIPAL US PROPERTY SEPARATE ACC		1.G YE	20,000,000	20,000,000	18,197,859	20,000,000					2.750	2.750	AO	137,500	550,000	04/01/2021	04/01/2031	14,293,875
74276#-AF-5	PRINCIPAL US PROPERTY SEPARATE ACC		2.A	10,800,000	10,800,000	9,402,771	10,800,000					2.890	2.890	AO	78,030	312,120	04/01/2021	04/01/2033	7,709,820
74276#-AG-3	PRINCIPAL U.S. PROPERTY PORTFOLIO		2.A	13,300,000	13,300,000	11,908,963	13,300,000					2.860	2.860	AO	90,869	380,380	04/05/2022	04/05/2032	13,185,900
74276#-AH-1	PRINCIPAL U.S. PROPERTY PORTFOLIO		2.A	2,100,000	2,100,000	1,801,693	2,100,000					2.990	2.990	AO	15,000	62,790	04/05/2022	04/05/2034	1,928,405
74276#-AJ-7	PRINCIPAL U.S. PROPERTY PORTFOLIO		2.A	1,200,000	1,200,000	982,591	1,200,000					3.140	3.140	AO	9,001	37,680	04/05/2022	04/05/2037	1,218,840
74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN		1.G Z	37,000,000	37,000,000	36,551,236	37,000,000					3.570	3.570	MN	172,451	1,320,900	11/14/2017	11/14/2027	37,660,450
74340*-AD-6	PROLOGIS TARGETED US LOGISTICS FUN		1.G	50,000,000	50,000,000	50,446,100	50,000,000					5.080	5.080	JAJO	648,172	2,936,356	04/06/2018	04/06/2028	50,670,523
74340*-AM-6	PROLOGIS TARGETED US LOGISTICS FUN		1.G FE	3,200,000	3,200,000	3,027,995	3,200,000					3.040	3.040	JJ	47,289	97,280	01/06/2020	01/06/2030	3,045,600
74340*-AN-4	PROLOGIS TARGETED US LOGISTICS FUN		1.G FE	6,400,000	6,400,000	5,854,569	6,400,000					3.140	3.140	JJ	97,689	200,960	01/06/2020	01/06/2032	6,094,200
74340*-AP-9	PROLOGIS TARGETED US LOGISTICS FUN		1.G FE	5,600,000	5,600,000	4,826,297	5,600,000					3.240	3.240	JJ	88,200	181,440	01/06/2020	01/06/2035	5,690,720
74340*-BD-5	PROLOGIS TARGETED US LOGISTICS FUN		1.G FE	1,700,000	1,700,000	1,500,463	1,700,000					2.530	2.530	JD	1,792	43,010	12/16/2021	01/16/2032	1,012,650
74340*-BE-3	PROLOGIS TARGETED US LOGISTICS FUN		1.G FE	1,800,000	1,800,000	1,428,414	1,800,000					2.780	2.780	JD	2,085	50,040	12/16/2021	12/16/2036	1,825,020
74340X-BH-3	PROLOGIS LP	LS	1.F FE	1,390,480	1,400,000	1,397,085	1,397,380	1,008				3.875	3.947	MS	15,974	54,250	06/11/2018	09/15/2028	1,427,125
74340X-BJ-9	PROLOGIS LP		1.F FE	1,288,859	1,300,000	1,094,957	1,290,371	242				4.375	4.427	MS	16,747	56,875	06/12/2018	09/15/2048	1,328,438
74340X-BK-6	PROLOGIS LP		1.F FE	11,411,239	10,700,000	10,657,307	10,759,219	(116,774)				3.250	2.133	AO	86,937	347,750	02/10/2020	10/01/2026	10,873,875
74340X-BM-2	PROLOGIS LP		1.F FE	471,822	475,000	441,000	473,593	320				2.250	2.323	AO	2,256	10,688	02/03/2020	04/15/2030	480,344
74340X-BN-0	PROLOGIS LP		1.F FE	2,745,408	2,750,000	2,691,716	2,749,174	698				2.125	2.149	AO	12,337	58,438	02/03/2020	04/15/2027	2,779,219
74340X-BP-5	PROLOGIS LP		1.F FE	4,649,992	4,700,000	3,111,426	4,656,699	1,188				3.000	3.054	AO	29,767	141,000	02/03/2020	04/15/2050	2,740,500
74340X-BQ-3	PROLOGIS LP		1.F FE	3,645,656	4,700,000	2,540,491	3,734,120	24,123				2.125	3.331	AO	21,085	99,875	05/20/2022	10/15/2050	4,093,031
74340X-BV-2	PROLOGIS LP		1.F FE	1,931,128	2,133,000	2,115,311	2,052,865	41,050				3.375	5.426	JD	3,200	71,989	10/06/2022	12/15/2027	2,067,307
74340X-BX-8	PROLOGIS LP		1.F FE	92,819	100,000	100,225	96,489	1,197				4.000	5.413	MS	1,178	4,000	10/06/2022	09/15/2028	102,000
74340X-CA-7	PROLOGIS LP		1.F FE	958,401	1,250,000	1,106,593	1,057,584	32,342				1.750	5.239	FA	9,115	21,875	10/06/2022	02/01/2031	1,260,938
74340X-CB-5	PROLOGIS LP		1.F FE	7,082,724	9,100,000	8,063,596	7,680,141	195,000				2.250	5.304	JJ	94,413	204,750	10/06/2022	01/15/2032	7,837,188
74340X-CC-3	PROLOGIS LP		1.F FE	2,227,067	3,300,000	2,213,859	2,289,369	20,410				3.050	5.316	MS	33,550	100,650	10/06/2022	03/01/2050	3,350,325
74340X-CF-6	PROLOGIS LP		1.F FE	10,657,424	10,800,000	10,301,768	10,663,817	2,123				5.250	5.338	JD	25,200	567,000	06/26/2023	06/15/2053	11,083,500
74460D-AC-3	PUBLIC STORAGE OPERATING CO		1.F FE	4,300,000	4,300,000	4,248,103	4,300,000					3.094	3.094	MS	39,173	133,042	09/13/2017	09/15/2027	4,264,974
74460D-AJ-8	PUBLIC STORAGE OPERATING CO	LS	1.F FE	6,448,259	6,450,000	5,761,404	6,448,933	169				2.250	2.253	MN	20,963	145,125	11/04/2021	11/09/2031	6,016,938
74460W-AE-7	PUBLIC STORAGE OPERATING CO		1.F FE	1,046,357	1,050,000	950,649	1,047,936	312				2.300	2.339	MN	4,025	24,150	04/14/2021	05/01/2031	708,050
74460W-AH-0	PUBLIC STORAGE		1.F FE	18,505,552	18,945,000	18,381,496	18,518,065	6,345				5.350	5.507	FA	422,316	474,545	11/04/2025	08/01/2053	19,451,779
74464A-A*-2	PUBLIC STORAGE		1.F	61,556,644	67,530,906	68,108,644	67,530,906				7,989,653	4.080	4.080	AO	612,280	2,669,807	04/11/2024	04/11/2039	68,908,536

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
749571-AF-2	RHP HOTEL PROPERTIES LP		3.B FE	5,140,925	5,100,000	5,079,813	5,100,000		(6,236)			4.750	4.567	AO	51,142	242,250	10/03/2019	10/15/2027	4,453,313
749571-AG-0	RHP HOTEL PROPERTIES LP / RHP FINA		3.B FE	4,872,950	4,940,000	4,887,056	4,902,130		9,687			4.500	4.726	FA	83,980	222,300	10/18/2022	02/15/2029	4,314,950
749571-AJ-4	RHP HOTEL PROPERTIES LP / RHP FINA		3.B FE	3,255,525	3,230,000	3,330,857	3,240,942		(6,167)			7.250	7.014	JJ	107,981	234,175	06/13/2023	07/15/2028	3,347,088
749571-AK-1	RHP HOTEL PROPERTIES LP	LS	3.B FE	6,490,000	6,490,000	6,730,684	6,490,000					6.500	6.500	AO	105,463	421,850	03/21/2024	04/01/2032	6,700,925
74965L-AA-9	RLJ LODGING TRUST LP		3.C FE	5,420,288	5,440,000	5,410,434	5,433,033		9,136			3.750	3.835	JJ	102,000	204,000	07/20/2022	07/01/2026	4,920,563
74965L-AB-7	RLJ LODGING TRUST LP		3.C FE	4,718,750	4,700,000	4,455,561	4,702,870		(3,946)			4.000	3.911	MS	55,356	188,000	09/10/2021	09/15/2029	3,345,600
749868-AX-9	RREEF AMERICA REIT II INC		1.G	5,100,000	5,100,000	5,041,806	5,100,000					4.140	4.140	FA	70,967	211,140	08/31/2018	08/31/2029	5,205,570
749868-AY-7	RREEF AMERICA REIT II INC		1.G	5,300,000	5,300,000	5,215,404	5,300,000					4.190	4.190	FA	74,640	222,070	08/31/2018	08/31/2030	5,411,035
749868-AZ-4	RREEF AMERICA REIT II INC		1.G	3,200,000	3,200,000	3,165,372	3,200,000					4.190	4.190	AO	25,326	134,080	10/23/2018	10/23/2029	3,267,040
749868-BA-8	RREEF AMERICA REIT II INC		1.G	3,000,000	3,000,000	2,954,672	3,000,000					4.240	4.240	AO	24,027	127,200	10/23/2018	10/23/2030	3,063,600
749868-BB-6	RREEF AMERICA REIT II INC		1.G	1,900,000	1,900,000	1,829,988	1,900,000					2.250	2.250	JD	2,613	42,750	12/09/2020	12/09/2027	1,921,375
749868-BC-4	RREEF AMERICA REIT II INC		1.G	2,600,000	2,600,000	2,312,600	2,600,000					2.620	2.620	JD	4,163	68,120	12/09/2020	12/09/2031	2,634,060
749868-BD-2	RREEF AMERICA REIT II INC		1.G	2,600,000	2,600,000	2,264,302	2,600,000					2.670	2.670	JD	4,242	69,420	12/09/2020	12/09/2032	2,634,710
749868-BE-0	RREEF AMERICA REIT II INC.		1.G	5,200,000	5,200,000	4,900,680	5,200,000					2.150	2.150	MN	13,975	111,800	11/16/2021	11/16/2028	3,032,250
749868-BF-7	RREEF AMERICA REIT II INC.		1.G	2,100,000	2,100,000	1,854,717	2,100,000					2.470	2.470	MN	6,484	51,870	11/16/2021	11/16/2031	708,645
75508X-AA-4	RAYONIER LP		2.C FE	6,932,323	7,050,000	6,362,512	6,979,304		11,921			2.750	2.952	MN	23,696	193,875	02/01/2022	05/17/2031	6,437,313
75606*-AC-4	REALTERM LOGISTICS INCOME PROPERTI		2.B PL	19,100,000	19,100,000	18,231,607	19,100,000					4.870	4.870	MN	98,185	930,170	05/23/2022	05/23/2032	19,052,910
75606*-AG-5	REALTERM LOGISTICS INCOME PROPERTI		2.B Z	1,200,000	1,200,000	1,211,893	1,200,000					5.880	5.880	MN	7,448	66,836	12/12/2024	12/12/2031	1,235,280
756109-AR-5	REALTY INCOME CORPORATION		1.G FE	10,056,052	9,816,000	9,826,015	9,832,835		(29,865)			4.125	3.800	AO	85,481	404,910	03/08/2017	10/15/2026	9,499,978
756109-AS-3	REALTY INCOME CORPORATION		1.G FE	4,841,226	4,930,000	4,886,376	4,919,961		9,552			3.000	3.198	JJ	68,198	147,900	12/15/2016	01/15/2027	5,003,950
756109-AT-1	REALTY INCOME CORPORATION		1.G FE	11,721,160	13,500,000	11,954,550	11,782,732		29,675			4.650	5.682	MS	184,838	325,500	10/28/2025	03/15/2047	13,813,875
756109-AU-8	REALTY INCOME CORPORATION		1.G FE	1,148,445	1,151,000	1,143,904	1,150,645		282			3.650	3.665	JJ	19,372	42,012	11/29/2017	01/15/2028	1,172,006
756109-AX-2	REALTY INCOME CORPORATION		1.G FE	3,917,421	3,850,000	3,668,506	3,883,123		(6,607)			3.250	3.038	JJ	57,697	125,125	07/06/2020	01/15/2031	3,353,625
756109-B*-4	REALTY INCOME CORPORATION	LS	1.G	9,351,265	10,356,882	9,301,619	10,356,882				713,403	3.180	3.180	JD	915	333,181	06/30/2022	06/30/2032	8,745,190
756109-BA-1	REALTY INCOME CORPORATION		1.G FE	1,920,165	1,950,000	1,621,439	1,931,595		2,358			1.800	1.941	MS	10,335	35,100	12/09/2020	03/15/2033	1,967,550
756109-BF-0	REALTY INCOME CORPORATION		1.G FE	12,363,039	10,897,000	10,924,114	10,955,703		(348,409)			4.875	1.630	JD	44,269	531,229	11/09/2021	06/01/2026	11,060,177
756109-BG-8	REALTY INCOME CORPORATION		1.G FE	11,852,714	10,750,000	10,752,593	11,035,924		(203,379)			3.950	1.977	FA	160,414	424,625	11/09/2021	08/15/2027	10,758,363
756109-BH-6	REALTY INCOME CORPORATION		1.G FE	162,344	150,000	148,378	154,000		(2,075)			3.400	1.944	JJ	2,352	5,100	11/09/2021	01/15/2028	152,550
756109-BL-7	REALTY INCOME CORPORATION		1.G FE	2,992,278	2,850,000	2,560,097	2,942,118		(12,546)			2.850	2.327	JD	3,610	81,225	11/09/2021	12/15/2032	2,890,613
756109-BR-4	REALTY INCOME CORPORATION	LS	1.G FE	1,977,784	2,000,000	2,055,378	1,987,358		2,812			4.850	5.017	MS	28,561	97,000	01/09/2023	03/15/2030	2,048,500
756109-BS-2	REALTY INCOME CORPORATION		1.G FE	4,947,450	5,000,000	5,099,345	4,971,162		8,859			4.700	4.912	JD	10,444	235,000	04/05/2023	12/15/2028	5,117,500
756109-BZ-6	REALTY INCOME CORPORATION		1.G FE	3,345,262	3,350,000	3,322,858	3,348,506		1,555			3.200	3.244	JJ	49,431	107,200	01/23/2024	01/15/2027	3,403,600
756109-CA-0	REALTY INCOME CORPORATION		1.G FE	99,701	100,000	96,042	99,842		73			2.100	2.174	MS	618	2,100	01/23/2024	03/15/2028	50,525
756109-CB-8	REALTY INCOME CORPORATION	LS	1.G FE	750,838	750,000	746,879	750,641		(123)			4.000	3.972	JJ	13,833	30,000	01/23/2024	07/15/2029	204,000
756109-CE-2	REALTY INCOME CORPORATION		1.G FE	3,327,626	3,450,000	3,119,863	3,352,188		13,010			2.700	3.157	FA	35,190	93,150	01/23/2024	02/15/2032	3,293,875
756109-CQ-5	REALTY INCOME CORPORATION		1.G FE	6,715,599	7,035,000	6,805,790	6,720,055		4,456			5.375	5.693	MS	126,044	347,475	04/02/2025	09/01/2054	7,224,066
756109-CT-9	REALTY INCOME CORPORATION		1.G FE	9,988,346	10,125,000	10,319,243	9,996,124		7,777			5.125	5.300	AO	109,547	266,660	04/01/2025	04/15/2035	10,384,453
75884R-AV-5	REGENCY CENTERS LP		1.G FE	3,106,903	3,250,000	3,235,802	3,229,982		17,884			3.600	4.188	FA	48,750	117,000	03/21/2018	02/01/2027	3,257,600
75884R-AW-3	REGENCY CENTERS LP		1.G FE	411,832	465,000	399,304	413,546		1,312			4.400	5.276	FA	8,525	20,460	09/11/2024	02/01/2047	475,230
75884R-AX-1	REGENCY CENTERS LP		1.G FE	7,758,725	7,850,000	7,866,670	7,783,995		23,109			4.125	4.530	MS	95,345	323,813	03/12/2025	03/15/2028	8,011,906
75884R-AY-9	REGENCY CENTERS LP		1.G FE	1,922,786	2,215,000	1,932,458	1,933,516		5,759			4.650	5.637	MS	30,327	102,998	09/11/2024	03/15/2049	2,266,499
76169*-AC-1	REXFORD INDUSTRIAL REALTY INC		2.A FE	3,400,000	3,400,000	3,311,475	3,400,000					3.880	3.880	JJ	60,463	131,920	07/16/2019	07/16/2029	3,465,960
76169*-AD-9	REXFORD INDUSTRIAL REALTY INC		2.A FE	20,400,000	20,400,000	18,518,748	20,400,000					4.030	4.030	JJ	376,805	822,120	07/16/2019	07/16/2034	20,811,060
78410G-AD-6	SBA COMMUNICATIONS CORP		3.A FE	13,269,315	13,848,000	13,744,182	13,632,633		179,886			3.875	5.216	FA	202,719	536,610	10/05/2023	02/15/2027	9,987,836
78488@-AM-7	SVF HOLDING REAL ESTATE INVESTMENT		2.B	8,000,000	8,000,000	8,300,447	8,000,000					5.780	5.780	FA	159,271		08/27/2025	08/27/2032	8,231,200

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
78488@-AN-5	SVF HOLDING REAL ESTATE INVESTMENT		2.B	700,000	700,000	732,315	700,000					6.100	6.100	FA	14,708		08/27/2025	08/27/2035	721,350
786455-E@-0	SAFESTORE HOLDINGS PLC		2.B	21,035,006	23,489,011	23,693,439	23,489,011				2,779,010	4.030	4.030	JD	73,625	928,593	12/03/2024	12/03/2032	23,962,314
78646U-A*-0	SAFEHOLD OPERATING PARTNERSHIP LP		1.G PL	25,000,000	25,000,000	18,433,881	25,000,000					3.980	3.980	FA	375,889	995,000	03/28/2022	02/15/2052	25,497,500
828807-CT-2	SIMON PROPERTY GROUP LP		1.G FE	4,568,750	4,300,000	3,633,150	4,502,235		(7,496)			4.250	3.887	AO	45,688	182,750	04/27/2015	10/01/2044	4,391,375
828807-CW-5	SIMON PROPERTY GROUP LP		1.G FE	8,857,397	9,000,000	8,997,930	8,998,583		38,073			3.300	3.702	JJ	136,950	297,000	11/29/2022	01/15/2026	9,148,500
828807-CY-1	SIMON PROPERTY GROUP LP		1.G FE	2,548,513	2,562,000	2,547,512	2,560,848		1,482			3.250	3.300	MN	7,170	83,265	12/15/2016	11/30/2026	2,603,633
828807-CZ-8	SIMON PROPERTY GROUP LP	LS	1.G FE	5,465,790	5,500,000	4,605,181	5,474,105		753			4.250	4.284	MN	20,128	233,750	11/15/2016	11/30/2046	5,616,875
828807-DF-1	SIMON PROPERTY GROUP LP		1.G FE	2,077,530	2,100,000	1,986,481	2,091,073		2,319			2.450	2.571	MS	15,435	51,450	09/04/2019	09/13/2029	2,125,725
828807-DH-7	SIMON PROPERTY GROUP LP		1.G FE	17,132,105	23,104,000	15,995,842	17,387,158		117,359			3.250	5.009	MS	225,264	750,880	08/14/2024	09/13/2049	23,479,440
828807-DT-1	SIMON PROPERTY GROUP LP		1.G FE	8,525,205	8,550,000	7,704,607	8,534,274		2,350			2.650	2.683	FA	94,406	226,575	01/04/2022	02/01/2032	7,903,350
828807-DY-0	SIMON PROPERTY GROUP LP		1.G FE	9,907,159	10,260,000	10,228,229	9,938,227		29,956			4.750	5.201	MS	128,606	487,350	12/17/2024	09/26/2034	10,503,675
85253#-AM-3	STAG INDUSTRIAL OPERATING PARTNERS		2.B FE	5,000,000	5,000,000	5,188,750	5,000,000					6.050	6.050	MN	27,729	302,500	05/28/2024	05/28/2029	5,151,250
85253#-AN-1	STAG INDUSTRIAL OPERATING PARTNERS		2.B FE	3,000,000	3,000,000	3,156,678	3,000,000					6.170	6.170	MN	16,968	185,100	05/28/2024	05/28/2031	2,577,125
85253#-AP-6	STAG INDUSTRIAL OPERATING PARTNERS		2.B FE	1,000,000	1,000,000	1,051,783	1,000,000					6.300	6.300	MN	5,775	63,000	05/28/2024	05/28/2034	515,750
85253#-AQ-4	STAG INDUSTRIAL OPERATING PARTNERS		2.B FE	19,500,000	19,500,000	19,940,286	19,500,000					5.500	5.500	JD	17,875	536,250	06/25/2025	06/25/2030	20,036,250
85253#-AR-2	STAG INDUSTRIAL OPERATING PARTNERS		2.B FE	3,500,000	3,500,000	3,578,722	3,500,000					5.820	5.820	JD	3,395	101,850	06/25/2025	06/25/2033	3,601,850
85253#-AS-0	STAG INDUSTRIAL OPERATING PARTNERS		2.B FE	1,500,000	1,500,000	1,542,175	1,500,000					5.990	5.990	JD	1,498	44,925	06/25/2025	06/25/2035	1,544,925
862121-AB-6	STORE CAPITAL LLC		2.B FE	2,409,287	2,200,000	2,192,783	2,296,615		(30,754)			4.625	3.061	MS	29,960	101,750	02/01/2022	03/15/2029	2,250,875
862121-AD-2	STORE CAPITAL LLC		2.B FE	7,141,350	7,150,000	6,322,131	7,144,726		811			2.700	2.714	JD	16,088	193,050	11/09/2021	12/01/2031	6,030,325
86278#-AA-8	STRATEGIC PARTNERS IX LP	0	1.E PL	20,000,000	20,000,000	20,000,000	20,000,000					5.873	5.952	MON	26,357	944,971	04/03/2025	03/21/2031	347,340
866677-AE-7	SUN COMMUNITIES OPERATING LP		2.B FE	5,164,780	5,400,000	4,912,867	5,222,304		26,373			2.700	3.278	JJ	67,230	145,800	08/09/2023	07/15/2031	5,472,900
866677-AF-4	SUN COMMUNITIES OPERATING LP		2.B FE	35,833,070	38,555,000	36,699,792	36,388,930		553,977			2.300	4.420	MN	147,794	886,765	03/25/2025	11/01/2028	38,998,383
866677-AH-0	SUN COMMUNITIES OPERATING LP		2.B FE	2,336,887	2,350,000	2,284,277	2,341,233		1,304			4.200	4.268	AO	20,837	98,700	04/05/2022	04/15/2032	2,195,150
87823*-AA-0	TIAA REAL ESTATE ACCOUNT		1.F	12,900,000	12,900,000	12,435,957	12,900,000					3.240	3.240	JD	24,381	417,960	06/10/2022	06/10/2029	12,804,120
87823*-AC-6	TIAA REAL ESTATE ACCOUNT		1.F	50,000,000	50,000,000	50,908,243	50,000,000					5.500	5.500	JD	160,417	2,750,000	05/30/2023	05/30/2027	51,375,000
89834M-AD-8	TRUST 2401		2.C FE	1,941,523	1,961,000	2,045,598	1,941,523					6.950	7.049	JJ	10,600		12/04/2025	01/30/2044	1,542,812
90265E-AL-4	UDR INC	LS	2.A FE	15,788,329	15,976,000	15,876,770	15,946,163		43,427			2.950	3.226	MS	157,097	471,292	01/20/2023	09/01/2026	16,211,646
90265E-AM-2	UDR INC		2.A FE	17,129,817	17,989,000	17,838,553	17,620,634		232,690			3.500	4.908	JJ	314,808	629,615	11/17/2023	07/01/2027	18,202,058
90265E-AN-0	UDR INC		2.A FE	1,123,193	1,128,000	1,115,481	1,127,082		525			3.500	3.542	JJ	18,205	39,480	02/02/2018	01/15/2028	1,147,740
90265E-AP-5	UDR INC		2.A FE	2,249,955	2,250,000	2,261,767	2,250,000					4.400	4.400	JJ	42,625	99,000	10/17/2018	01/26/2029	2,197,300
90265E-AQ-3	UDR INC		2.A FE	2,192,564	2,200,000	2,115,575	2,197,093		848			3.200	3.235	JJ	32,462	70,400	06/25/2019	01/15/2030	2,184,400
90265E-AR-1	UDR INC		2.A FE	7,795,634	7,600,000	7,042,940	7,714,779		(20,163)			3.000	2.688	FA	86,133	228,000	09/15/2021	08/15/2031	7,409,500
90265E-AS-9	UDR INC		2.A FE	3,384,938	3,400,000	2,949,576	3,390,355		934			3.100	3.137	MN	17,567	105,400	10/02/2019	11/01/2034	3,452,700
90265E-AT-7	UDR INC		2.A FE	1,798,092	1,800,000	1,540,918	1,798,929		150			2.100	2.110	FA	15,750	37,800	07/14/2020	08/01/2032	1,818,900
90265E-AU-4	UDR INC		2.A FE	1,891,982	1,900,000	1,571,330	1,895,044		635			1.900	1.939	MS	10,629	36,100	11/30/2020	03/15/2033	1,918,050
90265E-AV-2	UDR INC		2.A FE	8,746,301	9,050,000	7,539,797	8,821,601		24,318			2.100	2.418	JD	8,447	190,050	11/29/2022	06/15/2033	8,387,150
92277G-AJ-6	VENTAS REALTY LP		2.A FE	9,289,074	9,301,000	9,249,979	9,300,454		1,058			3.250	3.258	AO	63,815	302,283	09/15/2016	10/15/2026	9,452,141
92277G-AL-1	VENTAS REALTY LP		2.A FE	4,563,016	4,600,000	4,588,495	4,594,937		4,023			3.850	3.941	AO	44,275	177,100	03/22/2017	04/01/2027	4,280,850
92564R-AA-3	VICI PROPERTIES LP		2.C FE	1,400,000	1,400,000	1,399,875	1,400,000					4.250	4.250	JD	4,958	59,500	11/21/2019	12/01/2026	1,429,750
92564R-AB-1	VICI PROPERTIES LP		2.C FE	920,000	920,000	918,821	920,000					4.625	4.625	JD	3,546	42,550	11/21/2019	12/01/2029	941,275
92564R-AE-5	VICI PROPERTIES LP		2.C FE	5,875,000	5,800,000	5,630,644	5,823,090		(9,617)			4.125	3.927	FA	90,383	239,250	01/24/2020	08/15/2030	3,368,063
92564R-AH-8	VICI PROPERTIES LP		2.C FE	8,083,350	8,165,000	8,173,178	8,152,097		18,651			4.500	4.744	MS	122,475	367,425	04/29/2022	09/01/2026	7,755,663
92564R-AK-1	VICI PROPERTIES LP		2.C FE	1,861,650	1,890,000	1,894,248	1,879,246		5,021			4.500	4.796	JJ	39,218	85,050	04/29/2022	01/15/2028	1,932,525
92936U-AG-4	WP CAREY INC		2.A FE	3,567,564	3,600,000	3,247,797	3,583,115		3,310			2.400	2.499	FA	36,000	86,400	10/06/2020	02/01/2031	3,643,200
92936U-AH-2	WP CAREY INC		2.A FE	10,622,058	11,050,000	9,333,010	10,740,972		34,790			2.250	2.630	AO	62,156	248,625	11/29/2022	04/01/2033	10,668,688

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
92936U-AJ-8	WP CAREY INC		2.A FE	6,388,596	6,450,000	5,695,898	6,411,719		5,746			2.450	2.556	FA	65,844	158,025	10/05/2021	02/01/2032	4,706,963
948741-AM-5	KIMCO REALTY OP LLC	LS	1.G FE	10,779,374	10,997,000	10,932,566	10,981,458		24,995			3.250	3.478	FA	135,019	357,403	02/24/2017	08/15/2026	11,074,076
95040Q-AC-8	WELLTOWER INC		1.G FE	10,103,042	10,374,000	10,374,391	10,347,142		105,630			4.250	5.311	AO	110,224	440,895	11/14/2023	04/01/2026	10,594,448
95040Q-AD-6	WELLTOWER INC		1.G FE	165,600	166,000	167,180	165,919		49			4.250	4.271	AO	1,489	7,055	08/09/2018	04/15/2028	169,528
95040Q-AF-1	WELLTOWER OP LLC		1.G FE	1,681,534	1,820,000	1,695,532	1,687,207		2,890			4.950	5.518	MS	30,030	90,090	01/25/2024	09/01/2048	1,865,045
95040Q-AH-7	WELLTOWER INC		1.G FE	61,724	62,000	62,151	61,920		34			4.125	4.169	MS	753	2,558	02/13/2019	03/15/2029	63,279
95040Q-AJ-3	WELLTOWER INC		1.G FE	1,397,424	1,400,000	1,343,996	1,399,039		373			3.100	3.118	JJ	20,012	43,400	08/08/2019	01/15/2030	1,421,700
95040Q-AK-0	WELLTOWER INC		1.G FE	22,897,763	23,942,000	23,627,391	23,539,532		326,391			2.700	4.108	FA	244,208	646,434	10/20/2023	02/15/2027	24,265,217
95040Q-AM-6	WELLTOWER OP LLC		1.G FE	1,005,500	1,240,000	1,149,642	1,066,926		26,463			2.800	5.844	JD	2,893	34,720	08/18/2023	06/01/2031	1,257,360
95040Q-AR-5	WELLTOWER INC		1.G FE	379,610	400,000	386,644	385,102		1,881			3.850	4.486	JD	684	15,400	11/29/2022	06/15/2032	407,700
962166-AW-4	WEYERHAEUSER COMPANY		2.B FE	7,074,240	6,730,000	7,058,717	6,894,832		(87,530)			6.950	5.462	AO	116,934	467,735	11/14/2023	10/01/2027	6,963,868
962166-BX-1	WEYERHAEUSER COMPANY		2.B FE	25,860	26,000	25,760	25,947		15			4.000	4.057	MN	133	1,040	02/21/2019	11/15/2029	26,520
962166-BY-9	WEYERHAEUSER COMPANY		2.B FE	3,516,528	3,050,000	3,010,826	3,281,545		(54,457)			4.000	2.033	AO	25,756	122,000	07/08/2021	04/15/2030	2,397,000
962166-CA-0	WEYERHAEUSER COMPANY		2.B FE	7,315,958	8,200,000	7,515,739	7,567,154		73,929			3.375	4.651	MS	86,100	276,750	05/06/2022	03/09/2033	8,338,375
962166-CB-8	WEYERHAEUSER COMPANY		2.B FE	10,926,453	13,230,000	10,248,217	11,016,363		36,549			4.000	5.147	MS	164,640	529,200	09/26/2023	03/09/2052	13,443,600
962166-CC-6	WEYERHAEUSER COMPANY		2.B FE	9,818,987	10,004,000	10,024,492	9,977,873		69,415			4.750	5.471	MN	60,719	475,190	08/16/2023	05/15/2026	10,241,595
B9754*-AC-1	WAREHOUSES DE PAUW NV		1.G PL	27,542,736	30,770,604	28,839,502	30,770,604				3,640,503	2.600	2.600	MN	95,560	774,984	05/18/2022	05/18/2032	30,575,763
G1108#-AG-3	THE BRITISH LAND COMPANY PLC		1.F	11,500,000	11,500,000	11,468,837	11,500,000					5.003	5.003	MS	191,782	575,345	09/01/2011	09/01/2026	8,712,628
G1108#-AH-1	THE BRITISH LAND COMPANY PLC		1.F	102,032,385	89,176,789	89,030,004	89,176,789				6,142,675	3.970	3.970	MS	934,251	3,460,698	03/26/2014	03/26/2026	79,012,734
G1608#-AA-1	BROMFORD HOUSING GROUP LTD		1.F	9,134,994	9,415,347	7,175,540	9,415,347				648,548	3.010	3.010	MN	42,510	278,904	05/07/2019	05/07/2039	9,557,048
G1608#-AB-9	BROMFORD HOUSING GROUP LTD		1.F	27,217,912	28,918,567	30,276,409	28,918,567				1,991,969	5.830	5.830	MN	145,179	1,675,456	11/30/2023	11/30/2033	19,379,609
G1608*-AA-5	BROMFORD FLAGSHIP LIMITED		1.F	12,042,454	12,105,447	12,564,464	12,105,447				62,993	6.060	6.060	AO	140,605	364,709	04/22/2025	04/22/2040	12,472,242
G1744#-AA-6	CADOGAN ESTATES LIMITED		2.B	5,500,000	5,500,000	5,747,233	5,500,000					5.770	5.770	JD	10,578	317,350	12/19/2006	12/19/2036	5,658,675
G1744#-AM-0	CADOGAN ESTATES LIMITED		2.B	9,000,000	9,000,000	9,205,046	9,000,000					5.250	5.250	MS	120,750	472,500	03/29/2011	03/29/2028	6,157,500
G1744#-AN-8	CADOGAN ESTATES LIMITED		2.B	6,000,000	6,000,000	6,259,028	6,000,000					5.530	5.530	MS	84,793	331,800	03/29/2011	03/29/2032	2,055,300
G1744#-AS-7	CADOGAN ESTATES LIMITED		2.B	17,732,989	15,468,071	15,390,684	15,468,071				1,065,472	3.750	3.750	MS	175,627	571,514	09/12/2013	09/12/2026	13,702,693
G1744#-AT-5	CADOGAN ESTATES LIMITED		2.B	17,347,489	15,131,808	14,615,011	15,131,808				1,042,309	4.070	4.070	MS	186,470	606,799	09/12/2013	09/12/2030	15,439,740
G1744#-AV-0	CADOGAN ESTATES LIMITED		2.B	7,285,350	5,716,461	4,995,192	5,716,461				393,761	3.870	3.870	MS	64,525	217,962	09/16/2014	09/16/2034	5,827,074
G1744#-AW-8	CADOGAN ESTATES LIMITED		2.B	14,571,125	11,432,922	9,488,822	11,432,922				787,522	4.090	4.090	MS	136,385	460,706	09/16/2014	09/16/2039	11,666,725
G1744#-AX-6	CADOGAN ESTATES LIMITED		2.B	6,428,250	5,043,936	4,084,897	5,043,936				347,436	4.380	4.380	MS	64,436	217,664	09/16/2014	09/16/2044	5,154,398
G1744#-AZ-1	CADOGAN ESTATES LIMITED		2.B	5,617,802	6,052,723	4,460,905	6,052,723				416,924	2.790	2.790	JJ	76,461	160,764	07/18/2019	07/18/2039	6,137,159
G26850-AG-4	GREAT PORTLAND ESTATES PLC		2.B	4,669,873	4,707,674	4,480,971	4,707,674				324,274	2.700	2.700	MN	13,770	125,314	06/05/2018	06/05/2028	4,771,227
G26850-AH-2	GREAT PORTLAND ESTATES PLC		2.B	6,004,123	6,052,723	5,464,017	6,052,723				416,924	2.790	2.790	MN	18,294	166,489	06/05/2018	06/05/2030	4,091,439
G26850-AL-3	GREAT PORTLAND ESTATES PLC		2.B	5,899,953	6,052,723	4,679,748	6,052,723				416,924	2.770	2.770	MN	18,163	165,295	11/05/2020	11/22/2035	6,136,553
G2730#-AA-0	DERWENT LONDON PLC		1.G	25,446,690	21,251,784	21,049,828	21,251,784				1,463,865	4.410	4.410	JJ	450,378	910,482	01/08/2014	01/08/2029	21,720,386
G2730#-AB-8	DERWENT LONDON PLC		1.G	66,354,660	55,416,044	51,978,310	55,416,044				3,817,168	4.680	4.680	JJ	1,246,307	2,519,527	01/08/2014	01/08/2034	56,712,779
G2730#-AF-9	DERWENT LONDON PLC		1.G	13,022,957	13,315,991	12,646,623	13,315,991				917,232	2.870	2.870	JJ	160,299	365,945	01/31/2019	01/31/2029	13,507,076
G41338-AA-1	GROSVENOR LIMITED		2.B	34,869,100	29,322,082	29,841,698	29,322,082				2,019,763	5.570	5.570	AO	285,817	1,617,182	04/28/2011	04/28/2031	30,138,702
G41338-AE-3	GROSVENOR LTD		2.B	3,677,939	3,766,139	3,590,742	3,766,139				259,419	2.750	2.750	MN	15,535	101,925	11/07/2018	11/07/2028	3,817,923
G41338-AF-0	GROSVENOR LTD		2.B	6,042,328	6,187,228	5,260,901	6,187,228				426,189	2.950	2.950	MN	27,378	179,626	11/07/2018	11/07/2033	6,278,490
G41338-AH-6	GROSVENOR LTD		2.B	75,658,063	87,697,235	78,494,112	87,697,235				6,040,761	3.230	3.230	AO	511,445	2,801,770	10/26/2022	10/26/2032	87,336,741
G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED		1.G	22,000,000	22,000,000	22,063,544	22,000,000					4.660	4.660	JJ	469,883	1,025,200	09/16/2011	09/16/2026	15,861,150
G4622#-AJ-8	HOWARD DE WALDEN ESTATES LIMITED		1.G	13,207,550	10,424,134	9,939,954	10,424,134				718,035	3.580	3.580	AO	77,747	369,147	10/09/2014	10/16/2029	7,530,193
G4622#-AK-5	HOWARD DE WALDEN ESTATES LIMITED		1.G	17,042,000	13,450,496	11,671,749	13,450,496				926,497	3.790	3.790	AO	106,203	504,260	10/09/2014	10/16/2034	13,705,383
G4622#-AN-9	HOWARD DE WALDEN ESTATES LIMITED		1.G YE	3,504,051	3,698,886	3,160,243	3,698,886				254,787	3.010	3.010	JJ	53,194	107,140	01/09/2019	01/09/2034	3,754,555

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G4622#-AS-8	HOWARD DE WALDEN ESTATES LIMITED		1.G	15,429,003	16,140,595	13,633,283	16,140,595				1,111,796	3.110	3.110	JJ	239,831	483,051	11/14/2019	11/14/2034	16,391,582
G4622#-AX-7	HOWARD DE WALDEN ESTATES LIMITED		1.F IF	9,172,916	9,079,085	9,333,510	9,079,085				(93,831)	5.430	5.430	JJ	235,542		07/09/2025	07/09/2032	9,325,582
G4622#-AY-5	HOWARD DE WALDEN ESTATES LIMITED		1.F IF	3,397,376	3,362,624	3,437,111	3,362,624				(34,752)	5.830	5.830	JJ	93,664		07/09/2025	07/09/2037	3,460,645
G5600#-AH-5	LONDONMETRIC PROPERTY PLC		1.G	9,734,201	9,415,347	8,874,370	9,415,347				648,548	2.060	2.060	MS	53,877	190,744	04/28/2021	04/28/2028	6,794,518
G5600#-AJ-1	LONDONMETRIC PROPERTY PLC		1.G	9,872,448	9,415,347	8,843,092	9,415,347				648,548	2.060	2.060	MS	53,877	190,744	06/16/2021	06/16/2028	6,794,518
G5600#-AS-1	LONDONMETRIC PROPERTY PLC		1.G FE	25,115,466	25,892,205	26,137,534	25,892,205				776,739	5.220	5.220	MN	213,999		11/04/2025	11/04/2030	26,567,992
G5600#-AU-6	LONDONMETRIC PROPERTY PLC		1.G FE	15,004,045	15,468,071	15,665,892	15,468,071				464,026	5.510	5.510	MN	134,946		11/04/2025	11/04/2032	15,894,216
G5744#-AA-7	MAGNA HOUSING LIMITED		1.F	6,039,223	6,052,723	3,257,200	6,052,723				416,924	2.510	2.510	MN	18,990	149,213	11/16/2021	11/16/2051	6,128,685
G5744#-AC-3	MAGNA HOUSING LIMITED		1.F	8,052,297	8,070,298	3,898,398	8,070,298				555,898	2.510	2.510	MN	25,321	198,950	11/16/2021	11/16/2056	8,171,580
G7181#-AB-1	THE PORTMAN ESTATE (PRIMARY) LTD		2.B PL	8,567,134	8,877,327	8,509,732	8,877,327				611,488	4.610	4.610	MS	131,868	397,706	10/28/2024	09/05/2032	9,081,950
G7181#-AC-9	THE PORTMAN ESTATE (PRIMARY) LTD		2.B PL	13,369,921	13,854,011	12,688,685	13,854,011				954,292	5.010	5.010	MS	223,650	674,516	10/28/2024	09/05/2037	13,925,305
G7181#-AD-7	THE PORTMAN ESTATE (PRIMARY) LTD		2.B PL	5,516,715	5,716,461	5,596,894	5,716,461				393,761	3.370	3.370	MS	62,074	187,213	10/28/2024	09/05/2027	5,812,783
G7996#-AA-8	SEGRO PLC		1.G PL	28,769,139	28,774,038	28,277,139	28,774,038				3,404,287	1.770	1.770	FA	189,573	481,796	08/17/2017	08/17/2027	29,028,688
G7996#-AB-6	SEGRO PLC		1.G PL	40,805,207	40,812,156	39,096,413	40,812,156				4,828,529	2.000	2.000	FA	303,824	772,162	08/17/2017	08/17/2029	41,220,278
G7996#-AJ-9	SEGRO PLC		1.G PL	13,163,373	12,625,343	9,425,993	12,625,343				1,493,718	1.830	1.830	JD	8,985	229,794	12/17/2020	12/17/2040	12,740,865
G87986-BA-5	LINK FINANCE CAYMAN 2009 LTD		1.F FE	332,904	400,000	362,524	349,088		6,988			2.750	5.232	JJ	4,950	11,000	08/04/2023	01/19/2032	405,500
G9075*-AA-2	TRITAX BIG BOX REIT PLC		2.A	87,121,570	88,100,750	84,978,283	88,100,750				6,068,555	2.860	2.860	FA	860,891	2,443,580	02/28/2019	02/28/2028	89,360,590
G9075*-AB-0	TRITAX BIG BOX REIT PLC		2.A	46,220,986	46,740,474	43,319,025	46,740,474				3,219,577	2.980	2.980	FA	475,896	1,350,798	02/28/2019	02/28/2030	47,436,907
G9101*-AB-8	2DWT		1.F Z	20,710,300	17,485,645	15,876,511	17,485,645				1,204,446	4.100	4.100	JD	51,777	718,244	12/05/2013	12/05/2033	15,098,854
G9385#-AC-9	VIVID HOUSING LTD		1.F FE	6,974,906	7,263,268	4,601,716	7,263,268				500,308	2.540	2.540	FA	64,058	179,378	02/26/2020	02/26/2045	7,355,511
G9385#-AF-2	VIVID HOUSING LTD		1.F FE	19,803,888	19,906,734	12,630,126	19,906,734				1,371,216	2.640	2.640	MN	52,554	519,540	11/25/2020	11/25/2045	20,169,503
J2167#-AC-5	EQUINIX JAPAN KK		2.B	14,243,453	12,440,588	11,066,575	12,440,588				32,851	2.130	2.130	MS	83,176	282,010	03/08/2023	03/08/2035	12,573,080
N0516#-AA-6	AMVEST RCF CUSTODIAN BV		2.B	428,260	469,780	505,292	469,780				55,580	5.190	5.190	MN	3,590	23,812	11/08/2023	11/08/2030	481,971
N52698-AA-6	LINEAGE TREASURY EUROPE BV		2.A FE	8,526,035	8,573,489	8,458,673	8,573,489				1,014,339	0.890	0.890	FA	27,766	71,780	08/20/2021	08/20/2026	3,185,127
N52698-AC-2	LINEAGE TREASURY EUROPE BV		2.A FE	15,929,551	15,737,080	15,466,828	15,737,080				1,084,001	1.980	1.980	FA	113,386	302,235	08/20/2021	08/20/2026	5,840,972
N9361#-AD-7	VESTEDA FINANCE BV		1.G	12,334,627	11,861,950	9,285,547	11,861,950				1,403,400	1.380	1.380	JD	4,547	161,855	12/21/2020	12/21/2035	11,943,798
P26054-AB-5	CIBANCO SA IBM/PLA ADMIN INDUS S		2.C FE	7,026,040	7,260,000	7,278,150	7,088,335		43,642			4.962	5.705	JJ	163,109	347,340	09/30/2025	07/18/2029	7,235,159
P26064-AA-6	CIBANCO SA INSTITUCION 4.375% 22 JUL 203		3.A FE	4,193,410	5,280,000	4,646,400	4,446,288		114,335			4.375	7.899	JJ	102,025	231,000	04/12/2024	07/22/2031	4,986,750
P9401C-AA-0	FIBRA UNO		2.B FE	1,100,254	1,123,000	1,097,031	1,099,044		3,837			4.869	5.302	JJ	25,213	50,857	03/24/2025	01/15/2030	1,031,515
P9406G-AB-4	TRUST F/1401		2.B FE	258,935	209,000	210,791	253,079		(1,501)			6.950	5.116	JJ	6,093	14,526	11/05/2021	01/30/2044	216,263
Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD		1.G	39,500,000	39,500,000	39,332,640	39,500,000					3.810	3.810	JD	87,789	1,504,950	12/10/2014	12/10/2026	40,252,475
Q3189*-AK-5	DEXUS FUNDS MANAGEMENT LTD		1.G	10,900,000	10,900,000	10,562,594	10,900,000					3.640	3.640	MN	34,165	396,760	11/30/2017	11/30/2029	11,098,380
Q3971@-AB-5	GPT RE LTD		1.G FE	24,800,000	24,800,000	24,526,305	24,800,000					3.800	3.800	JD	31,413	942,400	06/19/2013	06/19/2028	25,271,200
Q3973#-AA-3	GPT FUNDS MANAGEMENT LTD		1.G	9,600,000	9,600,000	9,293,484	9,600,000					3.670	3.670	JD	12,723	352,320	12/18/2017	06/18/2029	9,776,160
Q3973#-AB-1	GPT FUNDS MANAGEMENT LTD		1.G	10,400,000	10,400,000	9,965,246	10,400,000					3.720	3.720	JD	13,971	386,880	12/18/2017	06/18/2030	10,593,440
Q3973#-AC-9	GPT FUNDS MANAGEMENT LTD		1.G	3,600,000	3,600,000	3,478,894	3,600,000					4.400	4.400	FA	63,360	158,400	02/07/2019	02/07/2032	3,679,200
Q3973#-AD-7	GPT FUNDS MANAGEMENT LTD		1.G	3,200,000	3,200,000	3,021,492	3,200,000					4.500	4.500	FA	57,600	144,000	02/07/2019	02/07/2034	3,272,000
Q6235#-AM-4	MIRVAC GROUP FINANCE LTD		1.G PL	8,100,000	8,100,000	8,071,649	8,100,000					4.040	4.040	MS	93,627	327,240	08/18/2015	09/18/2027	8,263,620
Q6235#-AN-2	MIRVAC GROUP FINANCE LIMITED		1.G PL	8,900,000	8,900,000	8,750,641	8,900,000					3.630	3.630	MS	92,434	323,070	09/20/2016	09/18/2028	9,061,535
Q6235#-AW-2	MIRVAC GROUP FINANCE LIMITED		1.G PL	6,798,825	6,601,813	5,985,514	6,601,813				472,226	4.190	4.190	MS	79,143	270,539	06/18/2019	09/18/2032	6,740,121
Q6235#-AX-0	MIRVAC GROUP FINANCE LIMITED		1.G PL	7,210,875	7,001,923	6,095,958	7,001,923				500,846	4.310	4.310	MS	86,343	295,153	06/18/2019	09/18/2034	7,152,815
Q6993#-AC-8	NOVION RE LIMITED		1.F FE	23,200,000	23,200,000	22,653,548	23,200,000					3.860	3.860	JD	29,851	895,520	12/19/2014	12/19/2029	23,647,760
Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD		1.G FE	16,600,000	16,600,000	16,496,360	16,600,000					3.850	3.850	FA	244,988	639,150	08/13/2015	08/13/2027	16,919,550
Q8773@-AG-3	STOCKLAND TRUST MANAGEMENT LTD		1.G FE	9,600,000	9,600,000	9,372,427	9,600,000					4.000	4.000	FA	147,200	384,050	08/13/2015	08/13/2030	9,792,000
W6447@-AA-9	NORDIQUS INFRASTRUCTURE AB		2.A PL	25,862,715	29,767,456	30,737,413	29,767,456				3,904,740	4.360	4.360	JAJO	317,255	758,233	02/25/2025	10/03/2035	25,140,963

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
W6447@-AB-7	NORDIQUS INFRASTRUCTURE AB		2.A Z	42,143,202	48,505,962	50,838,908	48,505,962				6,362,760	4.570	4.570	JAJO	541,865	1,295,048	02/25/2025	10/03/2039	32,855,206
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)				5,420,248,722	5,488,218,111	5,238,032,292	5,421,384,694		7,497,569		92,994,949	XXX	XXX	XXX	54,936,534	186,690,280	XXX	XXX	5,297,362,762
02361E-A*-9	AMERESCO INC		3.B PL	8,428,864	8,487,000	9,220,140	8,438,079		9,215			10.170	10.499	MJSD	8,763	427,609	06/26/2025	06/29/2029	8,702,782
05501#-AA-7	AZTEC SOFTWARE LLC		4.A PL	13,099,061	13,299,075	13,432,065	13,222,814		63,623			11.664	12.089	JAJO		1,396,049	12/04/2023	04/22/2028	13,686,866
10675*-AA-1	BREEZE BUYER INC.		4.B PL	14,125,744	14,334,585	14,171,171	14,259,130		94,302			11.033	11.713	JAJO		1,316,317	12/04/2023	01/13/2027	14,729,976
25438@-AA-5	DIMENSION ENERGY LLC		4.A Z	8,148,464	8,487,000	8,717,344	8,202,582		54,119			8.300	9.986	MJSD	8,431	347,601	06/26/2025	03/12/2028	8,663,105
71369@-AA-2	PERDIDO ENERGY HOLDINGS		3.C PL	8,120,502	8,263,658	9,155,569	8,135,506		18,638			11.050	11.652	MJSD	8,840	452,710	06/26/2025	11/10/2028	8,491,941
78348F-AG-8	RXSENSE HOLDINGS LLC		3.C PL	11,605,144	11,688,623	11,805,509	11,677,831		60,172			9.685	7.395	JAJO		1,117,613	12/04/2023	03/13/2026	11,971,644
84737#-AA-8	SPEARMINT RENEWABLE DEVELOPMENT		4.B PL	6,951,724	6,956,183	7,346,077	6,952,583		860			10.750	10.765	MJSD	4,097	366,884	06/27/2025	12/29/2027	7,143,130
84737#-AB-6	SPEARMINT RENEWABLE DEVELOPMENT TR		4.C Z	1,749,643	1,750,758	1,945,232	1,749,863		220			13.750	13.762	MJSD	1,319	117,518	06/26/2025	12/29/2027	1,810,940
89529#-AA-9	TRES ENERGY		3.B PL	7,846,596	8,028,243	8,942,071	7,862,471		25,407			10.800	11.494	MJSD	8,639	429,722	06/26/2025	11/02/2029	8,245,006
BNLONJ-SU-8	FLINT GROUP HOLDINGS COLOUROZ		6. FE									7.636	0.000	FMAN	1,955		05/02/2014	09/23/2024	
BNLOQN-GF-7	MULTI PACKAGING SOLUTIONS INC		4.C FE									4.260	0.000	FMAN	834		11/14/2014	09/30/2020	
92531N-AH-7	VERTELLUS SPECIALITIES INC		6. *									13.000	0.000	JAJO	45,877		04/14/2016	10/29/2021	
D7000R-AD-3	OXEA GROUP VIER (OQ CHEM INTL)		4.C FE	1,936,544	1,939,592	1,551,674	1,939,592					8.002	6.995	MJSD	38,391	154,010	06/18/2019	04/08/2031	1,939,592
64072U-AK-8	CSC HOLDINGS LLC		5.A FE	2,542,095	2,916,920	2,540,637	2,542,095				374,824	8.250	8.374	MJSD	53,284	247,678	10/03/2019	04/15/2027	2,916,920
89334G-AX-2	TRANS UNION LLC TL B5		3.B FE	24,826	24,826	24,820	24,826					5.522	5.522	MJSD	4	1,535	11/15/2019	11/16/2026	24,826
45778E-AG-9	INNOPHOS HOLDINGS INC		4.B FE	3,400,984	3,457,825	3,371,379	3,438,013					8.036	8.845	FMAN	776	298,241	11/26/2024	03/16/2029	3,457,825
G0300C-AC-7	DONCASTERS ALLOY FINCO LTD		5.C FE									7.000	0.000	MJSD	70,124		03/06/2020	03/06/2025	
04317J-AB-4	ANGUS (ARUBA INVESTMENTS)		4.C FE	1,331,260	1,321,350	1,215,642	1,321,350					7.772	8.464	JAJO	9,734	111,864	10/04/2021	11/24/2027	1,321,350
89787R-AH-5	TRUGREEN		4.C FE	2,374,148	2,398,130	2,345,172	2,398,130					7.767	8.106	JAJO	521	203,023	11/02/2020	10/30/2027	2,398,130
89778P-AG-2	REAL TRUCK ENTERPRISE INC		5.A FE	1,320,165	1,320,165	1,007,726	1,320,165					7.536	7.536	MJSD	278	107,236	01/20/2021	01/31/2028	1,320,165
29279U-AB-2	ENDURE DIGITAL (ENDURANCE INTL)		6. FE	1,615,288	3,230,576	1,615,288	1,615,288				528,912	7.398	8.242	MJSD	15,934	261,819	01/27/2021	02/10/2028	3,230,576
00184N-AB-3	TRICORBRAUN (AOT PACKAGING PROD)		4.C FE	2,039,822	2,048,877	1,977,533	2,048,877					6.922	7.208	MJSD	13,493	157,265	10/26/2021	03/03/2031	2,048,877
59909T-AC-8	GAINWELL HOLDING CORP		4.C FE	1,587,764	1,647,485	1,616,081	1,620,979		12,120			7.772	9.201	FMAN	356	157,112	12/07/2023	10/01/2027	1,647,485
75605V-AD-4	REALPAGE INC		4.C FE	5,256,979	5,260,455	5,254,773	5,260,455					6.934	7.284	FMAN	1,013	399,595	07/27/2021	04/24/2028	5,260,455
71360H-AB-3	PERATON CORP		4.C FE	2,035,047	2,420,514	2,242,505	2,035,047				405,217	7.517	8.191	JAJO	38,967	165,155	02/25/2021	02/01/2028	2,420,514
52706Y-AJ-2	LESLIES POOLMART INC		6. FE	239,500	887,038	412,473	239,500				647,538	6.536	7.359	FMAN	162	64,242	03/09/2021	03/09/2028	887,038
38723B-AJ-0	WIN WASTE INNOVATIONS HOLDINGS INC		4.C FE	2,986,320	3,000,741	3,006,992	3,000,741					6.536	6.797	JAJO	549	237,529	04/06/2021	03/24/2028	3,000,741
72431H-AD-2	PLY GEM (PISCES-CORNERSTONE BL BR)		5.A FE	2,315,358	2,313,856	1,818,305	2,313,856					7.030	7.197	JAJO	7,758	178,189	10/04/2021	04/12/2028	2,313,856
21870F-BA-6	CORELOGIC INC		4.C FE	8,035,449	8,074,917	8,074,917	8,074,917					7.286	7.463	JAJO	1,644	643,865	11/17/2021	06/04/2028	8,074,917
L4780E-AC-8	HERENS US HOLDCO TL B		4.C FE	2,209,650	2,198,657	1,916,954	2,198,657					7.697	8.113	MJSD	470	232,515	09/30/2021	07/03/2028	2,198,657
02932J-AP-2	AMERICAN ROCK SALT COMPANY LLC		5.B FE	3,268,662	3,276,854	2,496,553	3,276,854					8.084	7.871	JAJO	25,082	284,043	06/04/2021	06/09/2028	3,276,854
73108R-AB-4	SOLERA LLC (POLARIS NEWCO)		5.A FE	1,823,901	1,868,273	1,797,878	1,852,695		15,597			7.678	8.591	MJSD	25,733	166,870	12/04/2023	06/03/2028	1,868,273
55759V-AB-4	MADISON AIR		4.B FE	1,324,662	1,324,662	1,330,042	1,324,662					6.128	6.128	MJSD	17,060	94,479	10/05/2021	06/21/2028	1,324,662
72941D-AF-9	ACCENTCARE INC (PLUTO)		6. FE									9.650	0.000	MJSD	6		10/05/2021	06/20/2026	
00709L-AJ-6	ASPEN DENTAL (ADMI)		4.C FE	1,862,457	1,867,125	1,759,765	1,867,125					7.536	7.822	MJSD	393	153,610	07/27/2021	12/23/2027	1,867,125
12509Y-AE-6	UDG HEALTHCARE (HUNTER/INIZIO GRP)		4.C FE	4,609,604	4,655,750	4,527,717	4,642,692					8.022	8.506	MJSD	1,037	405,037	02/02/2024	08/19/2028	4,655,750
76168J-AS-5	REXNORD-ZURN HOLDINGS INC		3.B FE	1,482,558	1,480,428	1,486,597	1,480,428					5.786	6.110	MJSD	8,183	104,329	10/05/2021	10/04/2028	1,480,428
20786N-AC-1	CONNECTWISE LLC		4.B FE	3,089,328	3,091,200	3,029,376	3,091,200					7.434	7.874	MJSD	638	250,485	09/27/2021	09/30/2028	3,091,200
28542C-AC-3	EXAMWORKS (GOLD MRGR-ELECTRON BID)		4.B FE	4,344,655	4,351,366	4,370,790	4,351,366					6.172	6.703	JAJO	25,807	281,903	10/12/2021	11/01/2028	4,351,366
50168E-AN-2	LABL INC (MULTI-COLOR)		5.A FE	694,205	1,104,103	697,557	694,205				410,966	8.767	9.077	JAJO	17,000	87,801	11/02/2021	10/29/2028	1,104,103
11565H-AD-8	SIGNATURE AVIATION (BROWN GROUP)		4.B FE	2,958,685	2,947,631	2,960,159	2,947,631					6.215	6.693	MJSD	31,839	205,413	12/05/2023	07/01/2031	2,947,631
14173V-AT-0	CARESTREAM HEALTH INC		5.B FE									11.896	0.000	MJSD	3		09/30/2022	09/30/2027	

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SERVICE		4.B FE	4,582,136	4,628,421	4,642,884	4,628,421					6.172	6.493	FMAN	799	390,820	02/24/2023	07/31/2031	4,628,421
00847Y-AE-2	AGILITI HEALTH INC		4.C FE	4,210,355	4,210,355	4,115,622	4,210,355					6.576	6.576	JAJO	73,827	311,299	02/16/2024	05/01/2030	4,210,355
45567Y-AN-5	INTERNET BRD (WEBMD/INDIGO/ MH SUB)		4.B FE	1,584,235	1,624,856	1,506,801	1,608,274		4,181			7.922	8.813	FMAN	358	139,978	05/03/2023	05/03/2028	1,624,856
C6907U-AB-7	ONE TORONTO GAMING (OTG-ONTARIO)		4.C FE	4,403,726	4,398,893	4,052,480	4,398,893		4,204			7.922	8.513	JAJO	968	378,066	02/23/2024	08/01/2030	4,398,893
BNL23F-YQ-1	FLINT GROUP (CAMPFIRE TOPCO LTD)		6. FE	292,794	784,497	39,225	39,225	(317,318)	52,827			5.466	50.598	MJSD	16,965	86,198	07/24/2023	12/31/2027	795,403
BNL23F-YR-9	FLINT GROUP (CAMPFIRE TOPCO LTD)		5.C FE	217,324	305,305	215,392	253,119		14,901			5.466	15.645	JAJO	6,602	33,470	07/24/2023	12/31/2027	302,521
12620B-AR-1	CPM ACQUISITION CORP		4.C FE	3,861,200	3,920,000	3,897,950	3,874,047		12,233			8.200	9.069	MJSD	26,345	350,679	09/22/2023	09/28/2028	3,920,000
87169D-AB-1	SYNEOS HEALTH INC (STAR PARENT)		4.A FE	4,826,531	4,912,500	4,916,405	4,831,002		2,486			7.672	8.526	MJSD	1,047	409,941	12/06/2023	09/27/2030	4,912,500
74142K-AK-5	PRETIUM PKG HOLDINGS INC		5.C FE									4.430	0.000	JAJO	2,750		10/02/2023	10/01/2028	
77313D-AW-1	ROCKET SOFTWARE INC		4.C FE	867,784	880,999	880,398	870,167		660			7.422	7.925	JAJO	6,206	73,869	10/05/2023	11/28/2028	880,999
BNL240-L4-6	FLINT GROUP (CAMPFIRE TOPCO LTD)		4.C FE	414,504	499,871	474,877	464,794		28,401			4.466	11.978	JAJO	8,866	48,629	07/24/2023	12/31/2026	505,570
74142K-AJ-8	PRETIUM PKG HOLDINGS INC		4.C FE									4.450	0.000	JAJO	6,516		10/18/2023	10/02/2028	
43289D-AK-9	HILTON DOMESTIC OPERATING COMPANY		2.C FE	3,381,819	3,390,295	3,406,925	3,390,295		2,144			5.423	5.498	JAJO	1,548	207,418	11/08/2023	11/08/2030	3,390,295
G4770M-AL-8	INEOS QUATTRO HOLDINGS UK LIMITED		3.C FE	2,148,008	2,214,442	1,550,109	2,184,683		3,813			8.022	8.723	FMAN	496	193,085	11/14/2023	04/02/2029	2,214,442
92943L-AC-4	WESTINGHOUSE (BROOKFIELD WEC HLDG)		4.A FE	8,674,150	8,717,738	8,731,286	8,701,182		15,647			5.700	5.994	JAJO	44,086	576,708	01/25/2024	01/27/2031	8,717,738
L2000A-AF-7	CLARIVATE (CAMELOT FINANCE)		3.C FE	4,022,173	4,032,253	3,975,552	4,032,253		3,269			6.422	6.754	JAJO	724	286,175	01/31/2024	01/31/2031	4,032,253
09776M-AT-1	BOMBARDIER RECREATIONAL PRODUCTS I		3.B FE	3,958,737	3,968,659	3,979,199	3,968,659		5,816			5.922	6.230	JAJO	658	276,550	01/22/2024	01/22/2031	3,968,659
05278H-AC-0	L & W (AUTOKINITON US HOLDINGS		4.B FE	2,226,697	2,226,697	2,202,342	2,226,697					7.786	7.786	JAJO	484	188,846	01/24/2024	04/06/2028	2,226,697
89841E-AB-1	ULTIMATE SOFTWARE GROUP INC (UKG)		4.B FE	5,051,977	5,058,300	5,060,936	5,058,300					6.167	6.426	FMAN	56,105	374,825	02/09/2024	02/10/2031	5,058,300
25472P-AB-6	KOHLER ENERGY (DISCOVERY)		4.B FE	2,117,136	2,182,614	2,193,527	2,126,603		4,616			7.422	8.444	JAJO	450	176,618	01/30/2024	05/01/2031	2,182,614
C8856U-AE-8	HUSKY INJECTION (TITAN ACQN)		4.C FE	894,071	907,686	912,981	898,928		2,716			7.528	8.124	JAJO	6,027	72,234	04/23/2024	02/15/2029	907,686
72706R-AB-2	WOOD MACKENZIE (PLANET US BUYER)		4.B FE	2,019,115	2,024,176	2,035,562	2,022,765		1,916			6.822	6.917	JAJO	13,042	151,256	01/31/2024	02/07/2031	2,024,176
72941D-AH-5	ACCENTCARE INC (PLUTO)		4.B FE	282,755	282,755	285,582	282,755					9.189	9.189	FMAN	577	28,004	02/07/2024	06/20/2028	282,755
72941D-AK-8	ACCENTCARE INC (PLUTO)		5.B FE	1,321,895	1,321,895	1,092,767	1,321,895					7.870	7.870	FMAN	15,893	111,961	02/07/2024	09/20/2028	1,321,895
22164M-AB-3	COTIVITI INC		4.B FE	3,505,852	3,523,469	3,382,530	3,512,184		5,967			6.450	6.890	FMAN	20,094	251,191	02/22/2024	05/01/2031	3,523,469
19933M-AQ-6	COLUMBUS MCKINNON CORPORATION		4.A FE	2,244,564	2,244,564	2,244,564	2,244,564					6.172	6.172	MJSD	385	153,170	03/18/2024	05/15/2028	2,244,564
85769E-BB-6	STATION CASINO (RED ROCK)		3.B FE	18,574,163	18,667,500	18,718,052	18,644,458		30,406			5.672	5.991	MJSD	2,964	1,226,178	03/07/2024	03/14/2031	18,667,500
L5000D-AE-7	ICON LUXEMBOURG SARL (INDIGO)		2.C FE	1,389,191	1,389,191	1,398,741	1,389,191					5.672	5.672	MJSD	219	87,756	03/14/2024	07/03/2028	1,389,191
L5000D-AF-4	ICON LUXEMBOURG SARL (INDIGO)		2.C FE	346,118	346,118	348,497	346,118					5.672	5.672	MJSD	55	21,865	03/14/2024	07/03/2028	346,118
98931Y-AD-5	ZEKELMAN		3.C FE	1,935,429	1,940,280	1,946,586	1,939,897		1,813			5.927	6.224	MJSD	4,201	127,795	03/26/2024	01/24/2031	1,940,280
55024E-AG-0	LUMEN TECHNOLOGIES INC		4.A FE	2,619,367	2,739,207	2,721,597	2,619,367			121,068		6.136	6.814	MJSD	470	186,476	03/22/2024	04/15/2030	2,739,207
55024E-AF-2	LUMEN TECHNOLOGIES INC		4.A FE	2,739,207	2,739,207	2,720,717	2,739,207					6.136	6.136	MJSD	331	186,476	03/22/2024	04/16/2029	2,739,207
74839X-AK-5	QUIKRETE (QUIKRETE HOLDINGS INC)		3.C FE	3,285,018	3,285,018	3,295,694	3,285,018					5.922	5.922	JAJO	544	216,490	04/12/2024	03/19/2029	3,285,018
11132V-AY-7	BROADSTREET PARTNERS INC		4.B FE	3,725,338	3,730,000	3,739,844	3,730,000		2,722			6.172	6.873	FMAN	670	269,775	05/10/2024	06/13/2031	3,730,000
40416V-AG-0	CORE_MAIN LP		3.C FE	1,814,370	1,814,370	1,817,772	1,814,370					5.690	5.690	FMAN	860	115,198	05/21/2024	07/27/2028	1,814,370
36740U-AY-8	GATES GLOBAL LLC		3.B FE	10,862,500	10,862,500	10,886,636	10,862,500					5.422	5.422	FMAN	1,649	731,270	05/22/2024	06/04/2031	10,862,500
29426N-AZ-7	EPICOR SOFTWARE CORP		4.C FE	11,163,812	11,190,477	11,215,656	11,190,477		20,773			6.172	6.531	FMAN	1,932	815,153	10/29/2024	05/30/2031	11,190,477
41151P-AQ-8	HARBOR FREIGHT TOOLS USA INC		4.B FE	12,258,167	12,288,889	12,156,230	12,288,889					5.922	6.352	FMAN	2,037	832,311	06/05/2024	06/11/2031	12,288,889
74345H-AG-6	PROOFPOINT INC		4.B FE	4,792,365	4,792,365	4,811,534	4,792,365					6.716	6.716	FMAN	30,458	352,269	05/28/2024	08/31/2028	4,792,365
20902C-AX-8	ALTIUM (CONSOLIDATED CONTAINER)		4.B FE	2,286,130	2,286,130	2,203,258	2,286,130					6.172	6.172	MJSD	395	156,455	06/11/2024	06/11/2031	2,286,130
27922J-AC-0	ECOVYST (PQ CORP)		4.A FE	1,066,687	1,069,361	1,069,694	1,068,531		1,605			5.667	5.904	MJSD	17,772	73,880	06/12/2024	06/12/2031	1,069,361
96350T-AH-3	WHITE CAP BUYER LLC		4.B FE	3,041,653	3,049,276	3,060,711	3,043,306		1,653			6.922	7.312	MJSD	18,099	231,761	06/13/2024	10/19/2029	3,049,276
G5080A-AJ-1	JAZZ PHARMACEUTICALS PLC		3.B FE	3,236,075	3,236,075	3,248,210	3,236,075					5.922	5.922	MJSD	536	216,739	07/19/2024	05/05/2028	3,236,075
50217U-BF-3	BOYD (LTI HOLDINGS INC)		4.C FE	2,723,525	2,765,000	2,780,208	2,730,048		6,523			7.422	8.165	JAJO	573	235,446	07/19/2024	07/30/2029	2,765,000
02351X-AB-4	AMENTUM HOLDINGS LLC		3.B FE	6,960,677	6,978,123	6,989,755	6,974,347		13,669			5.672	6.273	JAJO	1,108	458,709	07/30/2024	09/29/2031	6,978,123

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
38469E-AE-3	GRAHAM PACKAGING CO INC		4.B FE	1,977,998	1,977,998	1,984,798	1,977,998					6.216	6.216	JAJO	342	147,803	07/31/2024	08/04/2027	1,977,998
01862L-BA-5	ALLIANCE LAUNDRY		4.B FE	5,049,325	5,074,699	5,093,024	5,074,699					5.918	6.235	FMAN	43,755	324,493	08/09/2024	08/19/2031	5,074,699
33902U-AD-5	ARGUS MEDIA (FLEET BIDCO LIMITED)		4.B FE	4,328,746	4,328,746	4,344,979	4,328,746					6.792	6.792	FMAN	101,726	323,596	08/22/2024	02/21/2031	4,328,746
L2465B-AW-6	FORMULA ONE GROUP (DELTA 2 LUX)		3.A FE	7,000,001	7,000,001	7,000,001	7,000,001					5.422	5.422	MJSD	1,054	327,862	09/30/2025	09/30/2031	7,000,001
89705D-AP-7	TRONOX LTD		4.B FE	319,444	423,104	318,915	319,444		261	102,063		6.172	6.621	MJSD	73	28,910	09/30/2024	09/30/2031	423,104
02932J-AU-1	AMERICAN ROCK SALT COMPANY LLC		4.B FE	458,411	458,411	451,535	458,411					11.113	11.113	MJSD		6,464	08/18/2025	06/09/2028	458,411
02932J-AT-4	AMERICAN ROCK SALT COMPANY LLC		4.B FE	654,116	716,048	705,308	676,038		11,833			11.113	13.917	MJSD	31,271	79,464	02/28/2025	06/09/2028	716,048
90351H-AF-5	US FOODS INC		3.A FE	702,245	702,245	707,317	702,245					5.422	5.422	JAJO	107	42,719	10/03/2024	11/22/2028	702,245
00216E-AL-3	TEKNIPLEX (TRIDENT TPI HOLDINGS)		4.C FE	2,162,794	2,162,794	2,071,647	2,162,794					7.422	7.422	JAJO	446	209,529	10/23/2024	09/15/2028	2,162,794
26812C-AN-6	STANDARD AERO HDGS (DYNASTY ACQN)		3.C FE	3,133,827	3,137,750	3,148,396	3,137,750		3,828			5.672	6.086	JAJO	498	200,574	10/25/2024	10/31/2031	3,137,750
16125T-AM-4	CHARTER NEX US HOLDINGS INC		4.B FE	4,170,620	4,170,620	4,176,809	4,170,620					6.500	6.500	JAJO	12,802	309,055	11/05/2024	12/01/2030	4,170,620
C4111R-AJ-4	GREAT CANADIAN GAMING (RAPTOR ACQ)		4.B FE	1,634,229	1,650,736	1,614,970	1,634,229					8.445	9.163	JAJO	3,872	153,291	11/08/2024	11/01/2029	1,650,736
26812C-AP-1	STANDARD AERO HDGS (DYNASTY ACQN)		3.C FE	1,192,007	1,193,498	1,197,548	1,193,498		1,456			5.672	6.086	JAJO	190	76,292	10/25/2024	10/31/2031	1,193,498
88145L-AF-1	COX MEDIA GROUP (TERRIER) (CMG)		4.C FE	6,402,467	6,402,467	5,958,296	6,402,467					7.272	7.272	FMAN	1,293	508,398	11/01/2024	06/18/2029	6,402,467
N8232N-AL-1	AKZONOBEL (STARFRUIT-NOURYON FIN)		4.A FE	6,264,548	6,264,548	6,261,936	6,264,548					7.036	7.036	FMAN	106,518	443,303	11/04/2024	04/03/2028	6,264,548
74339D-AN-8	QLIK TECHNOLOGIES INC		4.B FE	8,106,141	8,106,141	8,086,718	8,106,141					6.922	6.922	FMAN	1,559	614,838	11/26/2024	10/28/2030	8,106,141
48114N-AF-8	JOURNEY PERSONAL CARE CORP		4.C FE	1,762,204	1,762,204	1,740,176	1,762,204					7.422	7.422	FMAN	365	142,655	11/27/2024	03/01/2028	1,762,204
03765V-AP-5	ADT (PROTECTION 1-PRIME SECURITY)		3.C FE	7,372,981	7,372,981	7,378,739	7,372,981					5.688	5.688	MJSD	35,245	471,742	12/04/2024	10/13/2030	7,372,981
22282G-AM-9	COVANTA HOLDING CORP (REWORLD HDG)		3.B FE	577,221	577,221	577,221	577,221					5.921	5.921	MJSD	959	39,736	12/12/2024	11/30/2028	577,221
BNL2A3-9T-2	INTERNET BRD (WEBMD/INDIGO/MH SUB)		4.B FE	1,088,817	1,099,815	938,967	1,090,714		1,897			7.922	8.412	MJSD	243	94,782	12/31/2024	12/31/2031	1,083,745
BNL2A3-AG-8	GRAFTECH GLOBAL ENTERPRISES		4.B FE	695,683	730,394	739,524	724,027		28,344			9.670	10.273	MJSD	13,200	58,950	12/27/2024	12/17/2029	748,395
BNL2A3-AH-6	GRAFTECH GLOBAL ENTERPRISES		4.B FE	417,368	417,368	422,585	417,368					3.750	3.750	MJSD			01/21/2025	12/17/2029	421,281
03836B-AH-2	ASCENSUS INC (AQGEN ISL - MERCURY		4.C FE	1,954,338	1,954,338	1,951,080	1,954,338					6.672	6.672	MJSD	13,956	130,132	12/13/2024	08/02/2028	1,954,338
57906H-AF-4	MCAFEE CORP		4.C FE	4,421,362	4,421,362	4,069,497	4,421,362					6.672	6.672	MJSD	825	334,596	12/20/2024	03/01/2029	4,421,362
BNL2A4-RP-8	COMMSCOPE INC		4.C FE	1,293,618	1,301,754	1,302,730	1,295,645		2,027			8.466	8.930	MJSD	306	81,157	12/19/2024	12/17/2029	1,329,306
BNL2A5-CL-0	CULLIGAN (OSMOSIS BUYER)		4.C FE	3,929,998	3,929,998	3,937,638	3,929,998					6.773	6.773	MJSD	35,880	251,678	01/02/2025	07/31/2028	3,997,411
68621X-AG-8	ORGANON & CO		3.B FE	4,353,831	4,353,831	4,188,385	4,353,831					5.922	5.922	MJSD	722	295,510	12/20/2024	05/19/2031	4,353,831
BNL2A7-PR-9	ACRISURE LLC		4.B FE	976,738	976,738	975,109	976,738					6.672	6.881	MJSD	182	71,796	12/23/2024	11/06/2030	974,386
BNL2A9-59-7	FLUTTER ENTERTAINMENT (STARS GRP)		2.C FE	2,940,000	2,940,000	2,927,138	2,940,000					5.422	5.422	MJSD	443	184,264	12/19/2024	11/30/2030	2,979,851
BNL2AB-JR-7	PQ GROUP HOLDINGS INC (SPARTA)		4.A FE	1,766,400	1,766,400	1,746,528	1,766,400					6.700	6.700	MJSD	10,129	120,371	12/30/2024	08/02/2030	1,796,712
BNL2AE-ZR-3	CALIBER COLLISION (CH-WAND NEWCO3)		4.C FE	6,691,290	6,691,290	6,698,262	6,691,290					6.172	6.504	JAJO	1,155	421,875	01/30/2025	01/30/2031	6,795,274
BNL2AH-3M-2	J&J VENTURES GAMING LLC		4.B FE	1,235,927	1,239,024	1,228,183	1,239,024		3,098			7.172	7.315	JAJO	248	91,113	01/23/2025	04/26/2030	1,261,376
BNL2AM-PK-1	BMC SOFTWARE INC (BOXER PARENT CO)		4.B FE	1,822,576	1,822,576	1,816,880	1,822,576					6.822	6.822	JAJO	11,743	111,005	01/31/2025	07/30/2031	1,853,662
BNL2AW-25-7	QUIKRETE (QUIKRETE HOLDINGS INC)		3.C FE	2,548,462	2,548,462	2,555,230	2,548,462					5.922	5.922	FMAN	422	146,950	02/14/2025	04/14/2031	2,586,473
BNL2AY-XM-2	TRITON WATER HOLDINGS INC		3.C FE	3,844,664	3,844,664	3,852,138	3,844,664					5.922	5.922	FMAN	632	222,334	02/12/2025	03/31/2028	3,901,584
BNL2B3-Q4-7	ARCONIC CORP (ARSENAL AIC PARENT)		3.C FE	1,722,930	1,722,930	1,725,084	1,722,930					6.422	6.422	FMAN	308	103,624	02/24/2025	08/18/2030	1,750,782
BNL2BA-CF-1	ALLTECH INC		4.C FE	1,686,179	1,694,653	1,702,419	1,694,653		8,473			8.036	8.303	MJSD	380	116,896	03/17/2025	08/13/2030	1,728,887
BNL2CO-QJ-9	TROPICANA OPCO (NAKED JUICE)		5.C FE	658,914	1,029,553	674,357	697,461		38,546			7.022	21.790	JAJO	201	65,351	04/21/2025	01/24/2029	1,047,627
BNL2CO-QK-6	TROPICANA OPCO (NAKED JUICE)		6. FE	230,936	1,060,802	297,025	242,307		11,372			9.772	62.235	JAJO	27,385	51,741	04/21/2025	01/24/2030	1,086,717
BNL2CA-0C-0	CISION US INC (CASTLE US HOLDING).		5.A FE	771,638	1,717,932	899,767	771,638		9,645	365,651		8.178	19.604	JAJO	386	102,626	04/28/2025	05/31/2030	806,343
BNL2CY-PM-9	HAMILTON PROJECTS ACQUIROR LLC		3.C FE	2,961,964	2,961,964	2,979,946	2,961,964					6.172	6.172	JAJO	511	97,094	07/07/2025	05/30/2031	3,007,994
BNL2DA-D9-2	ASTOUND (RADIATE HOLDCO)		5.A FE	3,063,701	4,084,934	3,089,231	3,063,701		1,025,789			4.393	4.803	MJSD	28,438	187,675	06/30/2025	09/25/2029	3,108,791
BNL2DG-U4-1	ECI SOFTWARE SOLUTIONS (MAX HLDG)		4.C FE	2,984,066	2,984,066	2,995,256	2,984,066					6.422	6.422	JAJO	532	96,011	07/16/2025	05/09/2030	3,031,975
BNL2DG-U8-2	KIDDE FIRE PROTECTION -LSF12 CROWN		4.C FE	8,986,614	8,986,614	9,039,033	8,986,614					7.200	7.200	JAJO	57,054	264,794	07/17/2025	12/02/2031	9,152,253
BNL2DM-AG-3	BELRON FINANCE US LLC		3.C FE	4,557,865	4,557,865	4,580,655	4,557,865					6.120	6.120	FMAN	42,718	78,201	08/07/2025	10/16/2031	4,627,596

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
BNL2DP-F1-4	BERLIN PACKAGING LLC		4.C FE	3,879,572	3,879,572	3,887,654	3,879,572					6.912	6.914	FMAN	28,361	87,715	07/31/2025	06/09/2031	3,948,650
BNL2DP-F8-9	CHG HEALTHCARE (CHG HEALTHCARE SE		4.B FE	2,423,516	2,423,516	2,432,982	2,423,516					6.417	6.417	FMAN	27,507	43,306	08/01/2025	09/29/2028	2,463,445
BNL2DP-FN-6	MEDLINE BORROWER LP		2.C FE	1,809,826	1,809,826	1,814,351	1,809,826					5.422	5.422	JAJO	9,944	51,882	07/31/2025	10/23/2028	1,834,558
BNL2DR-P8-4	ALTERRA MOUNTAIN CO		4.A FE	2,523,448	2,523,448	2,532,911	2,523,448					6.172	6.172	JAJO	436	72,668	07/28/2025	08/17/2028	2,562,663
BNL2DS-E0-1	ALIXPARTNERS LLP		4.A FE	1,321,345	1,324,657	1,326,037	1,321,345					5.672	6.041	FMAN	210	27,796	08/12/2025	08/12/2032	1,343,586
BNL2DT-8X-4	DTZ US BORROWER LLC (CUSHMAN & WA		3.C FE	1,835,367	1,835,367	1,851,427	1,835,367					6.422	6.422	JAJO	11,544	47,245	07/21/2025	01/31/2030	1,865,036
BNL2DT-8Y-2	VS BUYER LLC		4.B FE	3,850,825	3,850,825	3,860,452	3,850,825					5.917	5.917	JAJO	40,491	65,258	07/30/2025	04/14/2031	3,909,457
BNL2DW-45-2	VERTIV GROUP CORP		3.A FE	3,255,660	3,255,660	3,269,903	3,255,660					5.450	5.450	FMAN	15,232	48,487	08/12/2025	08/12/2032	3,301,354
BNL2DY-M2-5	FILTRATION GROUP CORP		4.C FE	3,116,214	3,116,214	3,130,496	3,116,214					6.422	6.422	FMAN	560	88,074	08/06/2025	10/23/2028	3,166,588
BNL2E0-BM-6	ISOLVED INC		4.B FE	924,806	924,806	927,696	924,806					6.422	6.422	JAJO	166	27,634	07/28/2025	10/15/2030	939,755
BNL2EE-SH-9	LSF11 TRINITY BIDCO INC		4.B FE	2,932,500	2,932,500	2,947,163	2,932,500					6.173	6.173	MJSD	4,060	52,821	09/16/2025	06/14/2030	2,978,175
BNL2EE-YV-1	TKO GROUP		3.B FE	6,992,052	6,992,052	7,017,300	6,992,052					5.868	5.868	MJSD	46,732	78,728	09/15/2025	11/21/2031	7,094,633
BNL2EF-16-9	AHP HEALTH PARTNERS INC		3.C FE	2,303,661	2,309,434	2,307,991	2,309,434		5,774			5.922	6.250	MJSD	383	41,886	09/18/2025	09/20/2032	2,343,880
BNL2EG-AZ-3	GVC HOLDINGS PLC (ENTAIN)		3.B FE	1,864,986	1,867,320	1,850,202	1,864,986					5.922	6.438	MJSD	505	38,729	09/04/2025	08/02/2032	1,894,910
BNL2EJ-KD-5	TRANSDIGM INC		3.C FE	8,112,218	8,112,218	8,133,626	8,112,218					5.922	5.922	MJSD	1,344	148,329	09/17/2025	03/22/2030	8,218,374
BNL2EK-1X-9	COHERENT CORP (COHERENT CORP)		3.A FE	1,484,320	1,484,320	1,485,556	1,484,320					5.422	5.422	MJSD	225	22,833	09/26/2025	07/02/2029	1,504,604
BNL2EM-JT-5	CUSHMAN & WAKEFIELD US BORROWER LL		3.C FE	513,327	513,327	515,893	513,327					6.172	6.172	JAJO	3,108	5,419	10/01/2025	01/31/2030	521,304
BNL2EQ-4B-1	ZAYO GROUP HOLDINGS INC		4.C FE	5,760,278	5,760,278	5,452,719	5,760,278					7.286	7.566	MJSD	1,173	159,727	09/26/2025	03/11/2030	5,865,843
BNL2ET-CX-8	ALTICE FRANCE SA (NUMERICABLE)		5.A FE	2,718,473	3,073,522	3,068,398	2,718,473					10.547	14.431	JAJO	85,302		10/01/2025	05/31/2031	3,156,970
BNL2F4-0C-1	ELANCO ANIMAL HEALTH INC		3.A FE	880,436	887,089	888,475	880,897		461			5.450	5.822	JAJO	4,295	4,379	10/31/2025	10/31/2032	899,559
BNL2F6-MW-8	RYAN LLC		4.C FE	1,764,979	1,773,849	1,747,241	1,764,979					7.172	7.607	FMAN	356	19,811	11/07/2025	11/05/2032	1,805,849
BNL2FA-TW-2	ARBYS (IRB HOLDING CORP)		4.A FE	4,912,841	4,912,841	4,921,714	4,912,841					6.172	6.172	FMAN	848	38,589	11/17/2025	12/16/2030	4,989,188
BNL2FJ-85-5	SCIH SALT HOLDINGS INC (KISSNER)		4.B FE	1,855,170	1,855,170	1,856,910	1,855,170					6.522	6.522	FMAN	9,410		12/04/2025	01/31/2029	1,885,418
BNL2FU-CK-2	PAREXEL INTERNATIONA INC		4.B FE	4,521,824	4,533,157	4,544,489	4,521,824					6.466	6.652	MJSD	814	15,571	12/12/2025	12/12/2031	4,606,436
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)				511,147,836	521,427,275	512,032,337	512,138,108	(317,318)	726,249	3,982,028		XXX	XXX	XXX	1,774,765	32,857,995	XXX	XXX	523,709,257
0489999999. Total - issuer credit obligations (unaffiliated)				71,583,087,070	74,836,362,853	67,788,149,746	72,033,512,988	3,158,529	110,620,616	60,804,182	473,510,231	XXX	XXX	XXX	747,793,128	2,607,128,891	XXX	XXX	67,746,979,504
0499999999. Total - issuer credit obligations (affiliated)				3,452,203,118	3,452,203,118	3,550,358,673	3,452,203,118					XXX	XXX	XXX	42,317,998	204,648,337	XXX	XXX	3,508,954,984
0509999999 - Total - issuer credit obligations				75,035,290,188	78,288,565,971	71,338,508,419	75,485,716,106	3,158,529	110,620,616	60,804,182	473,510,231	XXX	XXX	XXX	790,111,126	2,811,777,228	XXX	XXX	71,255,934,488

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 2,815,548,220	1B ..$ 1,100,975,349	1C ..$ 2,680,307,839	1D ..$ 4,206,044,320	1E ..$ 5,593,854,987	1F ..$ 7,884,966,730	1G ..$ 10,361,129,174
1B	2A ...$ 12,321,154,755	2B ..$ 15,095,356,312	2C ..$ 8,751,040,985				
1C	3A ...$ 734,448,446	3B ..$ 1,064,526,984	3C ..$ 1,319,320,967				
1D	4A ...$ 469,108,844	4B ..$ 486,930,730	4C ..$ 334,293,959				
1E	5A ...$ 134,000,053	5B ..$ 73,153,155	5C ..$ 53,066,543				
1F	6 .....$ 6,487,754						

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36176Q-VF-8	GINNIE MAE I		1.A	54,932	50,842	49,105	54,932		(429)			4.000	1.725	MON	169	2,034	05/17/2013	09/15/2041	52	
36176V-5Q-2	GINNIE MAE I		1.A	48,163	45,849	42,843	47,924		(336)			3.500	2.636	MON	134	1,605	03/15/2012	03/15/2042	30	
36176X-PY-9	GINNIE MAE I		1.A	27,998	26,471	24,818	27,998		(186)			3.500	2.151	MON	77	927	06/18/2013	05/15/2042	26	
36177N-XQ-8	GINNIE MAE I		1.A	13,557	12,833	11,984	13,557		(254)			3.500	1.585	MON	37	449	03/15/2012	03/15/2042	10	
36194N-LU-1	GINNIE MAE I		1.A	2,964,861	2,950,110	2,782,949	2,954,349		(1,472)			2.850	2.780	MON	7,007	84,078	04/25/2016	07/15/2033	35,779	
36200K-NB-9	GNMA POOL-603486		1.A	12,692	12,620	12,758	12,662		(16)			5.500	5.278	MON	58	694	11/17/2008	03/15/2033	90	
36200M-E3-3	GNMA POOL-604154		1.A	92	89	90	92		(1)			6.000	4.741	MON		5	05/19/2003	04/15/2033	1	
36202E-SK-6	GNMA II POOL-004122		1.A	16,289	16,260	16,339	16,289		(2)			6.000	5.851	MON	81	976	09/18/2008	04/20/2038	32	
36202E-TU-3	GNMA II POOL-004163		1.A	1,770	1,774	1,790	1,771		1			5.500	5.433	MON	8	98	09/18/2008	06/20/2038	6	
36202E-TV-1	GNMA II POOL-004164		1.A	48,487	48,445	49,065	48,489		(3)			6.000	5.739	MON	242	2,907	04/30/2010	06/20/2038	53	
36202E-UL-1	GNMA II POOL-004187		1.A	5,157	5,186	5,241	5,157		2			5.500	5.658	MON	24	285	04/30/2010	07/20/2038	11	
36202E-V7-1	GNMA II POOL-004238		1.A	7,360	7,376	7,432	7,360		1			5.500	5.456	MON	34	406	09/18/2008	09/20/2038	9	
36202E-V8-9	GNMA II POOL-004239		1.A	13,353	13,313	13,508	13,353		(48)			6.000	5.570	MON	67	799	04/30/2010	09/20/2038	29	
36202E-VG-1	GNMA II POOL-004215		1.A	29,083	29,237	29,550	29,083		8			5.500	5.638	MON	134	1,608	04/30/2010	08/20/2038	36	
36202E-VH-9	GNMA II POOL-004216		1.A	15,404	15,383	15,505	15,404		(1)			6.000	5.715	MON	77	923	04/30/2010	08/20/2038	48	
36202E-WU-9	GNMA II POOL-004259		1.A	18,924	19,062	19,129	18,924		7			5.500	5.791	MON	87	1,048	04/30/2010	10/20/2038	30	
36206F-CY-6	GNMA POOL-409687		1.A	6,802	6,522	6,785	6,802		(14)			6.000	4.097	MON	33	391	07/16/2009	08/15/2038	13	
36206G-UE-8	GNMA POOL-411081		1.A	1,175	1,136	1,178	1,175		(2)			6.000	4.587	MON	6	68	07/16/2009	11/15/2038	1	
36207Q-WW-3	GNMA POOL-439061		1.A	945	915	946	945		(8)			6.000	4.977	MON	5	55	07/16/2009	01/15/2039	2	
36208Y-LF-4	GNMA POOL-0464826		1.A	755	776	793	771		3			6.000	6.429	MON	4	47	05/31/2001	09/15/2028	16	
36209K-LL-0	GNMA POOL-0473831		1.A	605	621	635	616		2			6.000	6.474	MON	3	37	05/31/2001	02/15/2029	8	
3620A6-RA-7	GNMA 30YR		1.A	9,312	9,270	9,486	9,312		(71)			5.500	5.258	MON	42	510	09/17/2010	10/15/2039	21	
3620A9-VU-2	GINNIE MAE I		1.A	124,432	115,167	111,785	124,231		(1,576)			4.000	2.259	MON	384	4,607	05/16/2014	11/15/2039	181	
3620AC-4S-0	GNMA POOL-726333		1.A	13,784	13,985	13,618	13,815		46			4.000	4.256	MON	47	560	10/19/2009	09/15/2039	11	
36210B-3T-0	GNMA POOL-487810		1.A	7,987	8,078	8,239	7,987		19			5.000	5.315	MON	34	404	03/16/2009	03/15/2039	4	
36210B-3Z-6	GNMA POOL-487816		1.A	5,772	5,840	5,986	5,772		16			5.000	5.366	MON	24	292	04/30/2010	03/15/2039	14	
36210E-PX-1	GNMA POOL-0490138		1.A	18	20	20	19		1			6.000	7.719	MON		1	05/31/2001	02/15/2029	1	
36210F-NW-2	GNMA POOL-491005		1.A	121	124	126	123		1			6.000	6.654	MON	1	7	12/17/2002	12/15/2028	3	
36210U-W5-8	GNMA POOL-502968		1.A	51	52	54	52					6.000	6.762	MON		3	12/17/2002	03/15/2029	1	
36210Y-RR-8	GNMA POOL-0506396		1.A	356	378	385	371		6			6.000	7.625	MON	2	23	05/31/2001	04/15/2029	8	
36212T-AX-2	GNMA POOL-542822		1.A	294	302	308	297		1			6.000	6.661	MON	2	18	12/17/2002	05/15/2031	2	
36213C-3J-7	GNMA POOL-550801		1.A	383	378	387	383		(4)			5.500	4.820	MON	2	21	10/18/2005	08/15/2035	2	
36213U-KX-7	GNMA POOL-564710		1.A	268	274	279	270		2			6.000	6.705	MON	1	16	04/16/2002	07/15/2031	3	
36225B-VJ-4	GNMA POOL-781517		1.A	3,043	3,025	3,131	3,036		(5)			5.500	5.264	MON	14	166	11/17/2008	11/15/2032	16	
36230U-EZ-8	GINNIE MAE I		1.A	170,378	157,691	153,058	170,378		(655)			4.000	1.945	MON	526	6,308	05/16/2014	01/15/2041	132	
36241K-L4-8	GNMA POOL-782147		1.A	1,383	1,328	1,408	1,383		(5)			6.000	4.484	MON	7	80	07/16/2009	03/15/2037	4	
36241K-NP-9	GNMA POOL-782198		1.A	11,090	10,825	11,392	11,091		(30)			6.000	4.710	MON	54	649	05/16/2008	10/15/2037	11	
36241K-SZ-2	GNMA POOL-782336		1.A	4,093	4,116	4,296	4,093		3			6.000	6.102	MON	21	247	10/20/2008	05/15/2038	11	
36241K-UU-0	GNMA POOL -782395		1.A	108,827	103,758	109,594	108,827		(563)			6.000	4.458	MON	519	6,225	09/17/2009	09/15/2038	228	
36241K-V5-4	GNMA POOL-782436		1.A	5,069	4,892	5,168	5,069		(21)			6.000	4.547	MON	24	293	07/16/2009	10/15/2038	3	
36241K-W6-1	GNMA POOL-782469		1.A	14,081	13,635	14,402	14,081		(56)			6.000	4.656	MON	68	818	07/16/2009	11/15/2038	6	
36241K-WH-7	GNMA POOL-782448		1.A	1,427	1,379	1,456	1,427		(5)			6.000	4.695	MON	7	83	07/16/2009	10/15/2038	4	
36241K-ZZ-4	GNMA 30YR PLATINUM		1.A	73,630	73,328	76,813	73,630		(38)			5.500	5.254	MON	336	4,033	09/17/2010	02/15/2039	94	
36241L-FY-7	GNMA POOL-782883		1.A	1,719	1,729	1,817	1,719		1			5.500	5.627	MON	8	95	06/17/2010	02/15/2040	5	
36241L-G2-6	GINNIE MAE I		1.A	44,381	40,509	40,608	44,381		(480)			4.500	1.709	MON	152	1,823	03/15/2012	04/15/2040	31	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36241L-GU-4	GNMA POOL-782911		1.A	31,093	30,994	32,576	31,093		(15)			5.500	5.286	MON	142	1,705	06/17/2010	12/15/2039	78	
36241L-XG-6	GINNIE MAE I		1.A	242,411	227,232	220,691	242,411		(2,024)			4.000	2.410	MON	757	9,089	09/16/2014	08/15/2041	239	
36290S-2L-4	GNMA POOL-616479		1.A	1,997	1,968	1,994	1,989		(7)			5.500	5.055	MON	9	108	10/18/2005	06/15/2034	10	
36290U-L8-7	GNMA POOL-617851		1.A	3,103	3,101	3,237	3,102					6.000	5.881	MON	16	186	08/18/2008	12/15/2037	1	
36290V-JW-5	GNMA POOL-618677		1.A	6,796	6,649	7,022	6,796		(22)			6.000	5.163	MON	33	399	07/16/2009	10/15/2036	12	
36291X-RK-7	GNMA POOL-641390		1.A	656	648	670	656		(1)			5.500	4.933	MON	3	36	10/18/2005	06/15/2035	3	
36291X-XE-4	GNMA POOL-641577		1.A	901	889	898	901		(1)			5.500	4.967	MON	4	49	10/18/2005	06/15/2035	3	
36292C-FL-3	GNMA POOL-644671		1.A	1,164	1,149	1,187	1,164		(1)			5.500	5.033	MON	5	63	10/18/2005	10/15/2035	2	
36294N-AU-2	GNMA POOL-654419		1.A	2,140	2,054	2,159	2,140		(26)			6.000	4.400	MON	10	123	07/16/2009	08/15/2036	4	
36294Q-AN-1	GNMA POOL-656213		1.A	10,061	9,645	9,972	10,061		(151)			6.000	4.055	MON	48	579	07/16/2009	08/15/2036	30	
36294S-PD-3	GNMA 30YR		1.A	1,138	1,141	1,179	1,138		1			6.000	6.006	MON	6	68	10/20/2008	02/15/2037	3	
36294S-YE-1	GNMA 30YR		1.A	15,780	15,709	16,437	15,780		(5)			5.500	5.144	MON	72	864	09/17/2010	05/15/2037	38	
36294T-GR-0	GNMA POOL-659108		1.A	3,407	3,381	3,532	3,407		(4)			5.500	5.248	MON	16	186	11/17/2008	11/15/2038	8	
36294V-7B-0	GNMA POOL-661590		1.A	963	924	959	963		(6)			6.000	4.583	MON	5	55	07/16/2009	01/15/2037	4	
36294Y-QQ-0	GNMA POOL-663863		1.A	1,875	1,917	1,986	1,875		3			5.500	6.178	MON	9	106	08/17/2007	03/15/2037	3	
36295A-D4-4	GNMA POOL-664423		1.A	39,483	39,021	40,537	39,483		(95)			6.000	5.174	MON	195	2,342	11/16/2007	11/15/2037	5	
36295A-EQ-4	GNMA POOL-664443		1.A	5,141	5,138	5,383	5,140					6.000	5.785	MON	26	309	08/18/2008	11/15/2037	1	
36295A-HT-5	GNMA POOL-664542		1.A	2,703	2,701	2,806	2,702					6.000	5.841	MON	14	162	08/18/2008	01/15/2038	1	
36295E-ZR-1	GNMA POOL-668652		1.A	3,004	2,866	2,967	3,004		(7)			6.000	4.160	MON	14	172	09/17/2009	10/15/2038	6	
36295F-FN-9	GNMA POOL-668973		1.A	985	944	973	985		(2)			6.000	4.636	MON	5	57	07/16/2009	03/15/2037	2	
36295H-4W-7	GNMA POOL-671437		1.A	11,984	11,489	11,840	11,984		(27)			6.000	4.190	MON	57	689	07/16/2009	07/15/2037	34	
36295H-PH-7	GNMA POOL-671024		1.A	2,432	2,481	2,508	2,460		15			5.500	5.989	MON	11	136	08/17/2007	08/15/2037	14	
36295J-6E-1	GNMA POOL-672369		1.A	12,154	11,698	12,316	12,154		(24)			6.000	4.525	MON	59	702	07/16/2009	11/15/2037	5	
36295L-SJ-1	GNMA POOL-673821		1.A	4,367	4,161	4,364	4,367		(10)			6.000	4.624	MON	21	250	09/17/2009	09/15/2038	8	
36295L-SP-7	GNMA POOL-673826		1.A	9,485	9,046	9,426	9,424		(56)			6.000	4.936	MON	45	543	09/17/2009	10/15/2038	18	
36295N-NJ-2	GNMA POOL-675493		1.A	10,200	10,200	10,594	10,200					6.000	5.910	MON	51	613	11/17/2008	06/15/2038	1	
36295P-3E-0	GNMA POOL-676797		1.A	3,032	3,032	3,149	3,032					6.000	5.904	MON	15	182	11/17/2008	04/15/2038	2	
36295P-5C-2	GNMA POOL-676843		1.A	14,919	14,377	15,136	14,919		(47)			6.000	4.392	MON	72	863	07/16/2009	05/15/2038	2	
36295P-VS-8	GNMA POOL-676625		1.A	8,060	7,748	8,133	8,060		(19)			6.000	4.121	MON	39	465	07/16/2009	12/15/2037	3	
36295P-YE-6	GNMA POOL-676709		1.A	2,158	2,083	2,222	2,158		(5)			6.000	4.260	MON	10	125	07/16/2009	02/15/2038	1	
36295Q-BC-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	32,333	31,702	32,959	32,241		(214)			5.500	4.963	MON	145	1,744	04/17/2008	04/15/2038	79	
36295Q-RA-0	GNMA POOL-677381		1.A	4,712	4,550	4,806	4,712		(42)			6.000	4.272	MON	23	273	07/16/2009	10/15/2038	1	
36295Q-WM-8	GNMA POOL-677552		1.A	48,174	47,704	49,225	48,174		(212)			6.000	5.622	MON	239	2,862	04/30/2010	11/15/2037	23	
36295R-RP-5	GNMA POOL-678294		1.A	1,575	1,510	1,564	1,575		(69)			6.000	4.203	MON	8	91	07/16/2009	12/15/2038	4	
36295S-PH-3	GNMA POOL-679124		1.A	3,331	3,330	3,459	3,331					6.000	5.890	MON	17	200	08/18/2008	11/15/2037	1	
36295U-FE-6	GNMA POOL-680665		1.A	4,096	3,933	4,091	4,096		(12)			6.000	3.929	MON	20	236	07/16/2009	01/15/2038	12	
36295U-FX-4	GNMA POOL-680682		1.A	3,537	3,408	3,535	3,537		(7)			6.000	4.927	MON	17	204	07/16/2009	01/15/2038	10	
36295V-DL-0	GNMA POOL-681507		1.A	3,135	3,117	3,270	3,135		(5)			5.500	5.246	MON	14	171	04/30/2010	06/15/2038	8	
36295W-4J-3	GNMA 30YR		1.A	62,518	62,235	64,938	62,518		(16)			5.500	5.238	MON	285	3,423	09/17/2010	03/15/2038	60	
36295W-D4-6	GNMA 30YR		1.A	26,081	25,963	27,009	26,081		(18)			5.500	5.259	MON	119	1,428	09/17/2010	05/15/2038	51	
36295W-X4-4	GNMA POOL-682999		1.A	1,711	1,654	1,716	1,711		(3)			6.000	4.763	MON	8	99	07/16/2009	12/15/2038	1	
36296A-Y4-0	GNMA POOL-685731		1.A	5,338	5,083	5,230	5,338		(13)			6.000	4.091	MON	25	305	09/17/2009	05/15/2038	10	
36296B-E6-5	GNMA POOL-686057		1.A	1,884	1,819	1,845	1,884		(30)			6.000	4.382	MON	9	109	07/16/2009	05/15/2038	2	
36296B-TM-4	GNMA POOL-686456		1.A	7,679	7,321	7,621	7,679		(18)			6.000	4.399	MON	37	439	09/17/2009	06/15/2038	19	
36296D-EG-9	GNMA POOL-687835		1.A	2,725	2,726	2,837	2,726					6.000	5.913	MON	14	164	08/18/2008	08/15/2038	8	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36296D-EY-0	GNMA POOL-687851		1.A	5,167	4,930	5,106	5,167		(12)			6.000	4.426	MON	25	296	09/17/2009	08/15/2038	10	
36296D-G7-7	GNMA POOL-687922		1.A	6,974	6,851	7,077	6,974		(12)			6.000	5.184	MON	34	409	09/18/2008	09/15/2038	1	
36296D-G8-5	GNMA POOL-687923		1.A	854	838	867	854		(6)			6.000	5.084	MON	4	50	09/18/2008	09/15/2038	1	
36296D-NQ-7	GNMA POOL-688099		1.A	2,499	2,417	2,544	2,499		(5)			6.000	4.639	MON	12	145	07/16/2009	11/15/2038	2	
36296D-YL-6	GNMA POOL-688415		1.A	3,901	3,731	3,884	3,901		(8)			6.000	3.477	MON	19	224	07/16/2009	05/15/2038	8	
36296F-PH-0	GNMA POOL-689924		1.A	2,857	2,750	2,830	2,857		(8)			6.000	4.194	MON	14	165	07/16/2009	09/15/2038	1	
36296F-VR-1	GNMA POOL-690124		1.A	6,023	5,809	6,033	6,023		(19)			6.000	4.445	MON	29	349	07/16/2009	08/15/2038	4	
36296H-BW-8	GNMA 30YR		1.A	29,368	28,125	29,078	29,368		(167)			6.000	4.176	MON	141	1,688	07/16/2009	09/15/2038	23	
36296J-AZ-8	GNMA POOL-692224		1.A	373	361	373	373		(1)			6.000	4.596	MON	2	22	07/16/2009	12/15/2038	1	
36296J-H7-3	GNMA POOL-692454		1.A	17,142	17,337	17,743	17,142		86			5.000	5.310	MON	72	867	03/16/2009	03/15/2039	3	
36296K-CE-0	GNMA POOL-693169		1.A	1,748	1,686	1,758	1,748		(3)			6.000	4.576	MON	8	101	07/16/2009	09/15/2038	4	
36296L-FX-3	GNMA POOL-694182		1.A	2,432	2,322	2,403	2,432		(7)			6.000	3.513	MON	12	139	09/17/2009	10/15/2038	5	
36296L-VQ-0	GNMA POOL-694623		1.A	19,342	18,463	19,114	19,342		(45)			6.000	4.267	MON	92	1,108	09/17/2009	10/15/2038	38	
36296M-5L-8	GNMA POOL-695751		1.A	3,777	3,657	3,805	3,777		(6)			6.000	4.980	MON	18	219	07/16/2009	11/15/2038	10	
36296M-ME-5	GNMA POOL-695257		1.A	24,514	23,541	24,529	24,514		(55)			6.000	4.002	MON	118	1,412	07/16/2009	09/15/2038	15	
36296N-3B-0	GNMA POOL-696594		1.A	6,484	6,276	6,507	6,484		(10)			6.000	4.580	MON	31	377	07/16/2009	08/15/2038	2	
36296N-NE-2	GNMA 30YR		1.A	19,683	19,596	20,517	19,683		(5)			5.500	5.146	MON	90	1,078	09/17/2010	08/15/2038	11	
36296N-WS-1	GNMA POOL-696457		1.A	4,604	4,608	4,757	4,608					6.000	5.905	MON	23	277	11/17/2008	08/15/2038		
36296P-7A-3	GNMA POOL-697589		1.A	1,824	1,763	1,853	1,824		(12)			6.000	4.345	MON	9	106	07/16/2009	11/15/2038	2	
36296P-7C-9	GNMA POOL-697591		1.A	2,268	2,200	2,294	2,268		(4)			6.000	4.288	MON	11	132	07/16/2009	11/15/2038	2	
36296Q-BV-0	GNMA POOL -697652		1.A	388	376	396	388		(1)			6.000	4.075	MON	2	23	07/16/2009	10/15/2038	1	
36296R-6A-0	GNMA POOL-699365		1.A	26,050	25,370	26,467	26,050		(46)			5.500	4.651	MON	116	1,395	02/26/2009	12/15/2038	51	
36296R-T8-0	GNMA POOL-699075		1.A	193	186	196	193		(1)			6.000	4.417	MON	1	11	07/16/2009	09/15/2038		
36296R-UK-1	GNMA POOL-699086		1.A	7,093	6,990	7,359	7,093		(7)			6.000	5.303	MON	35	419	09/18/2008	09/15/2038	10	
36296S-C8-6	GNMA POOL-699495		1.A	2,021	1,953	2,056	2,021		(6)			6.000	4.480	MON	10	117	07/16/2009	10/15/2038	2	
36296T-7K-3	GNMA POOL-701198		1.A	2,246	2,181	2,272	2,246		(4)			6.000	4.597	MON	11	131	07/16/2009	10/15/2038	1	
36296T-P4-9	GNMA POOL-700743		1.A	9,857	9,521	9,862	9,857		(17)			6.000	4.596	MON	48	571	07/16/2009	10/15/2038	3	
36296T-QC-0	GNMA POOL-700751		1.A	1,989	1,920	2,022	1,989		(5)			6.000	4.375	MON	10	115	07/16/2009	10/15/2038	1	
36296T-R8-8	GNMA 30YR		1.A	3,957	3,801	3,956	3,957		(8)			6.000	3.524	MON	19	228	07/16/2009	10/15/2038	6	
36296U-BJ-8	GNMA POOL-701241		1.A	4,716	4,564	4,614	4,715		(24)			6.000	4.142	MON	23	274	07/16/2009	12/15/2038	2	
36296V-XP-8	GNMA POOL-702786		1.A	571	553	582	571		(2)			6.000	4.839	MON	3	33	07/16/2009	01/15/2039	1	
36296Y-TX-0	GNMA POOL-705366		1.A	4,178	4,045	4,259	4,178		(10)			6.000	4.749	MON	20	243	07/16/2009	12/15/2038	4	
36296Y-TY-8	GNMA POOL-705367		1.A	27,008	26,137	27,607	27,008		(55)			6.000	4.814	MON	131	1,568	07/16/2009	12/15/2038	5	
36297A-JW-4	GNMA POOL-705977		1.A	5,564	5,392	5,548	5,535		(38)			6.000	4.804	MON	27	324	07/16/2009	01/15/2039	5	
36297E-4W-2	GINNIE MAE I		1.A	1,753	1,753	1,701	1,753					4.000	3.965	MON	6	70	11/17/2011	11/15/2040	3	
37611C-AE-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,032,313	932,126	929,781	1,049,370		(5,367)			4.500	2.711	MON	3,496	41,949	03/18/2013	01/16/2049	1,547	
38373A-2Q-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	207,843	211,067	217,619	209,372		298			5.000	5.129	MON	879	10,553	04/30/2010	08/20/2039	338	
38373A-2S-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,828,031	1,839,194	1,896,058	1,820,577		2,391			5.000	5.177	MON	7,663	91,960	04/30/2010	07/20/2039	1,776	
38373A-3C-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	161,070	180,935	179,999	170,991		1,902			4.000	5.315	MON	603	7,237	02/19/2010	08/20/2039	189	
38373A-AG-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	137,754	138,548	142,657	137,954		91			5.000	5.039	MON	577	6,927	04/30/2010	08/20/2039	221	
38373A-PJ-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	390,151	392,733	402,614	391,015		266			5.000	5.041	MON	1,636	19,637	04/30/2010	08/20/2039	629	
38373M-2E-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	471,197	437,700	409,320	454,163		(162)			4.310	3.897	MON	1,572	18,865	11/16/2012	04/16/2050	1,601	
38373M-5V-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	426,240	397,439	396,445	430,352		(515)			5.350	4.076	MON	1,772	21,263	06/13/2013	03/16/2051	196	
38373M-7S-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	2,993,282	2,989,893	3,033,145	2,996,065		(238)			6.479	6.406	MON	16,139	193,370	06/15/2009	02/16/2051	698	
38373M-8G-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,083,403	2,156,222	2,140,249	2,114,615		814			5.500	5.800	MON	9,883	118,592	04/30/2010	03/16/2051	439	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38373M-8N-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,830,272	3,865,554	3,740,963	3,821,720		357			5.423	5.567	MON	17,469	209,629	04/30/2010	09/16/2051	2,817	
38373M-8U-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	6,462,818	6,544,986	6,409,233	6,505,937		243			5.130	5.196	MON	27,978	335,905	06/07/2010	10/16/2049	9,047	
38373M-J5-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	74,314	67,977	67,807	75,710		(435)			4.350	2.368	MON	246	2,957	03/27/2013	01/16/2048	353	
38373M-K9-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,810,964	3,540,842	3,478,879	3,782,036		(988)			4.387	3.431	MON	12,945	155,337	03/18/2013	07/16/2047	1,970	
38373M-KL-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	706,737	658,679	656,969	712,913		(6,345)			5.699	3.762	MON	3,128	37,529	11/29/2022	11/16/2043	719	
38373M-KV-1	GNMA_04-10		1.A	661,429	600,576	598,986	668,329		(6,134)			5.647	3.416	MON	2,826	33,916	09/25/2013	01/16/2044	828	
38373M-NF-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	374,505	328,541	327,734	366,623		(414)			4.875	3.245	MON	1,335	16,016	11/27/2012	12/16/2044	1,160	
38373M-P7-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	8,073,984	7,567,242	7,327,169	7,722,468		(19,476)			4.449	4.127	MON	28,056	329,981	03/15/2013	11/16/2047	5,063	
38373M-PX-2	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	236,497	237,183	236,591	236,497		424			4.250	4.274	MON	840	10,080	11/29/2022	04/16/2045	1,052	
38373M-VK-3	GNMA_06-30		1.A	22,968	22,179	22,125	23,053		(55)			3.400	2.593	MON	63	754	11/16/2012	05/16/2046	69	
38373M-X5-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	7,389,450	6,108,561	6,297,042	6,521,480		(44,182)			6.041	4.004	MON	30,752	369,018	02/22/2012	08/16/2042	28,499	
38373M-Y7-9	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	239,159	223,829	223,373	235,775		(2,894)			4.865	4.187	MON	907	10,889	12/18/2013	04/16/2048	804	
38373V-T8-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	54,324	54,156	54,020	54,341		(1,275)			6.800	6.570	MON	307	3,653	11/29/2022	10/16/2042	541	
383742-D7-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,865,724	2,902,132	3,015,753	2,887,986		3,610			5.500	5.593	MON	13,301	159,617	04/30/2010	04/16/2038	9	
383742-G5-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,521,443	3,551,572	3,641,766	3,538,432		4,133			5.500	5.557	MON	16,278	195,336	04/30/2010	04/16/2038	268	
38374B-NP-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	975,016	957,544	955,853	980,919		(4,846)			5.500	4.763	MON	4,389	52,665	04/30/2010	05/17/2033	14	
38374F-2U-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	72,525	73,044	72,886	72,614		11			5.217	5.303	MON	318	3,811	11/29/2005	03/16/2046	3	
38374G-4B-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	45,195	45,026	45,660	45,026					6.000	5.928	MON	225	2,702	05/30/2007	05/20/2034	13	
38374G-5K-4	GNMA_04-43	CF	1.A	1,548,163	1,397,272	1,379,394	1,598,567		(19,069)			4.500	2.047	MON	5,240	62,877	11/28/2012	06/16/2044	3,781	
38374G-5T-5	GM_04-45		1.A	790,471	683,902	679,445	789,895		(4,730)			5.145	3.399	MON	2,932	35,168	11/28/2012	06/16/2045	686,834	
38374L-Q5-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	177,035	161,339	160,936	178,860		(726)			4.723	3.222	MON	635	7,620	12/18/2012	08/16/2045	628	
38374N-2V-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	546,118	508,957	507,571	529,931		(5,789)			5.500	4.300	MON	2,333	27,993	05/27/2010	11/20/2036	1,689	
38374N-JZ-1	GNMA_06-42		1.A	118,166	106,269	105,362	114,101		(216)			4.000	2.758	MON	354	4,251	11/16/2012	02/16/2048	367	
38374N-P3-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,286,294	3,548,887	3,440,380	3,309,313		408			4.739	5.722	MON	14,015	168,182	05/12/2010	08/16/2046	3,706	
38374T-DM-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,928,597	1,866,760	1,885,293	1,883,669		(4,616)			5.250	4.972	MON	8,167	98,005	09/08/2009	02/16/2039	3	
38374U-WJ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	616,660	623,676	639,611	619,246		796			5.000	5.109	MON	2,599	31,184	04/23/2010	06/20/2039	1,271	
38374U-WN-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	672,083	680,372	697,756	670,475		1,281			5.000	5.289	MON	2,835	34,019	04/30/2010	06/20/2039	1,373	
38374V-K6-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	152,685	154,560	159,362	153,406		209			5.000	5.115	MON	644	7,728	04/30/2010	07/20/2039	151	
38374V-LB-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,114,470	3,121,051	3,217,547	3,115,332		793			5.000	4.995	MON	13,004	156,053	07/23/2009	06/20/2039	4,561	
38374V-Q4-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,389,962	1,337,894	1,360,453	1,352,370		(3,629)			5.500	5.170	MON	6,132	73,584	04/30/2010	07/20/2039	3,115	
38374X-KJ-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,504,309	1,438,482	1,443,041	1,466,786		(7,047)			5.500	4.952	MON	6,593	79,117	09/08/2009	03/20/2039	2,687	
38374X-VJ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	243,290	275,486	274,247	254,164		3,765			4.000	5.867	MON	918	11,019	07/07/2009	04/16/2039	90	
38375D-FZ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	176,739	176,945	177,345	176,945					5.943	5.864	MON	882	10,641	08/04/2008	03/20/2038	509	
38375L-WN-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	430,952	445,291	445,875	426,924		2,369			5.500	6.585	MON	2,041	24,491	04/30/2010	11/20/2037	559	
38375Q-3X-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,126,502	1,076,675	1,098,539	1,096,207		(4,477)			5.500	4.966	MON	4,935	59,217	04/13/2009	06/20/2038	353	
38375Q-JL-4	GNMA 2008-42		1.A	223,184	213,584	220,234	218,636		(1,250)			5.500	4.822	MON	979	11,747	09/08/2009	05/20/2038	4	
38375X-PA-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,418,873	1,376,579	1,427,857	1,427,561		(4,772)			6.000	4.878	MON	6,883	82,595	03/12/2009	08/16/2038	6	
38375X-TJ-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	167,649	167,043	166,807	167,777		(77)			6.000	5.810	MON	835	10,023	12/12/2008	08/20/2038	161	
38375Y-LE-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	101,847	101,847	101,611	101,847					5.896	5.817	MON	504	6,078	08/27/2008	04/20/2038	293	
38375Y-LN-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	329,251	329,251	328,406	329,251					4.890	4.805	MON	1,336	15,919	04/30/2010	07/20/2035	1,372	
38375Y-VY-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	166,017	162,854	162,238	167,085		(532)			5.500	4.806	MON	746	8,957	04/01/2009	10/20/2038	104	
38376C-NE-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	127,920	123,000	124,062	125,292		(252)			5.500	5.191	MON	564	6,765	01/22/2010	09/20/2039	231	
38376C-XV-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,710,051	1,765,584	1,766,901	1,757,978		8,978			4.500	4.858	MON	6,621	79,451	11/29/2022	02/16/2039	91,619	
38376C-YX-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	486,428	519,707	523,147	511,156		3,461			4.500	5.150	MON	1,949	23,387	04/07/2010	09/16/2039	105	
38376C-Z6-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	127,882	123,000	123,425	124,830		(297)			5.500	5.179	MON	564	6,765	01/13/2010	10/20/2039	345	
38376C-ZJ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,802,993	1,751,013	1,789,462	1,754,930		(2,050)			5.500	5.268	MON	8,025	96,306	11/29/2022	09/16/2039	3,160	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38376F-GV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	202,684	205,452	210,963	204,000		254			5.000	5.107	MON	856	10,273	04/30/2010	08/20/2039	277	
38376F-LG-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,469,387	1,391,959	1,422,018	1,417,470		(4,940)			5.500	5.059	MON	6,380	76,558	09/10/2009	08/16/2039		
38376G-2C-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	2,152,594	2,266,326	2,166,267	2,206,917		656			4.955	5.332	MON	9,357	112,244	07/08/2011	08/16/2053	353	
38376G-2S-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	4,889,922	5,583,717	4,774,322	5,230,166		50,171			3.738	4.439	MON	17,395	204,651	07/06/2011	12/16/2051	4,155	
38376G-2W-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,371,920	3,310,248	3,245,948	3,291,559		2,352			3.738	3.909	MON	10,312	123,797	11/29/2022	07/16/2051	5,923	
38376G-3A-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	2,701,367	2,573,601	2,536,945	2,589,272		(20,296)			3.819	3.337	MON	8,187	97,968	01/23/2012	09/16/2051	4,811	
38376G-3B-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,703,720	3,113,897	2,710,519	2,917,712		27,672			3.819	4.467	MON	9,906	116,127	07/25/2011	04/16/2053	72	
38376G-3K-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	5,560,401	6,044,989	5,644,475	5,838,196		3,934			4.031	4.596	MON	20,308	243,682	08/11/2011	06/16/2053	403	
38376G-3Q-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	255,249	260,375	258,068	259,649		233			3.507	3.745	MON	761	9,131	08/23/2011	04/16/2045	14,950	
38376G-3R-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	485,078	531,062	486,372	518,560		2,440			4.050	4.384	MON	1,792	21,044	08/15/2011	08/16/2051	104	
38376G-4N-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,183,347	1,179,789	1,159,710	1,184,950		(194)			5.601	5.501	MON	5,504	65,870	09/07/2011	04/16/2053	345	
38376G-4U-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,970,862	4,329,618	3,892,733	4,199,016		24,616			3.450	3.868	MON	12,448	146,617	11/29/2011	08/16/2051	572	
38376G-5E-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	49,971	50,402	50,224	50,243		186			3.850	4.557	MON	162	1,940	11/29/2022	03/16/2052	7,625	
38376G-5F-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	4,908,198	5,276,815	4,837,668	5,167,781		21,788			3.850	4.149	MON	16,931	198,957	09/20/2011	10/16/2053	50	
38376G-5N-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,541,510	3,677,129	3,320,593	3,581,608		1,249			3.683	4.192	MON	11,286	135,402	11/30/2011	04/16/2053	4,384	
38376G-5T-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	36,374,986	36,086,957	34,456,873	35,620,805		49,251			3.325	3.649	MON	99,978	1,201,512	11/29/2022	09/16/2046	200,586	
38376G-6J-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	479,916	476,770	472,471	476,284		1,867			3.700	3.372	MON	1,470	17,639	11/29/2022	04/16/2045	9,640	
38376G-AK-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,525,521	1,521,993	1,510,299	1,525,792		(4)			5.300	5.218	MON	6,722	80,666	06/07/2010	07/16/2049	3,766	
38376G-AR-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,204,235	2,370,791	2,289,592	2,276,103		887			5.000	5.674	MON	9,878	118,540	04/30/2010	10/16/2049	711	
38376G-AZ-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,373,268	1,417,769	1,406,172	1,389,729		214			5.600	5.815	MON	6,616	79,395	04/30/2010	04/16/2051	9,210	
38376G-BF-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	192,567	222,818	222,252	203,300		346			4.550	5.930	MON	845	10,138	04/30/2010	04/16/2051	574	
38376G-BP-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,038,925	3,038,925	2,973,833	3,038,925					5.708	5.669	MON	14,457	174,269	04/30/2010	09/16/2051	140	
38376G-C5-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	288,537	317,925	316,860	316,759		2,321			3.761	5.488	MON	996	11,957	11/29/2022	02/16/2045	5,862	
38376G-CW-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	28,039	29,595	29,510	28,851		12			5.500	6.016	MON	136	1,628	04/30/2010	11/16/2051	61	
38376G-E7-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,526,961	1,616,756	1,602,738	1,597,259		9,959			3.956	4.939	MON	5,329	63,937	11/29/2022	12/16/2051	30,817	
38376G-E8-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	4,420,100	5,222,323	4,743,206	4,951,254		50,509			3.956	4.668	MON	17,214	202,168	05/02/2011	12/16/2052	2,092	
38376G-EV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,333,160	1,508,736	1,412,873	1,405,698		873			4.500	5.660	MON	5,658	67,893	04/13/2011	01/16/2050	1,605	
38376G-FH-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,482,767	1,620,183	1,532,753	1,540,155		1,192			4.675	5.426	MON	6,313	75,751	05/03/2010	11/16/2051	715	
38376G-GM-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	864,923	862,421	852,971	866,729		(1,293)			5.200	5.069	MON	3,737	44,729	08/26/2010	03/16/2050	2,452	
38376G-GZ-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,368,713	1,535,252	1,457,506	1,433,882		1,437			4.522	5.517	MON	5,785	69,416	05/03/2010	11/16/2051	1,643	
38376G-H8-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	6,177,960	5,719,452	5,284,976	5,981,026		(2,151)			4.313	3.777	MON	20,555	246,610	06/29/2012	04/16/2053	18,949	
38376G-J6-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	2,093,799	2,288,609	2,259,287	2,260,800		11,601			3.800	4.711	MON	7,247	86,967	11/29/2022	10/16/2045	60,573	
38376G-J7-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	6,491,511	7,707,217	6,855,587	7,205,048		84,588			3.900	4.755	MON	25,048	294,327	03/10/2011	01/16/2051	1,350	
38376G-L2-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,372,892	1,668,803	1,490,684	1,409,188		4,578			3.070	5.669	MON	4,269	51,230	03/03/2011	04/16/2053	308	
38376G-Q9-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	7,384,472	8,358,044	6,973,510	7,822,773		60,386			3.937	4.479	MON	27,428	322,500	05/02/2011	02/16/2053	18	
38376G-QB-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,063,002	2,256,284	2,161,381	2,137,477		3,891			4.700	6.336	MON	8,837	106,045	05/05/2010	04/16/2050	9,536	
38376G-QK-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,029,345	2,191,544	2,084,017	2,105,176		1,377			4.800	5.469	MON	8,766	105,194	05/18/2010	06/16/2052	2,361	
38376G-QT-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	2,708,033	3,260,320	3,041,350	2,929,967		6,128			4.300	5.798	MON	11,683	140,194	04/14/2010	05/16/2050	10,081	
38376G-RL-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	443,121	455,324	454,183	455,324					6.750	6.707	MON	2,561	30,734	05/27/2010	03/16/2052	1,034	
38376G-RT-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	264,649	280,535	273,759	269,537		504			6.500	7.500	MON	1,520	18,235	11/29/2022	03/16/2050	1,137	
38376G-S4-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,332,139	1,442,882	1,358,003	1,367,824					4.362	5.076	MON	5,244	62,851	05/04/2011	04/16/2053	171	
38376G-SY-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	5,217,409	5,244,214	4,872,604	5,196,988		1,247			4.266	4.356	MON	18,642	223,727	11/29/2022	04/16/2052	3,129	
38376G-T4-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,399,550	3,119,420	2,983,587	3,287,965		(1,672)			4.128	3.165	MON	10,731	128,720	07/11/2012	07/16/2053	797	
38376G-TS-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	949,319	949,319	941,921	949,319					5.144	5.119	MON	4,070	48,829	07/30/2010	06/16/2052	4,744	
38376G-U3-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,330,026	3,727,073	3,449,600	3,507,233		3,570			4.278	5.069	MON	13,288	159,447	05/26/2011	05/16/2051	3,401	
38376G-UT-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,589,515	2,637,043	2,563,668	2,620,385		226			4.542	4.611	MON	9,980	119,764	09/27/2010	04/16/2053	2,249	
38376G-VS-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	100,336	102,733	95,093	100,199		17			3.900	4.225	MON	334	4,007	09/19/2014	10/16/2052	115	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38376G-W4-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,600,684	1,590,891	1,559,108	1,567,656		45,645			3.725	4.882	MON	4,936	58,032	11/29/2022	09/16/2051	41,792	
38376G-WC-0	GOVERNMENT NATIONAL MORTGAGE AS	CF	1.A	6,793,360	6,956,444	6,702,881	6,773,772		46,674			3.833	4.194	MON	22,223	268,424	11/29/2022	08/16/2050	7,276	
38376G-WN-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	421,141	424,120	395,020	424,120					6.287	6.255	MON	2,222	26,665	10/01/2010	11/16/2052	38,665	
38376G-WV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	4,030,847	3,871,869	3,725,874	3,854,313		(2,452)			3.483	3.571	MON	11,238	134,869	11/29/2022	09/16/2044	23,592	
38376G-XM-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	6,691,439	6,847,348	6,289,122	6,747,846		1,307			3.809	3.995	MON	21,735	260,635	09/28/2011	03/16/2052	19,133	
38376G-XW-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,910,776	3,139,146	2,952,622	2,925,374		7,134			3.980	5.695	MON	10,411	124,938	12/15/2010	10/16/2052	2,788	
38376G-Y6-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	5,016,258	5,161,079	5,074,719	5,118,617		7,531			3.896	4.159	MON	16,760	201,451	11/29/2022	02/16/2045	34,897	
38376G-YF-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,433,351	1,527,269	1,408,153	1,477,903		740			3.840	4.242	MON	4,887	58,640	02/01/2011	11/16/2050	245	
38376G-YM-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	942,132	971,701	968,880	962,998		7,015			4.558	5.985	MON	3,691	44,290	11/29/2022	09/16/2044	36,920	
38376G-YW-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,618,629	4,102,829	3,791,375	3,822,888		4,472			4.208	4.983	MON	14,389	172,661	11/29/2022	04/16/2053	16,074	
38376G-ZP-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	6,426,782	6,030,338	5,688,750	6,348,853		(5,119)			4.726	4.108	MON	23,750	284,934	01/30/2014	11/16/2052	18,889	
38376G-ZW-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,001,804	1,079,099	992,618	998,493		163			3.456	4.422	MON	3,107	37,256	10/04/2018	01/16/2051	122	
38376J-B9-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,295,986	3,082,366	3,146,119	3,132,849		(13,615)			5.500	5.046	MON	14,128	169,530	11/17/2009	11/16/2039	5	
38376J-NL-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	834,664	800,400	819,739	813,668		(2,050)			5.500	5.156	MON	3,669	44,022	04/30/2010	11/20/2039	936	
38376K-DL-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,045,205	1,934,000	1,953,566	1,973,659		(6,859)			5.500	5.048	MON	8,864	106,370	12/15/2009	10/16/2039	12	
38376L-HQ-5	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	348,442	314,000	300,986	328,924		(1,605)			4.000	3.310	MON	1,047	12,560	07/10/2012	06/16/2041	6	
38376M-BL-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,461,000	2,300,000	2,134,403	2,389,500		(8,854)			4.000	3.489	MON	7,667	92,000	01/07/2016	01/16/2044	18	
38376P-AC-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,202,861	2,136,730	2,225,213	2,201,820		(4,473)			5.500	4.673	MON	9,793	117,520	04/30/2010	09/20/2039	71	
38376P-ET-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,032,650	1,045,722	1,078,397	1,027,875		867			5.000	5.344	MON	4,357	52,286	04/30/2010	12/20/2039	1,111	
38376P-Z2-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	712,050	705,000	723,405	706,868		(495)			5.000	4.908	MON	2,938	35,250	01/20/2010	12/20/2039	2,301	
38376T-UD-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	317,496	316,803	316,903	316,803					5.000	4.966	MON	1,320	15,840	01/27/2010	01/16/2040		
38376T-X2-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,801,666	3,810,000	3,918,623	3,801,942		26			5.000	5.001	MON	15,875	190,500	02/19/2010	01/16/2040	49	
38376U-A8-2	GNMA_2017-78		1.A	4,326,758	4,416,644	4,034,126	4,367,747		6,028			3.000	3.156	MON	11,042	132,499	08/04/2017	07/20/2040	37,108	
38376U-LP-2	GOVERNMENT NATL MTGE ASSOCIATION		1.A	3,246,416	3,322,204	3,082,380	3,288,731		5,207			3.000	3.169	MON	8,306	99,666	07/14/2017	07/20/2037	95,333	
38377F-3A-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,400,485	1,402,296	1,442,448	1,402,296					5.000	4.847	MON	5,843	70,115	06/18/2010	06/20/2040	1,882	
38377F-BD-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	196,959	189,130	194,979	199,177		(1,231)			5.000	3.846	MON	788	9,457	07/21/2011	05/20/2040	266	
38377J-3A-9	GNMA_10-113		1.A	1,364,188	1,300,000	1,285,855	1,319,065		(4,142)			4.500	4.125	MON	4,875	58,500	09/01/2010	09/16/2040		
38377J-3V-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	4,526,326	4,285,279	4,322,820	4,369,921		(17,728)			4.500	4.011	MON	16,070	192,837	09/30/2010	09/20/2040	5,567	
38378B-2P-3	GNMA_12-152		1.A	216,187	288,479	122,559	227,733		2,665			2.575	3.691	MON	619	7,300	02/25/2013	01/16/2054	492	
38378B-2V-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	8,128,250	8,200,000	7,204,998	8,156,565		10,686			2.270	2.354	MON	15,513	186,032	01/02/2013	11/16/2052	34,034	
38378B-2W-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	6,961,339	7,388,487	4,949,686	7,089,639		22,860			2.270	2.529	MON	13,978	165,580	09/06/2019	10/16/2054	44	
38378B-3F-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,150,742	3,403,620	2,302,978	3,241,293		13,835			2.633	2.974	MON	7,467	85,730	10/08/2019	04/16/2054	112	
38378B-3Z-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	6,339,896	6,800,899	5,470,875	6,589,114		26,928			2.784	3.092	MON	15,779	183,480	01/02/2013	05/16/2054	10	
38378B-4K-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,048,043	2,298,750	1,482,068	2,166,470		11,107			2.162	2.621	MON	4,142	49,712	04/01/2013	05/16/2053	24,562	
38378B-5F-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	12,277,344	12,500,000	10,997,745	12,433,378		16,116			2.373	2.455	MON	24,722	297,804	01/22/2013	02/16/2054	10,484	
38378B-5G-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	7,110,971	8,137,580	5,288,285	7,575,517		49,062			2.373	2.834	MON	16,094	191,393	01/18/2013	01/16/2055	580	
38378B-5N-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,410,760	2,973,403	1,613,478	2,575,937		24,156			2.476	3.301	MON	6,136	72,162	01/16/2013	01/16/2054	206	
38378B-6D-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	10,860,691	11,725,000	8,432,937	11,390,660		43,486			2.062	2.373	MON	20,149	242,364	02/01/2013	01/16/2055	3,202	
38378B-6E-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	5,322,267	6,455,201	3,288,201	5,691,717		49,946			2.062	2.782	MON	11,093	131,952	01/10/2013	01/16/2055	414	
38378B-6Q-7	GNMA_13-13	CF	1.A	9,184,375	10,000,000	7,717,096	9,656,195		46,228			2.249	2.635	MON	18,740	226,727	01/16/2013	07/16/2047	64,801	
38378B-6R-5	GNMA_13-13		1.A	6,211,831	7,483,289	4,497,318	6,650,200		62,487			2.249	2.982	MON	14,023	167,601	02/19/2013	12/16/2052	1,606	
38378B-7G-8	GNMA_13-33	CF	1.A	10,089,219	11,300,000	10,313,815	11,111,742		64,339			2.483	2.824	MON	23,383	281,268	07/17/2013	05/16/2046	39,841	
38378B-7H-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	17,339,555	19,050,000	15,060,021	18,447,645		82,157			2.483	2.823	MON	39,421	474,173	02/21/2013	11/16/2050	107,440	
38378B-7X-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	4,062,695	4,396,136	3,098,307	4,212,428		17,679			2.924	3.234	MON	10,709	124,428	01/29/2013	06/16/2054	361	
38378B-8F-9	GNMA_13-92		1.A	2,208,660	2,730,260	1,741,638	2,357,192		28,181			2.760	3.612	MON	6,279	74,224	06/18/2013	09/16/2054	397	
38378B-8Q-5	GNMA_13-92		1.A	356,068	336,409	305,769	344,742		(760)			2.760	2.240	MON	774	9,283	06/17/2013	12/16/2053	90	
38378B-AD-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	5,401,864	5,402,604	5,309,065	5,391,979		1,451			3.418	3.457	MON	15,390	184,670	11/29/2022	08/16/2043	108,239	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38378B-AN-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	1,435,993	1,408,281	1,354,189	1,392,041		4,157			3.470	3.774	MON	4,073	48,903	11/29/2022	09/16/2052	1,986	
38378B-AP-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,255,571	3,344,633	2,631,149	3,280,922		6,289			3.470	3.618	MON	9,672	113,988	12/05/2011	07/16/2053	1,627	
38378B-AX-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	14,474,333	14,188,499	12,995,836	14,379,591		(2,067)			3.764	3.550	MON	44,500	534,073	01/23/2013	04/16/2053	2,805	
38378B-AZ-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	290,687	287,082	284,576	287,490		(1,179)			3.450	3.231	MON	825	9,904	11/29/2022	01/16/2046	2,165	
38378B-B2-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,313,310	2,342,500	1,961,389	2,322,483		2,268			2.664	2.758	MON	5,201	61,702	12/10/2012	08/16/2052	21,518	
38378B-BG-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	13,734,038	13,974,654	10,670,673	13,758,282		18,797			3.524	3.620	MON	41,033	483,092	01/18/2012	01/16/2055	419	
38378B-C2-3	GNMA_12-100A-BA	OF	1.A	20,637,088	21,023,058	18,348,931	20,840,889		7,801			2.598	2.721	MON	45,515	546,179	10/10/2012	08/16/2052	109,224	
38378B-C7-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	4,876,157	5,098,000	3,547,055	4,954,845		10,720			2.671	2.898	MON	11,346	136,124	09/26/2012	04/16/2052	25,150	
38378B-C8-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,435,468	1,658,449	815,771	1,488,399		9,606			2.671	3.198	MON	3,691	43,649	10/23/2012	01/16/2054	348	
38378B-CC-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	10,632,078	10,539,884	9,565,238	10,539,884					3.421	3.398	MON	30,043	360,522	01/03/2012	09/16/2053	187	
38378B-CP-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	9,216,888	9,478,328	8,709,602	9,275,956		84,014			3.490	3.839	MON	27,561	326,841	01/06/2012	12/16/2051	2,761	
38378B-CZ-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	6,274,514	6,210,640	6,051,896	6,192,435		2,712			3.488	3.539	MON	18,052	216,627	11/29/2022	07/16/2049	38,108	
38378B-DA-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	7,384,784	7,912,765	6,636,911	7,675,334		29,055			3.650	3.891	MON	24,068	283,186	01/27/2012	06/16/2053	1	
38378B-DK-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,583,521	3,755,348	3,439,513	3,618,268		3,096			3.500	4.121	MON	10,954	131,443	01/31/2012	08/16/2052	1,190	
38378B-DX-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	5,359,285	5,351,870	4,948,727	5,351,870					3.941	3.916	MON	17,571	210,615	01/31/2012	10/16/2053	39,701	
38378B-E3-9	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	12,558,951	13,403,978	9,147,528	12,851,565		43,171			2.568	2.846	MON	28,679	338,934	10/05/2016	08/16/2054	420	
38378B-F4-6	GNMA_12-112-C	OF	1.A	10,984,057	10,980,000	8,418,934	10,923,797		7,248			2.370	2.419	MON	21,681	260,140	11/29/2012	02/16/2053	57,660	
38378B-F5-3	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,936,859	3,984,118	2,491,043	3,940,893		3,104			2.370	2.434	MON	7,867	93,192	01/29/2015	05/16/2053	287	
38378B-G9-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	5,961,231	6,042,562	4,865,667	5,990,062		5,252			2.842	2.910	MON	14,310	166,903	07/06/2016	10/16/2053	186	
38378B-H9-3	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	76,020	74,108	73,892	74,108					3.000	1.999	MON	185	2,223	10/10/2012	11/16/2052	434	
38378B-J2-6	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	26,990,563	26,300,000	24,775,457	26,322,720		(20,838)			3.117	3.053	MON	68,318	820,722	11/13/2012	02/16/2053	150,728	
38378B-K8-1	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	6,221,841	6,630,000	5,395,149	6,512,980		19,115			2.500	2.736	MON	13,813	165,750	10/01/2012	01/16/2049	6,778	
38378B-K9-9	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	4,581,621	5,533,193	3,206,975	4,940,014		41,065			2.500	3.162	MON	11,527	136,475	10/23/2012	12/16/2053	12,280	
38378B-L5-6	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	740,165	723,878	633,649	731,553		2,962			2.131	1.891	MON	1,285	15,423	02/20/2013	04/16/2045	1,051	
38378B-L6-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	5,692,695	6,043,000	4,477,695	5,899,300		14,300			2.592	2.807	MON	13,051	156,614	09/10/2012	05/16/2046	82,091	
38378B-L7-2	GNMA_12-115		1.A	8,597,555	10,013,629	6,098,664	9,178,092		60,943			2.592	3.105	MON	21,627	255,913	09/10/2012	04/16/2054	589	
38378B-N3-9	GNMA_12-125A		1.A	2,981,591	2,990,000	1,959,968	2,982,546		396			2.257	2.270	MON	5,663	67,938	09/26/2012	02/16/2053	44,834	
38378B-Q4-4	GNMA_12-123	OF	1.A	6,448,533	6,913,000	5,414,922	6,754,155		22,767			2.402	2.684	MON	13,838	165,993	10/23/2012	12/16/2051	21,726	
38378B-Q6-9	GNMA_12-123		1.A	1,382,359	1,697,849	871,937	1,477,872		13,061			2.402	3.181	MON	3,399	40,243	10/23/2012	12/16/2053	5,162	
38378B-QX-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	12,548,344	13,114,718	11,913,996	12,725,840		5,642			3.275	3.714	MON	35,791	429,279	02/24/2012	06/16/2052	6,410	
38378B-R6-8	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	12,842,090	13,371,817	12,613,154	13,250,105		23,869			2.462	2.758	MON	27,435	329,214	11/29/2022	03/16/2049	60,683	
38378B-R7-6	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	10,633,125	10,700,000	9,167,597	10,652,013		7,193			2.623	2.670	MON	23,383	281,931	11/19/2012	01/16/2053	37,843	
38378B-RN-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	198,346	189,805	188,165	189,985		(522)			3.353	2.977	MON	530	6,362	08/14/2012	12/16/2045	1,088	
38378B-RP-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	5,102,157	5,298,727	4,703,671	5,220,916		13,052			3.353	3.503	MON	14,804	174,430	06/29/2012	04/16/2052	2,405	
38378B-RZ-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	1,694,297	1,636,078	1,624,737	1,631,210		19,849			3.260	4.338	MON	4,445	53,185	11/29/2022	03/16/2049	11,435	
38378B-SU-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	335,901	340,353	336,732	339,473		762			3.176	3.773	MON	901	10,809	11/29/2022	05/16/2050	4,247	
38378B-TG-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	2,977,749	2,906,376	2,883,488	2,896,572		7,684			3.303	3.551	MON	8,000	95,981	11/29/2022	02/16/2044	94,645	
38378B-TH-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	7,899,811	8,484,296	7,910,798	8,363,593		33,423			3.303	3.524	MON	23,355	275,240	04/24/2012	03/16/2047	12,769	
38378B-TS-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	4,960,917	5,153,879	4,845,090	5,021,646		7,105			3.303	3.715	MON	14,187	170,203	11/29/2022	03/16/2047	6,565	
38378B-UF-4	GNMA_12-67		1.A	4,298,705	4,275,677	3,899,002	4,275,677					3.746	3.725	MON	13,346	160,104	05/08/2012	10/16/2053	508	
38378B-UY-3	GOVERNMENT NATIONAL MORTGAGEASSOCIATION	OF	1.A	36,411,840	37,393,354	34,798,431	36,613,865		63,559			3.130	3.534	MON	97,534	1,170,412	11/29/2022	02/16/2053	181,441	
38378B-V2-2	GNMA_12-139		1.A	1,080,983	1,413,488	695,822	1,170,146		13,678			2.319	3.262	MON	2,731	31,937	02/25/2013	01/16/2054	50	
38378B-VV-8	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	877,024	897,193	869,055	884,967		4,872			2.784	3.484	MON	2,081	24,970	11/29/2022	11/16/2052	3,118	
38378B-W5-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	12,866,188	13,900,000	11,726,692	13,699,177		51,984			2.000	2.277	MON	23,167	278,000	11/16/2012	02/16/2053	8,350	
38378B-W6-2	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	11,168,468	12,478,373	8,328,300	11,763,474		64,449			2.367	2.794	MON	24,615	291,919	11/16/2012	01/16/2055	209	
38378B-WB-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	3,060,398	3,081,931	3,043,527	3,044,331		20,671			2.823	5.365	MON	7,250	87,003	11/29/2022	04/16/2050	54,603	
38378B-WC-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	14,461,221	14,024,000	13,063,962	14,031,313		(5,190)			2.903	2.845	MON	33,801	402,008	12/10/2012	06/16/2052	11,442	
38378B-WW-5	GNMA_12-83		1.A	2,286,489	2,646,024	1,371,250	2,374,222		16,355			2.250	2.825	MON	4,917	57,426	11/15/2012	12/16/2053	423	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38378B-X3-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	220,675	218,220	206,101	218,741		(115)			1.620	1.421	MON	295	3,535	11/15/2012	06/16/2053	270	
38378B-XP-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	7,948,160	8,459,338	7,324,682	8,190,641		32,113			2.250	2.626	MON	15,720	185,785	11/13/2012	06/16/2047	24,963	
38378B-XT-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	13,181,471	13,281,079	12,511,030	13,231,836		5,260			3.130	3.197	MON	34,638	413,860	02/21/2013	01/16/2049	70,475	
38378B-XU-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	4,457,244	4,767,244	3,655,168	4,591,411		16,782			3.130	3.396	MON	12,433	146,078	06/29/2012	12/16/2053	222	
38378B-YH-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	7,417,127	7,754,796	6,896,970	7,415,095		15,141			3.061	3.860	MON	19,785	237,486	11/29/2022	12/16/2053	1,388	
38378B-YQ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	11,627,966	11,490,000	10,538,273	11,496,954		(3,548)			2.939	2.894	MON	28,138	337,244	12/10/2012	08/16/2052	17,770	
38378B-YW-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATIO	CF	1.A	3,639,306	3,773,959	3,515,488	3,639,306		100,823			2.800	3.982	MON	8,806	102,824	11/29/2022	09/16/2052	15,217	
38378B-YX-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	10,312,061	10,925,887	7,754,254	10,532,486		34,163			2.909	3.204	MON	25,620	293,457	07/19/2012	01/16/2055	26	
38378B-ZE-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	8,376,794	8,445,838	7,203,933	8,396,311		4,640			2.773	2.836	MON	19,516	234,171	09/26/2012	09/16/2049	42,811	
38378B-ZF-9	GNMA_12-88		1.A	3,803,538	4,172,058	2,616,969	3,963,118		15,699			2.773	3.079	MON	9,640	113,957	11/15/2012	11/16/2053	6,189	
38378B-ZZ-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	5,630,145	5,710,366	5,262,854	5,606,861		12,574			2.510	2.984	MON	11,942	143,196	11/29/2022	02/16/2053	27,748	
38378G-EM-6	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,676,087	3,761,928	3,478,392	3,715,951		1,635			3.000	3.210	MON	9,405	112,725	03/27/2015	07/20/2042	24	
38378K-3U-1	GOVERNMENT NATIONAL MORTGAGE AS		1.A	5,228,407	6,116,538	4,275,137	5,522,106		44,946			3.066	3.680	MON	15,631	183,632	06/12/2014	08/16/2053	957	
38378K-5X-3	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	4,842,932	5,422,057	4,904,282	5,012,321		35,783			2.770	4.533	MON	12,516	150,951	11/29/2022	11/16/2054	13,804	
38378K-5Y-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	9,456,520	10,533,162	9,539,172	9,635,739		62,091			2.770	4.777	MON	24,314	293,245	11/29/2022	11/16/2054	26,817	
38378K-6K-0	GNMA_13-154		1.A	2,577,090	2,941,832	2,072,944	2,703,315		18,871			3.171	3.763	MON	7,776	91,923	09/29/2014	04/16/2054	45	
38378K-AG-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,279,830	2,825,132	1,442,050	2,440,852		22,578			2.135	2.885	MON	5,026	59,737	01/31/2013	06/16/2053	247	
38378K-AZ-2	GNMA_13-32	CF	1.A	2,655,208	2,588,869	2,238,481	2,608,168		(956)			2.575	2.404	MON	5,555	66,656	03/08/2013	03/16/2054	2,938	
38378K-BA-6	GNMA_13-32	CF	1.A	29,025,068	29,449,260	26,355,065	29,160,908		22,898			2.575	2.818	MON	63,188	758,238	11/29/2022	07/16/2052	94,034	
38378K-BB-4	GNMA_13-32		1.A	7,736,551	8,531,000	6,104,052	8,130,247		36,929			2.575	3.024	MON	18,305	219,650	03/08/2013	03/16/2054	33,041	
38378K-BC-2	GNMA_13-32-Z		1.A	8,001,683	9,171,759	5,039,993	8,354,453		52,305			2.575	3.094	MON	19,680	232,887	02/25/2013	10/16/2054	742	
38378K-BJ-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	15,374,172	17,964,526	11,027,828	16,314,578		125,755			2.421	3.007	MON	36,250	429,263	02/20/2013	03/16/2055	668	
38378K-BN-8	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	41,015,764	41,563,075	36,683,208	41,231,417		21,098			2.421	2.558	MON	83,868	1,006,223	03/01/2013	09/16/2053	105,918	
38378K-BS-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,710,817	3,208,844	1,974,601	2,866,211		26,076			2.632	3.371	MON	7,036	82,247	02/25/2013	01/16/2054	130	
38378K-CW-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	10,102,072	11,856,635	7,287,584	10,764,711		85,043			2.150	2.732	MON	21,237	250,723	09/12/2019	06/16/2054	1,117	
38378K-DA-4	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	1,551,149	1,528,691	1,458,031	1,528,453		(527)			2.331	2.285	MON	2,969	35,632	11/29/2022	07/16/2047	16,516	
38378K-DP-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,011,826	3,561,930	2,267,100	3,201,609		27,145			2.760	3.480	MON	8,190	96,662	03/21/2013	02/16/2053	974	
38378K-EG-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	5,282,376	6,109,000	4,559,723	5,767,347		40,706			2.335	2.982	MON	11,887	141,547	05/30/2013	01/16/2053	55,297	
38378K-EH-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	11,723,427	14,003,682	8,056,933	12,501,226		103,586			2.335	3.004	MON	27,248	320,434	03/05/2013	06/16/2053	2,218	
38378K-EW-5	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	8,331,606	9,539,597	6,234,804	8,811,673		59,774			2.466	2.951	MON	19,608	231,769	03/18/2013	01/16/2055	78	
38378K-F2-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	455,300	583,147	399,946	499,335		6,564			2.909	3.866	MON	1,414	16,673	08/12/2013	07/16/2053	281	
38378K-FC-8	GNMA_13-48		1.A	5,393,337	6,322,747	4,004,999	5,716,863		46,368			2.619	3.226	MON	13,798	163,177	03/14/2013	07/16/2054	407	
38378K-FY-0	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	5,468,012	6,187,284	5,576,328	5,973,232		13,884			2.760	3.555	MON	14,226	170,424	06/20/2013	11/16/2047	9,218	
38378K-GD-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	4,964,335	5,603,085	4,251,230	5,251,221		41,186			2.791	3.301	MON	13,033	154,090	04/16/2013	10/16/2054	27	
38378K-GN-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	9,347,056	11,149,309	7,154,092	10,096,336		84,450			2.450	3.091	MON	22,763	269,567	09/12/2019	01/19/2055	171	
38378K-GX-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	15,353,834	16,700,000	15,722,372	16,547,491		88,755			2.350	2.665	MON	32,704	392,450	11/29/2022	11/16/2043	273,664	
38378K-GY-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	7,290,313	8,200,000	6,885,435	7,977,123		44,956			2.350	2.763	MON	16,058	192,700	05/29/2013	06/16/2046	43,453	
38378K-GZ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	19,045,112	22,670,771	15,332,755	20,768,902		171,231			2.350	2.961	MON	44,397	526,043	04/10/2013	06/16/2054	3,170	
38378K-HM-4	GNMA_13-55		1.A	10,880,638	12,732,787	8,494,181	11,688,526		90,837			2.365	2.920	MON	25,086	296,745	09/12/2019	10/16/2054	657	
38378K-JN-0	GNMA_13-50		1.A	11,480,177	14,975,523	8,400,770	12,621,796		162,055			2.171	3.129	MON	27,097	321,342	06/20/2013	03/16/2053	2,117	
38378K-MS-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	10,989,045	12,278,007	8,890,473	11,571,462		72,409			2.434	2.896	MON	24,901	303,795	04/25/2013	03/16/2053	2,652	
38378K-NC-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	8,477,335	10,250,917	6,768,478	9,258,959		79,405			2.758	3.384	MON	23,555	278,423	06/03/2013	04/16/2054	919	
38378K-PC-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	5,607,384	6,778,068	4,067,323	5,990,903		53,831			2.698	3.422	MON	15,242	181,126	05/28/2013	01/16/2055	6	
38378K-Q5-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	8,304,015	11,160,165	7,362,088	9,510,091		129,451			2.536	3.478	MON	23,581	278,910	08/07/2013	10/16/2054	704	
38378K-QB-8	GNMA_13-73		1.A	5,226,451	6,099,662	3,497,020	5,539,226		37,788			2.500	3.031	MON	12,708	150,447	09/12/2019	01/16/2055	119	
38378K-QL-6	GNMA_13-72	CF	1.A	7,193,250	9,200,000	7,408,754	8,514,857		95,699			2.602	3.519	MON	19,952	239,502	07/16/2013	11/16/2047	54,307	
38378K-QQ-5	GNMA_13-72		1.A	16,740,824	21,713,042	13,462,066	18,451,196		238,257			2.602	3.600	MON	47,089	557,361	06/20/2013	04/16/2053	5,663	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38378K-RF-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	13,247,928	14,933,732	10,717,514	14,051,370		84,756			2.695	3.170	MON	33,883	400,517	04/22/2013	04/16/2053	256	
38378K-RR-2	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	33,109	33,688	31,137	33,360		(101)			2.426	2.687	MON	68	817	06/21/2013	03/16/2048	276	
38378K-RW-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	12,553,177	14,342,586	10,014,381	13,418,699		92,255			2.328	2.802	MON	27,823	329,464	09/12/2019	10/16/2054	658	
38378K-S4-2	GNMA_13-121-B	CF	1.A	2,771,835	3,101,759	2,957,709	3,030,175		51,965			3.021	3.818	MON	7,809	93,517	11/29/2022	08/16/2044	14,593	
38378K-SC-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	16,014,658	18,222,658	13,845,856	17,135,116		124,547			2.689	3.219	MON	40,839	486,433	05/24/2013	03/16/2055	172	
38378K-T2-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	5,423,834	6,508,052	5,082,370	5,962,922		68,604			3.021	3.840	MON	16,384	193,048	08/26/2013	07/16/2053	41	
38378K-TA-7	GNMA_13-94	CF	1.A	6,272,778	7,038,180	6,359,905	6,790,106		30,234			2.684	3.455	MON	15,743	189,089	07/17/2013	08/16/2054	15,001	
38378K-TB-5	GNMA_13-94		1.A	6,108,802	7,028,832	4,505,585	6,454,397		48,030			2.684	3.242	MON	15,722	186,118	06/17/2013	01/16/2055	10	
38378K-TK-5	GNMA_13-95	CF	1.A	7,003,619	8,849,588	6,814,325	8,170,084		85,857			2.400	3.255	MON	17,699	212,390	07/15/2013	04/16/2047	23,345	
38378K-TL-3	GNMA_13-95		1.A	3,116,460	3,751,382	2,291,347	3,344,712		29,781			2.432	3.101	MON	7,602	91,506	06/12/2013	04/16/2053	3,862	
38378K-TV-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	13,529,689	14,638,286	12,012,686	14,191,258		62,928			2.833	3.133	MON	34,604	408,903	05/22/2013	06/16/2053	335	
38378K-TW-9	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	7,856,994	8,764,940	7,069,938	8,380,244		50,823			2.833	3.246	MON	20,720	244,838	06/07/2013	06/16/2053	170	
38378K-U5-6	GNMA_13-128		1.A	5,322,472	6,262,767	4,884,325	5,757,315		35,808			3.321	3.988	MON	17,332	207,961	08/19/2013	01/16/2055		
38378K-UU-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	10,614,721	13,015,346	8,656,644	11,440,941		127,511			2.782	3.617	MON	30,173	357,218	06/20/2013	05/16/2053	2,986	
38378K-V5-5	GNMA_13-127		1.A	3,901,581	4,852,683	3,222,778	4,256,479		45,908			2.858	3.626	MON	11,554	136,432	09/16/2013	08/16/2054	126	
38378K-VG-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,067,801	1,037,916	946,722	1,043,028		(713)			2.782	2.626	MON	2,406	28,918	11/29/2022	02/16/2049	941	
38378K-W7-0	GNMA_13-138	CF	1.A	10,775,380	12,200,000	11,477,712	12,033,713		84,858			2.810	3.191	MON	28,572	343,027	11/29/2022	12/16/2044	9,278	
38378K-W8-8	GNMA_13-138-Z		1.A	15,579,086	18,460,336	14,457,679	17,143,833		162,999			2.810	3.428	MON	43,234	511,229	09/26/2013	11/16/2054	265	
38378K-WW-5	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	9,761,039	11,311,175	10,494,741	11,026,908		42,986			2.620	3.304	MON	24,696	296,353	11/29/2022	10/16/2047	45,292	
38378K-WX-3	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	226,969	300,000	239,956	273,144		3,482			2.650	3.655	MON	663	7,950	01/03/2014	07/16/2052	3,900	
38378K-WY-1	GNMA_13-96		1.A	434,562	578,397	362,097	485,453		6,673			2.675	3.687	MON	1,289	15,249	09/12/2013	10/16/2054	5	
38378K-XH-7	GNMA_13-97		1.A	6,498,050	7,587,862	5,935,426	7,060,725		61,310			2.783	3.419	MON	17,598	208,148	07/23/2013	07/16/2053	94	
38378K-XM-6	GNMA_13-97	CF	1.A	2,366,774	2,297,017	2,013,651	2,325,502		(885)			2.783	2.563	MON	5,327	63,966	08/08/2013	07/16/2053	11	
38378K-XZ-7	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	11,992,781	13,600,000	11,772,818	13,190,694		81,916			2.621	3.060	MON	29,710	356,729	09/27/2013	08/16/2045	232,749	
38378K-YA-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	18,366,344	22,557,767	15,822,606	20,332,020		204,396			2.621	3.338	MON	49,279	583,370	06/25/2013	06/16/2054	1,897	
38378K-YG-8	GNMA_13-107		1.A	1,844,734	2,321,333	1,906,891	2,161,548		23,928			2.650	3.481	MON	5,126	61,515	07/29/2013	11/16/2047	23,095	
38378K-YH-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	8,113,767	9,849,355	6,482,965	8,788,815		83,787			2.778	3.465	MON	22,810	270,313	07/22/2013	07/16/2053	3,605	
38378K-YW-3	GNMA_13-112		1.A	554,986	640,445	604,122	620,831		3,285			2.882	3.884	MON	1,539	18,488	11/14/2013	03/16/2054	21	
38378K-YX-1	GNMA_13-112		1.A	5,018,318	6,363,054	4,729,915	5,653,832		76,637			2.882	3.787	MON	15,288	180,844	09/16/2013	12/16/2054	1,070	
38378K-Z5-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	440,376	517,878	464,370	489,708		8,789			3.176	4.035	MON	1,370	16,606	09/18/2013	09/16/2053	49	
38378K-ZP-7	GNMA_13-101		1.A	10,385,690	13,839,820	8,783,795	11,899,639		166,834			2.082	3.088	MON	24,014	284,756	06/27/2013	10/16/2054	1,261	
38378N-2K-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	5,631,091	6,154,771	5,219,359	5,904,208		35,197			3.432	3.857	MON	17,606	209,129	03/28/2014	09/16/2055	8	
38378N-4K-6	GNMA_14-70		1.A	1,552,192	1,691,681	1,323,004	1,609,367		7,710			3.701	4.039	MON	5,218	61,294	06/03/2014	12/16/2054	167	
38378N-5V-1	GNMA_14-77		1.A	3,120,589	3,317,823	2,782,197	3,226,722		11,765			3.490	3.735	MON	9,649	113,933	06/16/2014	05/16/2055	3	
38378N-7T-4	GNMA_14-88-ZB		1.A	3,710,582	4,013,413	3,283,838	3,873,988		10,675			3.167	3.531	MON	10,591	127,749	08/21/2014	03/16/2055	107	
38378N-A8-6	GNMA_14-29		1.A	3,971,698	4,234,792	3,535,220	4,108,013		13,527			3.496	3.770	MON	12,338	146,397	06/13/2014	01/16/2055	8	
38378N-B5-1	GNMA_14-29	CF	1.A	6,377,003	7,035,362	6,449,325	6,620,710		80,696			2.722	4.652	MON	15,957	194,002	01/31/2014	02/16/2055	12,530	
38378N-CX-9	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	123,030	137,288	136,898	136,739		556			3.155	7.110	MON	361	4,331	11/29/2022	08/16/2046	17,816	
38378N-CY-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	839,532	985,099	870,559	934,358		10,533			3.155	3.840	MON	2,590	30,551	10/16/2013	09/16/2053	354	
38378N-E5-8	GNMA_14-33	CF	1.A	6,555,859	6,500,000	5,934,514	6,500,000					2.826	2.797	MON	15,306	183,890	05/15/2015	05/16/2049	57,705	
38378N-E6-6	GNMA_14-33		1.A	6,882,692	7,663,578	5,601,827	7,173,897		50,091			2.825	3.376	MON	18,047	213,522	06/16/2014	11/16/2055	96	
38378N-EQ-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	5,736,637	6,680,329	5,198,103	6,140,556		55,740			3.236	3.895	MON	18,018	212,510	10/03/2013	06/16/2055	130	
38378N-FA-6	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	7,458,153	8,843,913	8,393,526	8,563,784		49,173			3.000	3.990	MON	22,110	265,317	11/29/2022	09/16/2046	53,154	
38378N-FB-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,423,349	3,993,724	3,082,814	3,675,425		35,534			3.048	3.709	MON	10,145	119,760	10/22/2013	09/16/2053	431	
38378N-FM-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	9,993,255	10,704,409	8,377,873	10,370,621		32,703			3.024	3.247	MON	26,972	318,173	10/04/2017	12/16/2054	4	
38378N-HA-4	GNMA_13-171		1.A	833,455	1,002,641	595,464	877,671		7,994			2.785	3.487	MON	2,327	27,687	06/12/2014	06/16/2055	21	
38378N-HM-8	GNMA_13-175	CF	1.A	882,910	938,559	919,024	922,041		7,282			3.326	4.385	MON	2,601	31,229	11/29/2022	06/16/2050	12,655	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38378N-JD-6	GNMA_13-178	OF	1.A	2,225,067	2,433,456	2,406,691	2,397,892		27,547			3.272	5.162	MON	6,635	79,482	11/29/2022	09/16/2047	83,069	
38378N-K2-8	GNMA_14-47		1.A	356,494	369,805	366,803	368,605		914			3.656	4.182	MON	1,127	13,520	11/29/2022	06/16/2047	13,168	
38378N-K3-6	GNMA_14-47		1.A	2,113,453	2,440,000	2,344,192	2,391,597		21,107			3.500	4.197	MON	7,117	85,400	11/29/2022	02/16/2048	5,488	
38378N-K4-4	GNMA_14-47		1.A	13,916,622	15,036,034	12,324,317	14,425,591		71,244			3.656	4.043	MON	45,807	538,993	02/25/2014	02/16/2054	12,953	
38378N-KX-0	GNMA_13-176		1.A	8,367,883	9,499,778	7,825,732	8,930,850		65,806			3.170	3.695	MON	25,095	300,791	11/08/2018	01/16/2055	8	
38378N-M8-3	GNMA_14-47	OF	1.A	1,477,617	1,562,541	1,549,823	1,556,895		4,774			3.656	4.294	MON	4,760	57,127	11/29/2022	06/16/2047	53,172	
38378N-MW-0	GNMA_13-193		1.A	2,309,746	2,855,791	1,739,755	2,461,338		26,719			2.722	3.570	MON	6,477	77,586	05/22/2014	07/16/2055	19	
38378N-N6-6	GNMA_14-49		1.A	1,999,502	2,263,608	1,663,774	2,079,046		14,355			3.247	3.850	MON	6,125	76,554	05/09/2014	12/16/2055	46	
38378N-NF-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	6,506,127	6,878,466	6,702,680	6,750,342		29,716			3.500	4.275	MON	20,062	240,746	11/29/2022	11/16/2044	87,360	
38378N-NT-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,723,260	3,965,440	3,305,869	3,843,835		14,820			3.511	3.779	MON	11,602	137,034	08/21/2014	02/16/2055	2	
38378N-P7-2	GNMA_14-48-C	OF	1.A	8,955,016	9,893,458	9,358,649	9,542,831		29,011			3.461	4.209	MON	28,537	342,372	11/29/2022	03/16/2049	38,887	
38378N-P9-8	GNMA_14-48-Z		1.A	2,650,373	3,025,373	2,209,545	2,778,447		20,115			3.462	3.979	MON	8,728	102,759	03/21/2014	12/16/2054	153	
38378N-PQ-0	GNMA_14-16		1.A	829,969	894,398	876,286	886,278		3,260			3.350	3.809	MON	2,497	29,962	11/29/2022	03/16/2044	10,389	
38378N-QA-4	GNMA_14-15		1.A	1,081,091	1,295,877	816,798	1,152,738		9,690			3.000	3.590	MON	3,239	38,307	06/12/2014	10/16/2055	11	
38378N-QK-2	GNMA_14-9		1.A	3,428,305	4,100,000	3,774,394	3,964,373		32,757			3.150	3.783	MON	10,763	129,150	01/08/2014	02/16/2048	5,047	
38378N-QL-0	GNMA_14-9		1.A	4,161,140	4,799,452	3,452,476	4,384,535		32,604			3.484	4.010	MON	13,934	163,960	01/21/2014	12/16/2053	1,480	
38378N-R9-6	GNMA_14-45		1.A	5,465,014	5,914,782	5,249,120	5,752,246		22,718			3.500	3.810	MON	17,251	207,017	05/14/2014	07/16/2054	33,703	
38378N-RB-1	GNMA_14-13		1.A	5,781,968	6,088,958	5,312,072	5,933,014		15,452			4.003	4.256	MON	20,311	243,673	02/24/2014	12/16/2053	7,112	
38378N-SH-7	GNMA_14-1		1.A	8,286,131	8,993,744	7,035,124	8,538,507		46,509			3.382	3.750	MON	25,348	298,753	03/06/2014	09/16/2055	108	
38378N-SU-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,152,400	2,283,000	2,193,550	2,253,667		9,667			3.613	4.000	MON	6,874	82,720	11/29/2022	10/16/2046	42,010	
38378N-TE-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	11,863,615	12,750,923	10,623,276	12,315,999		53,196			3.613	3.946	MON	38,393	453,063	03/05/2014	11/16/2053	351	
38378N-WJ-8	GNMA_14-17A		1.A	2,269,525	2,399,107	1,981,885	2,329,016		6,752			3.525	3.784	MON	7,048	83,777	09/03/2014	05/16/2055	1	
38378N-WK-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,127,901	2,187,341	2,113,939	2,171,943		2,155			3.500	3.670	MON	6,380	76,557	05/29/2014	06/16/2048	398	
38378N-WL-3	GNMA_14-17		1.A	4,178,322	4,284,438	4,149,561	4,234,427		7,756			3.500	3.813	MON	12,496	149,955	11/29/2022	06/16/2048	877	
38378N-WP-4	GNMA_14-17	OF	1.A	10,299,587	11,758,661	11,087,199	11,232,932		202,537			2.828	5.389	MON	27,717	335,795	11/29/2022	02/16/2054	6,782	
38378N-X8-1	GNMA_14-61		1.A	3,252,268	3,480,854	2,670,379	3,333,816		14,382			3.346	3.648	MON	9,706	114,353	05/06/2014	10/16/2054	140	
38378N-YD-9	GNMA_14-24		1.A	2,439,302	2,540,589	2,378,911	2,500,942		54,001			3.964	4.183	MON	9,302	108,622	02/24/2014	01/16/2054	32	
38378N-Z7-1	GNMA_14-65		1.A	2,478,464	2,657,721	2,446,193	2,531,984		2,702			3.750	4.447	MON	8,305	99,665	04/09/2014	02/16/2054	6,313	
38378N-ZH-9	GNMA_14-28	OF	1.A	1,938,577	2,105,515	1,929,800	1,980,865		11,539			2.704	4.001	MON	4,743	65,266	11/29/2022	02/16/2055	2,084	
38378N-ZJ-5	GNMA_14-28		1.A	776,048	878,869	582,860	804,408		5,104			2.704	3.227	MON	1,980	26,791	06/12/2014	09/16/2055	20	
38378N-ZW-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	9,398,605	10,192,116	8,687,414	9,818,214		54,485			3.368	3.741	MON	28,612	337,367	02/26/2014	09/16/2055	43	
38378V-H5-7	GNMA_13-116		1.A	3,989,188	3,978,000	3,736,657	3,980,145		(1,232)			3.500	3.462	MON	11,603	139,230	03/22/2017	08/20/2043	4,999	
38378X-3A-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,725,569	3,742,124	3,033,687	3,728,190		1,129			3.292	3.311	MON	10,266	121,024	01/06/2015	06/16/2056	22	
38378X-4W-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,807,867	3,619,000	3,231,049	3,689,556		2,505			3.150	2.727	MON	9,500	113,999	08/04/2016	02/16/2051	15,348	
38378X-5U-1	GNMA_15-5-C	OF	1.A	6,923,884	6,741,556	6,460,351	6,736,383		(960)			3.322	3.293	MON	18,662	224,032	11/29/2022	07/16/2047	9,498	
38378X-6C-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,722,592	2,756,141	2,137,119	2,729,306		2,293			3.322	3.381	MON	7,630	89,966	04/21/2015	11/16/2054	1,868	
38378X-6E-6	GNMA_15-5		1.A	3,807,792	4,061,637	3,141,539	3,911,454		14,732			3.322	3.590	MON	11,243	132,576	07/17/2015	11/16/2054	1,317	
38378X-7G-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,465,625	2,500,000	2,123,709	2,483,073		1,209			3.312	3.361	MON	6,896	82,524	02/09/2016	03/16/2055	52	
38378X-AK-7	GNMA_14-92		1.A	3,473,950	3,632,143	2,956,871	3,552,431		8,796			3.561	3.728	MON	10,779	126,878	09/03/2014	05/16/2054	598	
38378X-AL-5	GNMA_14-92	OF	1.A	11,344,810	11,877,789	11,321,766	11,746,535		12,075			3.500	3.710	MON	34,644	415,723	11/29/2022	07/16/2046	39,349	
38378X-BN-0	GNMA_14-82		1.A	11,150,103	11,860,791	10,967,168	11,688,790		63,282			2.825	3.638	MON	27,930	330,465	05/15/2014	05/16/2049	95,551	
38378X-BS-9	GNMA_14-82		1.A	11,061,754	12,330,666	11,050,721	12,141,934		133,497			2.884	4.021	MON	29,641	349,939	06/02/2014	12/16/2046	60,965	
38378X-C8-2	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	4,959,750	5,100,000	4,457,206	5,049,260		7,654			3.100	3.217	MON	13,175	158,100	03/16/2015	10/16/2054	59,831	
38378X-CK-5	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	425,300	451,034	415,043	444,246		1,559			3.592	3.833	MON	1,350	15,876	07/22/2014	06/16/2054	231	
38378X-D2-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	371,189	427,510	285,427	390,414		2,658			3.200	3.718	MON	1,140	13,446	11/05/2014	11/16/2055	124	
38378X-EQ-0	GOVERNMENT NATIONAL MORTGAGE GNM	OF	1.A	5,335,007	5,308,465	5,071,980	5,308,465					3.505	3.470	MON	15,505	188,172	09/12/2014	08/16/2048	16,222	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38378X-ER-8	GOVERNMENT NATIONAL MORTGAGE GNM		1.A	1,009,264	1,066,102	783,883	1,028,376		3,132			3.505	3.738	MON	3,114	37,075	08/21/2014	06/16/2054	681	
38378X-FA-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,471,258	1,531,688	1,304,830	1,500,262		4,010			3.753	3.947	MON	4,790	56,340	06/27/2014	04/16/2056	5	
38378X-FT-3	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,133,198	1,219,216	852,005	1,162,458		4,155			3.661	3.920	MON	3,720	43,765	07/30/2014	12/16/2054	121	
38378X-G6-2	GNMA_14-168	CF	1.A	16,052,994	16,764,876	16,358,926	16,661,234		27,655			3.466	3.711	MON	48,415	574,931	11/29/2022	06/16/2047	63,483	
38378X-GL-9	GNMA_14-109		1.A	2,577,097	2,843,522	2,173,868	2,692,633		14,975			3.042	3.421	MON	7,207	85,960	09/22/2014	11/16/2055	630	
38378X-J7-7	GNMA_14-175		1.A	99,656	100,000	72,410	99,678		10			3.379	3.391	MON	282	3,379	02/23/2015	01/16/2057	5	
38378X-K3-4	GNMA_14-179	CF	1.A	1,536,382	1,493,899	1,459,510	1,498,858		(2,055)			3.576	3.330	MON	4,452	53,422	02/18/2015	02/16/2046	18,889	
38378X-K4-2	GNMA_14-179		1.A	2,998,242	3,005,117	2,571,502	2,998,057		368			3.638	3.646	MON	9,112	107,252	11/19/2014	01/16/2054	2,836	
38378X-LT-6	GNMA_14-125		1.A	1,917,713	2,090,525	1,629,690	1,992,708		8,892			3.603	3.958	MON	6,277	73,516	08/18/2014	01/16/2057	15	
38378X-QM-6	GNMA_14-130		1.A	2,500,222	2,683,034	2,178,743	2,597,956		9,412			3.589	3.835	MON	8,024	94,454	09/25/2014	08/16/2054	804	
38378X-R6-0	GNMA_14-187		1.A	7,556,947	7,893,983	7,123,062	7,795,592		15,691			3.000	3.182	MON	19,735	236,819	10/04/2017	05/16/2056	208	
38378X-RP-8	GNMA_14-136		1.A	6,871,684	6,747,305	6,266,271	6,824,889		(1,029)			3.817	3.636	MON	21,461	257,493	12/10/2014	02/16/2055	3	
38378X-S5-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	5,349,515	5,293,614	5,135,326	5,282,683		2,463			3.295	3.326	MON	14,535	174,324	11/29/2022	03/16/2047	50,982	
38378X-SF-9	GNMA_14-143		1.A	2,080,031	2,200,000	2,055,444	2,172,950		6,468			3.400	3.610	MON	6,233	74,800	10/30/2014	02/16/2048	15,284	
38378X-SG-7	GNMA_14-143		1.A	947,298	1,045,954	801,208	986,350		5,578			3.503	3.915	MON	3,053	35,948	09/18/2014	12/16/2054	33	
38378X-TK-7	GNMA_14-153		1.A	1,873,125	2,000,000	1,556,001	1,910,485		5,341			3.271	3.599	MON	5,452	65,468	10/17/2014	01/16/2057	195	
38379E-E3-2	GNMA_14-127		1.A	7,936,522	8,038,845	7,653,799	7,997,495		5,991			3.500	3.591	MON	23,447	276,097	11/17/2014	08/20/2044	45	
38379F-HU-6	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	5,316,803	5,460,500	4,774,614	5,375,930		7,076			3.000	3.176	MON	13,651	161,184	04/22/2016	12/20/2043	159	
38379J-XE-6	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	6,765,811	6,917,347	6,018,760	6,833,504		7,399			3.000	3.144	MON	17,293	204,187	04/09/2015	08/20/2044	4	
38379K-6P-8	GNMA_15-171		1.A	6,278,717	6,964,171	5,226,713	6,555,071		35,672			3.366	3.725	MON	19,535	230,232	12/04/2015	11/16/2055	11,055	
38379K-7G-7	GNMA_15-172		1.A	2,109,844	2,100,000	1,752,223	2,104,881		(811)			3.272	3.239	MON	5,725	68,613	06/23/2016	03/16/2057	423	
38379K-AG-3	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	4,008,861	3,985,123	2,855,557	3,999,954		(1,454)			3.050	3.022	MON	10,129	119,562	10/15/2019	07/16/2056	114	
38379K-BE-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,276,009	3,379,323	2,735,242	3,325,866		6,068			3.144	3.262	MON	8,854	104,500	02/27/2015	07/16/2056	55	
38379K-BQ-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	4,541,750	4,768,730	3,793,969	4,645,724		13,342			3.342	3.548	MON	13,281	156,543	05/13/2015	01/16/2055	1,922	
38379K-FE-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,571,322	2,725,400	2,003,391	2,630,612		8,147			3.278	3.493	MON	7,444	87,766	03/09/2015	02/16/2056	193	
38379K-FU-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,769,981	2,900,493	2,231,338	2,826,596		8,159			2.908	3.089	MON	7,029	83,039	03/11/2015	10/16/2056	2,321	
38379K-GD-4	GNMA 15-32		1.A	5,472,373	5,641,622	5,030,644	5,594,299		8,549			3.000	3.099	MON	14,104	169,249	04/28/2015	09/16/2049	3,201	
38379K-GG-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,280,512	2,483,895	1,633,000	2,336,624		10,026			3.242	3.552	MON	6,710	79,110	06/16/2015	03/16/2055	2,066	
38379K-JB-5	GNMA_15-51-Z		1.A	4,459,417	4,610,108	3,787,147	4,532,305		10,454			3.054	3.198	MON	11,731	138,384	04/23/2015	12/16/2056	251	
38379K-JQ-2	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	9,726,620	10,031,500	9,261,359	9,923,516		31,902			3.000	3.173	MON	25,079	300,945	11/29/2022	10/16/2055	31,353	
38379K-JR-0	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	5,647,958	5,792,777	5,197,004	5,736,666		1,871			3.000	3.131	MON	14,482	173,783	04/21/2015	10/16/2056	8,354	
38379K-LD-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	10,685,725	11,255,733	9,921,940	11,042,088		62,553			2.983	3.226	MON	27,978	338,444	09/02/2015	02/16/2055	800	
38379K-LM-8	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	493,938	485,020	482,612	484,747		253			3.463	3.224	MON	1,400	16,800	11/29/2022	07/16/2049	4,491	
38379K-ME-5	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	7,753,251	7,630,031	5,831,447	7,697,537		(7,045)			3.202	3.132	MON	20,359	238,717	10/07/2016	12/16/2056	1,588	
38379K-PP-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	8,561,109	9,450,000	7,943,117	9,156,114		38,626			3.000	3.344	MON	23,625	283,500	06/11/2015	10/16/2056	20,054	
38379K-QE-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,493,695	2,702,703	1,814,435	2,557,519		10,558			3.255	3.553	MON	7,332	86,439	06/16/2015	04/16/2055	432	
38379K-TK-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	4,850,436	5,464,953	3,865,465	5,073,437		33,756			2.893	3.352	MON	13,176	155,671	06/03/2015	07/16/2057	54	
38379K-VE-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	10,532,240	11,390,054	10,081,122	11,183,667		18,011			3.000	3.252	MON	28,475	341,702	09/09/2015	01/16/2052	484	
38379K-ZV-3	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	7,826,438	8,900,000	6,986,986	8,350,022		48,141			3.000	3.547	MON	22,250	267,000	09/21/2015	04/16/2055	433	
38379M-M2-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	4,442,404	4,194,657	3,718,592	4,339,625		(13,483)			3.500	3.094	MON	12,234	146,813	05/10/2016	08/20/2045	6,167	
38379P-AC-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	4,633,947	4,943,322	4,490,611	4,790,279		19,557			3.000	3.514	MON	12,358	146,057	05/07/2015	05/16/2045	1	
38379Q-VE-2	GNMA_15-156		1.A	1,272,000	1,200,000	1,071,761	1,243,615		(3,707)			3.500	3.088	MON	3,500	42,000	10/07/2016	10/20/2045	2,065	
38379R-5M-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	9,210,427	9,633,000	8,251,692	9,482,167		21,403			3.000	3.157	MON	24,083	288,990	10/04/2017	12/16/2057	48,826	
38379R-DA-8	GOVERMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,842,451	2,052,870	1,452,299	1,886,898		(22,101)			3.000	3.549	MON	5,132	61,586	03/09/2016	01/16/2056	7	
38379R-HA-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,243,922	2,495,620	1,620,125	2,308,238		12,636			3.244	3.634	MON	6,747	79,565	12/15/2016	08/16/2057	406	
38379R-X4-0	GNMA REMIC TRUST GNMA_17-126		1.A	1,712,078	1,900,000	1,369,737	1,774,590		7,134			3.000	3.443	MON	4,750	57,000	01/18/2018	08/16/2059	1	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38379T-CV-9	GNMA_15-184D		1.A	9,313,218	8,891,795	8,103,488	9,101,048		(22,608)			3.500	3.154	MON	25,934	305,392	05/10/2016	09/20/2045	324	
38379U-3S-3	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	697,500	900,000	545,302	728,957		(11,969)			2.700	3.934	MON	2,025	24,300	12/20/2016	12/16/2057	2,133	
38379U-6G-6	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	8,266,250	8,500,000	7,465,396	8,402,905		13,103			3.270	3.384	MON	23,165	278,029	01/27/2017	12/16/2056	706	
38379U-E7-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,254,236	3,399,673	2,339,000	3,312,909		7,042			2.838	2.990	MON	8,039	96,796	08/02/2016	05/16/2058	1	
38379U-FJ-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	10,384,207	10,155,704	9,822,146	10,206,928		(7,638)			3.715	3.562	MON	31,441	379,008	02/22/2016	05/16/2047	73,502	
38379U-G4-2	GOVERMENT NATIONAL MORTGAGE ASSO		1.A	3,961,709	4,000,147	2,850,779	3,968,098		2,147			2.992	3.031	MON	9,973	117,762	08/03/2016	10/16/2057	41	
38379U-GE-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,692,000	1,600,000	1,351,200	1,635,127		(4,416)			3.250	3.034	MON	4,333	52,000	07/08/2016	03/16/2055	4,911	
38379U-P9-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	4,472,229	4,788,392	2,797,119	4,562,578		14,944			2.731	2.975	MON	10,898	128,841	10/06/2016	05/16/2058		
38379U-RW-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,241,028	3,157,940	2,612,584	3,197,153		(4,204)			3.494	3.367	MON	9,196	110,380	09/21/2016	10/16/2055	2	
38379U-TH-9	GOVERMENT NATIONAL MORTGAGE ASSO		1.A	3,733,465	3,704,536	2,601,556	3,719,346		(1,640)			3.406	3.372	MON	10,516	122,927	10/07/2016	12/16/2055	98	
38379U-VU-7	GNMA_16-85B		1.A	7,726,469	7,700,000	6,993,309	7,703,497		(2,680)			2.533	2.492	MON	16,251	195,005	09/28/2016	02/16/2039	82,525	
38379U-WX-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	5,407,982	5,178,200	4,495,836	5,377,015		(1,457)			3.200	2.714	MON	13,809	165,702	08/02/2016	04/16/2058	60	
38379U-XN-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	4,131,043	4,336,970	2,836,873	4,211,724		9,332			2.857	3.015	MON	10,324	121,338	07/14/2016	05/16/2058	1	
38379V-4Y-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	5,337,255	5,470,334	4,492,778	5,383,971		5,143			3.000	3.146	MON	13,676	161,474	04/13/2016	03/20/2046	3	
38379W-GX-4	GNMA 2016-49		1.A	6,566,220	6,699,764	5,225,289	6,608,226		4,869			3.000	3.113	MON	16,749	197,765	05/04/2016	04/20/2046	22	
38379W-ZR-6	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	7,688,597	7,729,152	6,028,576	7,698,255		1,115			3.000	3.022	MON	19,323	228,150	05/13/2016	04/20/2046	2	
38379X-3H-1	GOVERMENT NATIONAL MORTGAGE ASSO		1.A	1,584,201	1,587,201	1,377,994	1,584,426		33			3.000	3.002	MON	3,968	46,851	08/05/2016	08/20/2046	849	
38380A-ML-8	GOVERNMENT NATIONAL MORTGAGE ASSO		1.A	3,879,773	3,826,171	2,973,425	3,858,009		(2,405)			3.000	2.906	MON	9,565	112,941	10/06/2016	09/20/2046	7	
38380A-UN-5	GOVERNMENT NATIONAL MORTGAGE ASSO		1.A	12,420,650	12,138,196	10,021,251	12,288,557		(13,645)			3.000	2.841	MON	30,345	358,297	10/04/2016	09/20/2046	5	
38380B-3S-2	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,211,938	3,400,000	2,810,164	3,272,154		8,971			3.000	3.372	MON	8,500	102,000	12/04/2017	11/20/2046	1,725	
38380B-5A-9	GNMA_16-160-CZ		1.A	8,396,005	8,516,481	7,990,413	8,449,349		7,121			3.500	3.608	MON	24,840	292,502	12/09/2016	07/20/2044		
38380B-C9-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	207,971	205,927	188,441	207,989		(90)			3.500	3.322	MON	601	7,207	07/31/2019	11/20/2046	27	
38380B-D4-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	5,947,912	6,299,826	4,929,680	6,086,536		16,922			3.000	3.390	MON	15,750	185,959	01/11/2017	11/20/2046	55	
38380B-UR-4	GNMA_16-150-KY		1.A	1,722,469	1,900,000	1,702,632	1,806,249		12,501			3.000	3.753	MON	4,750	57,000	12/20/2016	11/20/2046	1,162	
38380G-RR-7	GNMA_17-120-EK		1.A	3,162,345	3,237,982	2,574,438	3,182,169		3,397			3.000	3.133	MON	8,095	97,140	09/11/2017	08/20/2047	14	
38380J-5M-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,360,719	2,600,000	2,343,468	2,451,105		(49,641)			3.000	3.740	MON	6,500	78,000	09/11/2018	07/16/2049	40,713	
38380J-C6-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	13,440,447	13,482,580	10,693,846	13,446,138		(3,171)			3.000	3.012	MON	33,706	404,477	10/21/2019	09/16/2057	10,603	
38380J-TQ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	16,430,141	17,935,000	16,490,063	17,549,450		88,777			3.000	3.331	MON	44,838	538,050	03/20/2018	02/16/2059	42,680	
38380J-TY-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,641,422	1,900,000	1,520,804	1,761,422		14,257			3.000	3.714	MON	4,750	57,000	02/27/2019	05/16/2060		
38380J-ZG-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,502,688	3,900,000	3,372,484	3,759,113		21,240			3.000	3.354	MON	9,750	117,000	07/26/2018	07/16/2058	1,174	
38380M-7T-2	GNMA_19-68-CZ		1.A	13,837,047	13,801,373	10,460,325	13,815,826		(3,303)			3.000	2.986	MON	34,503	407,391	08/08/2019	06/16/2058	9,820	
38380M-MH-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,173,745	3,408,778	3,218,556	3,248,774		(18,871)			3.150	4.211	MON	8,948	107,377	11/29/2022	05/16/2059	3,134	
38380M-QV-6	GNMA_18-143	CF	1.A	18,570,123	20,337,290	19,019,905	19,674,101		205,618			3.250	3.888	MON	55,080	660,962	11/29/2022	03/16/2060	67,262	
38380M-TW-1	GNMA_18-149-Z		1.A	3,709,337	3,970,456	2,885,574	3,832,264		16,965			2.500	2.751	MON	8,272	97,930	09/09/2019	11/16/2053	53	
38380M-UX-7	GNMA 2018-158	CF	1.A	6,492,469	6,900,000	6,051,945	6,621,437		(62,192)			3.250	3.701	MON	18,688	224,250	02/05/2019	04/16/2059	49,943	
38380T-AJ-5	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	4,232,950	4,200,950	3,522,874	4,216,351		(1,862)			3.000	2.938	MON	10,502	124,004	11/07/2016	11/20/2046	47	
38380T-ZR-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,361,719	1,400,000	1,221,475	1,376,033		2,360			3.000	3.187	MON	3,500	42,000	08/03/2017	07/20/2047	3	
38380V-5K-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	9,221,693	9,377,000	8,454,380	9,273,393		8,571			3.500	3.615	MON	27,350	328,195	03/07/2018	03/20/2048	56	
38381A-2A-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	4,145,656	4,011,217	3,895,761	4,084,454		(10,562)			4.000	3.664	MON	13,371	160,449	02/27/2019	11/20/2048	13	
38381A-NN-2	GNMA_18-139		1.A	99,000	100,000	90,063	99,208		34			4.000	4.057	MON	333	4,000	10/31/2018	10/20/2048	4	
38381B-XT-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,494,500	2,400,000	2,123,719	2,470,403		(4,074)			4.000	3.718	MON	8,000	96,000	02/12/2019	01/20/2049	71	
38382B-AS-2	GNMA_19-151C		1.A	4,238,055	4,100,000	3,322,228	4,199,624		(10,074)			3.000	2.757	MON	10,250	123,000	01/22/2020	12/20/2049	4	
38383P-6Z-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	12,341,267	12,467,894	11,912,310	12,362,476		6,772			4.500	4.584	MON	46,755	561,055	09/14/2022	12/20/2051	66,043	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)				2,116,252,608	2,268,481,279	1,885,835,573	2,188,378,585		8,364,723			XXX	XXX	XXX	5,838,660	69,625,401	XXX	XXX	6,232,787	XXX
3128JN-VV-4	FREDDIE MAC		1.A	80,858	80,947	83,462	80,866		4			6.633	6.590	MON	897	5,841	05/18/2007	05/01/2037	712	
3128JN-XL-4	FREDDIE MAC		1.A	34,460	34,634	35,785	34,634					6.709	6.635	MON	388	2,583	07/12/2007	07/01/2037	261	
3128K4-ZN-8	FHLMC POOL-A44349		1.A	893	955	982	905		7			5.000	6.582	MON	4	48	08/10/2006	04/01/2036	2	
3128KJ-FY-3	FHLMC POOL-A55583		1.A	13,240	13,186	13,765	13,240		(5)			5.500	5.119	MON	60	725	12/08/2006	12/01/2036	24	
3128KL-JD-0	FHLMC POOL-A57460		1.A	2,423	2,458	2,553	2,423		2			5.500	6.092	MON	11	135	02/08/2007	02/01/2037	5	
3128KM-K6-1	FHLMC POOL-A58417		1.A	107	112	115	107					5.000	6.080	MON		6	03/09/2007	03/01/2037		
3128KV-NQ-4	FHLMC POOL-A64899		1.A	8,471	8,694	9,047	8,471		20			5.500	6.400	MON	40	478	08/10/2007	08/01/2037	17	
3128KV-NU-5	FHLMC POOL-A64903		1.A	1,558	1,600	1,658	1,558		2			5.500	6.434	MON	7	88	08/10/2007	08/01/2037	2	
3128KW-HY-2	FGOLD 30YR		1.A	2,760	2,587	2,685	2,760		(10)			5.500	2.382	MON	12	142	09/10/2010	09/01/2037	4	
3128L4-R5-5	FGOLD 30YR		1.A	29,591	28,985	30,270	29,591		(37)			5.500	4.269	MON	133	1,594	10/12/2009	01/01/2038	8	
3128L5-XY-2	FHLMC POOL-A72495		1.A	16,058	16,112	16,590	16,058		4			5.000	5.062	MON	67	806	10/10/2008	02/01/2038	20	
3128LA-BC-3	FGOLD 30YR		1.A	8,426	8,370	8,626	8,426		(13)			5.000	4.423	MON	35	418	09/10/2010	04/01/2038	15	
3128LC-Y9-1	FGOLD 30YR		1.A	12,362	12,109	12,559	12,362		(13)			5.500	4.183	MON	55	666	10/12/2009	06/01/2038	2	
3128LD-4N-1	FHLMC POOL-A79829		1.A	39,657	39,973	41,720	39,657		30			5.500	5.896	MON	183	2,198	09/09/2008	07/01/2038	13	
3128LL-B7-0	FREDDIE MAC		1.A	59,303	57,663	59,489	59,139		(92)			5.917	5.282	MON	615	3,660	04/04/2012	12/01/2041	326	
3128LX-CT-5	FHLMC POOL-G01882		1.A	18,592	18,670	19,195	18,592		17			5.000	5.085	MON	78	933	02/08/2008	08/01/2035	35	
3128LX-HX-1	FHLMC POOL-G02046		1.A	1,683	1,735	1,787	1,683		5			5.000	6.356	MON	7	87	04/30/2010	01/01/2036	4	
3128M4-VK-6	FHLMC POOL-G03018		1.A	6,220	6,459	6,656	6,221		33			5.000	6.227	MON	27	323	06/08/2007	06/01/2037	9	
3128M5-5Q-9	FHLMC POOL-G04155		1.A	6,955	6,955	7,282	6,955					5.500	5.390	MON	32	383	04/10/2008	12/01/2037	10	
3128M6-F2-9	FGOLD 30YR GIANT		1.A	3,822	3,742	3,906	3,822		(10)			5.500	4.413	MON	17	206	03/10/2009	07/01/2038	5	
3128M6-MW-5	FHLMC POOL-G04573		1.A	52,441	52,251	54,566	52,441		(25)			5.500	5.228	MON	239	2,874	10/10/2008	07/01/2038	77	
3128M6-ND-6	FGOLD 30YR GIANT		1.A	110,009	107,757	112,499	110,010		(291)			5.500	4.551	MON	494	5,927	10/12/2009	08/01/2038	42	
3128M6-RE-0	FHLMC POOL-G04685		1.A	1,417	1,405	1,420	1,417		(2)			4.500	4.045	MON	5	63	02/10/2009	06/01/2038	1	
3128M6-SS-8	FHLMC POOL-G04729		1.A	8,302	8,303	8,666	8,303					5.500	5.403	MON	38	457	12/09/2008	09/01/2038	4	
3128M6-VH-8	FGOLD 30YR GIANT		1.A	3,869	3,851	3,969	3,869		(2)			5.000	4.703	MON	16	193	04/30/2010	09/01/2038	6	
3128M6-VK-1	FGOLD 30YR GIANT		1.A	39,143	38,605	40,328	39,143		(77)			5.500	4.779	MON	177	2,123	10/12/2009	10/01/2038	22	
3128M7-3B-0	FGOLD 30YR GIANT		1.A	50,931	50,931	51,469	50,931					4.500	4.445	MON	191	2,292	09/10/2010	04/01/2040	62	
3128M7-CQ-7	FGOLD 30YR GIANT		1.A	14,580	13,669	14,304	14,580		(134)			5.500	2.486	MON	63	752	09/10/2010	01/01/2039	40	
3128M7-FG-6	FHLMC POOL-G05267		1.A	18,501	17,374	18,133	18,501		(116)			5.500	2.502	MON	80	956	09/10/2010	12/01/2038	24	
3128M7-NY-8	FGOLD 30YR GIANT		1.A	1,533	1,460	1,505	1,533		(10)			5.000	2.771	MON	6	73	12/09/2010	02/01/2039	2	
3128MC-YR-0	FREDDIE MAC GOLD		1.A	1,077	1,062	1,061	1,062		(2)			4.000	3.476	MON	4	42	06/14/2011	04/01/2026	217	
3128MD-BD-4	FREDDIE MAC GOLD		1.A	33,093	31,847	31,812	31,909		(449)			4.000	2.427	MON	106	1,274	03/13/2012	07/01/2026	3,738	
3128MD-C7-6	FREDDIE MAC GOLD		1.A	8,257	7,928	7,907	7,955		(189)			4.000	1.379	MON	26	317	03/13/2012	06/01/2026	1,265	
3128MJ-JA-9	FHLMC POOL-G08256		1.A	1,556	1,510	1,578	1,556		(5)			5.500	4.038	MON	7	83	07/09/2009	03/01/2038	2	
3128MJ-JT-8	FGOLD 30YR GIANT		1.A	8,521	7,989	8,338	8,521		(66)			5.500	2.645	MON	37	439	09/10/2010	06/01/2038	13	
3128MJ-KX-7	FGOLD 30YR GIANT		1.A	18,612	18,231	19,028	18,612		(50)			5.500	4.649	MON	84	1,003	10/12/2009	12/01/2038	30	
3128MJ-M6-4	FHLMC POOL-G08380		1.A	77,784	77,350	78,155	77,784		(57)			4.500	4.250	MON	290	3,481	12/10/2009	12/01/2039	102	
3128MJ-MN-7	FHLMC POOL-G08364		1.A	125,290	125,071	126,449	125,290		(28)			4.500	4.379	MON	469	5,628	09/09/2011	09/01/2039	94	
3128MJ-MS-6	FGOLD 30YR GIANT		1.A	88,847	87,653	88,606	88,848		(173)			4.500	4.027	MON	329	3,945	12/10/2009	10/01/2039	8	
3128MJ-MT-4	FHLMC POOL-G08369		1.A	7,198	6,855	7,065	7,198		(55)			5.000	3.382	MON	29	343	12/09/2010	10/01/2039	9	
3128MJ-MW-7	FGOLD 30YR GIANT		1.A	391,392	390,563	394,808	391,404		(119)			4.500	4.356	MON	1,465	17,575	09/09/2011	11/01/2039	314	
3128MJ-NT-3	FREDDIE MAC GOLD		1.A	117,211	116,467	117,697	117,211		(160)			4.500	4.206	MON	437	5,241	09/09/2011	06/01/2040	33	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3128MJ-TV-2	FREDDIE MAC GOLD		1.A	458,438	437,561	427,911	458,438		(2,041)			4.000	2.814	MON	1,459	17,502	12/09/2013	01/01/2044	460	
3128MJ-YM-6	FREDDIE MAC GOLD		1.A	1,968,090	1,914,688	1,744,891	1,968,090		(4,648)			3.000	2.457	MON	4,787	57,440	07/12/2016	08/01/2046	156	
3128MM-M4-2	FREDDIE MAC GOLD		1.A	162	159	159	159		(1)			3.500	2.848	MON	6		06/14/2012	02/01/2026	64	
3128MM-NB-5	FREDDIE MAC GOLD		1.A	385	379	379	379		(1)			4.000	3.417	MON	1	15	06/14/2011	04/01/2026	86	
3128MM-NJ-8	FREDDIE MAC GOLD		1.A	1,572	1,541	1,538	1,542		(9)			3.500	2.763	MON	4	54	06/14/2012	06/01/2026	138	
3128MM-NQ-2	FREDDIE MAC GOLD		1.A	313	307	306	307		(2)			3.500	2.777	MON	1	11	06/14/2012	08/01/2026	20	
3128MM-NT-6	FREDDIE MAC GOLD		1.A	1,364	1,338	1,333	1,339		(8)			3.500	2.709	MON	4	47	06/14/2012	09/01/2026	82	
3128PT-UK-9	FREDDIE MAC GOLD		1.A	2,615	2,580	2,575	2,580		(1)			4.000	3.602	MON	9	103	06/14/2011	01/01/2026	643	
3128PU-B9-2	FREDDIE MAC GOLD		1.A	60	59	58	59					3.500	2.770	MON		2	06/14/2012	02/01/2026	59	
3128PU-E4-0	FHLMC POOL-J14655		1.A	723	692	691	693		(12)			4.000	2.049	MON	2	28	08/12/2011	04/01/2026	92	
3128PU-LV-2	FREDDIE MAC GOLD		1.A	10,617	10,409	10,383	10,409		(29)			3.500	2.932	MON	30	364	06/14/2012	03/01/2026	399	
3128PU-ND-0	FREDDIE MAC GOLD		1.A	2,904	2,834	2,828	2,835		(16)			3.500	2.636	MON	8	99	06/14/2012	04/01/2026	664	
3128PU-WS-7	FREDDIE MAC GOLD		1.A	1,122	1,073	1,072	1,074		(10)			4.000	2.803	MON	4	43	08/12/2011	04/01/2026	168	
3128PV-5X-4	FREDDIE MAC GOLD		1.A	1,856	1,820	1,813	1,821		(8)			3.500	2.893	MON	5	64	06/14/2012	08/01/2026	123	
3128PV-BS-8	FREDDIE MAC GOLD		1.A	1,022	1,006	1,004	1,006		(4)			4.000	3.370	MON	3	40	06/14/2011	05/01/2026	160	
3128PW-AJ-7	FREDDIE MAC GOLD		1.A	22,486	22,046	21,963	22,054		(92)			3.500	2.919	MON	64	772	06/14/2012	08/01/2026	1,358	
3128PW-BW-7	FREDDIE MAC GOLD		1.A	773	758	755	759		(4)			3.500	2.761	MON	2	27	06/14/2012	08/01/2026	58	
3128PW-DD-7	FREDDIE MAC GOLD		1.A	1,163	1,140	1,137	1,141		(6)			3.500	2.761	MON	3	40	06/14/2012	08/01/2026	85	
3128Q3-L7-4	FREDDIE MAC		1.A	4,213	4,259	4,391	4,213		24			6.500	6.749	MON	46	277	04/30/2010	02/01/2036	43	
3128QJ-BG-0	FREDDIE MAC		1.A	23,253	23,696	24,480	23,557		7			6.910	7.008	MON	275	1,682	11/30/2022	05/01/2036	154	
3128QJ-PK-6	FREDDIE MAC		1.A	50,022	47,988	49,747	49,217		(118)			6.398	5.675	MON	521	3,252	05/07/2009	11/01/2036	628	
3128QJ-XD-3	FREDDIE MAC		1.A	30,638	30,615	31,538	30,615					6.620	6.552	MON	339	1,988	04/30/2010	02/01/2037	348	
3128QJ-ZN-9	FREDDIE MAC		1.A	33,486	34,031	34,911	33,539		34			6.775	7.087	MON	385	2,270	11/29/2022	03/01/2037	428	
3128QL-RC-7	FREDDIE MAC		1.A	18,226	18,579	19,141	18,249		131			6.126	6.597	MON	195	1,191	03/30/2006	01/01/2036	188	
3128QP-PS-5	FREDDIE MAC		1.A	16,627	16,653	17,181	16,627		27			6.650	6.664	MON	278	1,087	03/30/2007	02/01/2037	169	
3128QS-CF-1	FREDDIE MAC		1.A	16,570	16,732	17,223	16,575		11			6.700	6.896	MON	187	1,104	04/30/2010	03/01/2036	207	
3128QS-GF-7	FREDDIE MAC		1.A	57,820	58,496	59,944	58,496					6.661	6.588	MON	649	4,384	11/30/2022	06/01/2037	470	
3128QS-MD-5	FREDDIE MAC		1.A	59,949	60,592	62,845	60,592					6.745	6.672	MON	683	4,592	08/21/2007	09/01/2037	318	
3128QS-YE-0	FREDDIE MAC		1.A	31,175	31,104	32,063	31,157		(13)			6.470	6.353	MON	336	2,246	10/19/2006	07/01/2036	369	
3128QT-BT-0	FREDDIE MAC		1.A	149,489	150,888	154,945	149,930		60			6.500	6.600	MON	1,638	9,619	11/29/2022	03/01/2038	877	
3128QU-AQ-4	FREDDIE MAC		1.A	227,748	228,248	236,031	227,748		32			6.690	6.680	MON	2,546	16,300	07/17/2007	06/01/2037	1,879	
3128QU-AX-9	FREDDIE MAC		1.A	373,889	375,540	385,929	375,119		24			6.565	6.529	MON	4,121	24,378	11/30/2022	05/01/2037	1,609	
3128S4-3M-7	FREDDIE MAC		1.A	72,737	67,595	69,717	72,513		(472)			6.535	4.609	MON	742	4,437	11/30/2022	02/01/2037	490	
3128S4-BK-2	FREDDIE MAC		1.A	10,794	10,954	11,377	10,794		42			6.563	6.915	MON	123	730	04/21/2006	04/01/2036	47	
3128S4-CG-0	FREDDIE MAC		1.A	22,209	22,321	22,942	22,209		8			6.742	6.809	MON	252	1,470	06/07/2006	06/01/2036	111	
3128S5-PE-8	FREDDIE MAC		1.A	60,973	56,465	58,182	60,882		(424)			6.271	4.026	MON	601	3,788	01/10/2012	05/01/2038	215	
312927-LQ-7	FGOLD 30YR		1.A	2,449	2,504	2,597	2,449		3			5.500	6.221	MON	11	138	08/11/2008	08/01/2038	3	
31292K-2T-3	FGOLD 30YR		1.A	408	408	412	408					4.500	4.441	MON	2	18	07/12/2010	07/01/2040	1	
31292K-2X-4	FGOLD 30YR		1.A	26,197	26,027	26,274	26,197		(19)			4.500	4.192	MON	98	1,171	09/09/2011	08/01/2040	30	
31292K-Z6-7	FHLMC POOL-C03465		1.A	30,658	30,545	31,482	30,657		(14)			5.000	4.832	MON	127	1,527	04/09/2010	04/01/2040	4	
31292S-AD-2	FREDDIE MAC GOLD		1.A	399,984	385,459	369,595	399,984		(1,555)			3.500	2.773	MON	1,124	13,491	02/08/2013	07/01/2042	343	
312930-4R-8	FHLMC POOL-A84432		1.A	36,896	36,580	36,748	36,896		(49)			4.500	4.022	MON	137	1,646	02/10/2009	02/01/2039	58	
312930-BB-5	FGOLD 30YR		1.A	9,250	9,061	9,297	9,250		(64)			5.500	4.613	MON	42	498	10/12/2009	12/01/2038	7	
312932-AA-4	FREDDIE MAC		1.A	2,724	2,691	2,710	2,724		(4)			4.500	3.794	MON	10	121	05/08/2009	04/01/2039	2	
312933-3J-1	FHLMC POOL-A87101		1.A	1,372,406	1,356,928	1,350,120	1,372,254		(2,259)			4.500	4.177	MON	5,089	61,063	01/11/2010	07/01/2039	31	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
312933-AQ-7	FREDDIE MAC GOLD		1.A	75,288	75,065	75,892	75,288		(29)			4.500	4.212	MON	282	3,378	09/09/2011	05/01/2039	86	
312933-HX-5	FREDDIE MAC GOLD		1.A	27,734	27,554	27,409	27,734		(10)			4.500	4.238	MON	103	1,240	09/09/2011	04/01/2039	21	
312933-W4-2	FHLMC POOL-A86967		1.A	51,363	50,921	51,482	51,363		(47)			4.500	4.124	MON	191	2,292	09/10/2009	06/01/2039	2	
312933-W5-9	FGOLD 30YR		1.A	131,911	131,930	133,384	131,930					4.500	4.453	MON	495	5,937	09/10/2009	06/01/2039	24	
312934-3E-0	FHLMC POOL-A87997		1.A	21,075	20,204	20,823	21,075		(44)			5.000	3.569	MON	84	1,010	12/09/2010	08/01/2039	21	
312935-GD-5	FHLMC POOL-A88296		1.A	80,683	79,995	80,877	80,683		(86)			4.500	4.177	MON	300	3,599	09/10/2009	09/01/2039	3	
312935-H7-7	FGOLD 30YR		1.A	33,125	33,104	33,469	33,125		(4)			4.500	4.415	MON	124	1,490	09/09/2011	09/01/2039	48	
312935-KT-5	FHLMC POOL-A88406		1.A	46,217	45,834	46,332	46,211		(28)			4.500	4.280	MON	172	2,062	09/10/2009	09/01/2039	9	
312936-5K-9	FHLMC POOL-A89850		1.A	20,540	20,277	20,804	20,540		(24)			5.000	4.574	MON	84	1,014	11/10/2009	11/01/2039	4	
312936-6F-9	FHLMC POOL-A89870		1.A	24,737	24,694	24,966	24,737		(5)			4.500	4.366	MON	93	1,111	09/09/2011	11/01/2039	29	
312936-FE-2	FHLMC POOL-A89165		1.A	4,143	4,086	4,127	4,143		(4)			4.500	4.120	MON	15	184	10/12/2009	10/01/2039	4	
312936-GX-9	FHLMC POOL-A89214		1.A	1,395	1,376	1,387	1,395		(1)			4.500	4.030	MON	5	62	10/12/2009	10/01/2039	2	
312936-XY-8	FHLMC POOL-A89695		1.A	14,649	14,462	14,905	14,649		(32)			5.000	4.568	MON	60	723	11/10/2009	11/01/2039	9	
312937-C2-9	FHLMC POOL-A89989		1.A	5,231	5,156	5,201	5,231		(4)			4.500	3.941	MON	19	232	12/10/2009	11/01/2039	1	
312938-A9-4	FHLMC POOL-A90032		1.A	83,610	82,595	83,237	83,610		(65)			4.500	4.151	MON	310	3,717	12/10/2009	12/01/2039	69	
312938-DR-1	FHLMC POOL-A90112		1.A	9,192	9,057	9,012	9,192		(19)			4.500	4.117	MON	34	408	12/10/2009	12/01/2039	5	
312938-EN-9	FHLMC POOL-A90141		1.A	25,028	24,880	24,743	24,982		(66)			4.500	4.318	MON	93	1,120	12/10/2009	12/01/2039	6	
312938-FQ-1	FHLMC POOL-A90175		1.A	13,894	13,797	13,934	13,894		(11)			4.500	4.198	MON	52	621	12/10/2009	12/01/2039	2	
312938-G7-2	FHLMC POOL-A90222		1.A	22,075	21,743	21,976	22,074		(52)			4.500	3.975	MON	82	979	12/10/2009	12/01/2039	1	
312938-GH-0	FHLMC POOL-A90200		1.A	80,056	79,579	80,379	80,056		(29)			4.500	4.282	MON	298	3,581	12/10/2009	12/01/2039	52	
312938-HC-0	FHLMC POOL-A90227		1.A	46,995	46,349	46,860	46,995		(91)			4.500	4.070	MON	174	2,086	12/10/2009	12/01/2039	10	
312938-MN-0	FHLMC POOL-A90365		1.A	89,884	89,343	89,754	89,884		(43)			4.500	4.286	MON	335	4,020	12/10/2009	12/01/2039	5	
312938-MW-0	FHLMC POOL-A90373		1.A	5,578	5,519	5,580	5,578		(5)			4.500	4.172	MON	21	248	12/10/2009	12/01/2039	6	
312938-MZ-3	FHLMC POOL-A90376		1.A	305,242	301,799	304,987	305,242		(405)			4.500	4.093	MON	1,132	13,581	01/11/2010	01/01/2040	21	
312938-ND-1	FHLMC POOL-A90388		1.A	54,008	53,727	53,935	54,008		(41)			4.500	4.304	MON	201	2,418	09/10/2010	12/01/2039	43	
312938-PE-7	FHLMC POOL-A90421		1.A	62,799	62,365	63,052	62,801		(69)			4.500	4.211	MON	234	2,806	12/10/2009	12/01/2039	3	
312939-CA-7	FHLMC POOL-A90965		1.A	232,906	231,952	234,473	232,907		(90)			4.500	4.332	MON	870	10,438	03/09/2010	02/01/2040	98	
312939-Q2-0	FHLMC POOL-A91373		1.A	2,683	2,687	2,716	2,683		1			4.500	4.492	MON	10	121	04/09/2010	03/01/2040	4	
312939-SY-8	FHLMC POOL-A91435		1.A	1,104,029	1,089,858	1,100,866	1,104,029		(2,186)			4.500	4.111	MON	4,087	49,045	03/09/2010	02/01/2040	120	
312940-3B-3	FREDDIE MAC GOLD		1.A	13,049	13,005	13,136	13,049		(3)			4.500	4.260	MON	49	585	09/09/2011	06/01/2040	9	
312940-A5-8	FHLMC POOL-A91828		1.A	89,033	88,650	90,820	89,033		(21)			5.000	4.828	MON	369	4,433	04/09/2010	04/01/2040	66	
312941-KT-3	FGOLD 30YR		1.A	5,600	5,600	5,649	5,600					4.500	4.430	MON	21	252	09/10/2010	07/01/2040	3	
312941-T4-9	FGOLD 30YR		1.A	5,420	5,420	5,411	5,420					4.500	4.467	MON	20	244	09/10/2010	08/01/2040	4	
312941-T9-8	FREDDIE MAC GOLD		1.A	14,744	14,683	14,487	14,744		(4)			4.500	4.254	MON	55	661	09/09/2011	08/01/2040	4	
312942-2M-6	FGOLD 30YR		1.A	48,027	48,351	46,741	48,028		22			3.500	3.614	MON	141	1,692	10/11/2010	10/01/2040	20	
312942-BY-0	FGOLD 30YR		1.A	12,985	12,985	13,128	12,985					4.500	4.469	MON	49	584	09/10/2010	09/01/2040	15	
312942-C8-6	FREDDIE MAC GOLD		1.A	142,707	141,778	140,891	142,707		(45)			4.500	4.300	MON	532	6,380	09/09/2011	09/01/2040	102	
312942-FR-1	FREDDIE MAC GOLD		1.A	148,074	147,814	147,704	148,074		(13)			4.500	4.398	MON	554	6,652	09/09/2011	09/01/2040	48	
312942-J8-9	FREDDIE MAC GOLD		1.A	18,193	18,089	17,746	18,193		(16)			4.000	3.766	MON	60	724	10/11/2011	09/01/2040	20	
312942-QC-2	FREDDIE MAC GOLD		1.A	90,960	90,583	90,501	90,960		(17)			4.500	4.322	MON	340	4,076	09/09/2011	09/01/2040	51	
312943-MK-6	FREDDIE MAC GOLD		1.A	62,604	62,494	63,055	62,604		(7)			4.500	4.414	MON	234	2,812	09/09/2011	11/01/2040	51	
312944-KN-0	FREDDIE MAC GOLD		1.A	31,474	31,139	30,118	31,387		(27)			3.500	3.298	MON	91	1,090	10/11/2011	12/01/2040	17	
312944-MU-2	FREDDIE MAC GOLD		1.A	60,666	60,438	58,680	60,570		(20)			3.500	3.417	MON	176	2,115	12/09/2010	12/01/2040	33	
312946-2E-5	FREDDIE MAC GOLD		1.A	80,445	80,395	81,092	80,445		(3)			4.500	4.433	MON	301	3,618	09/09/2011	04/01/2041	28	
312946-PD-2	FREDDIE MAC GOLD		1.A	31,037	31,037	31,312	31,037					4.500	4.440	MON	116	1,397	09/09/2011	03/01/2041	52	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
312946-UN-4	FREDDIE MAC GOLD		1.A	14,191	14,166	14,161	14,191		(1)			4.500	4.342	MON	53	637	09/09/2011	03/01/2041	14	
312946-VE-3	FREDDIE MAC GOLD		1.A	512,111	508,847	511,554	512,111		(156)			4.500	4.293	MON	1,908	22,898	09/09/2011	03/01/2041	267	
31294M-GB-1	FREDDIE MAC GOLD		1.A	1,846	1,771	1,767	1,773		(26)			3.500	1.915	MON	5	62	10/14/2011	05/01/2026	408	
31294M-GY-1	FREDDIE MAC GOLD		1.A	10,283	10,082	10,052	10,088		(59)			3.500	2.730	MON	29	353	06/14/2012	06/01/2026	673	
3132GE-VT-4	FREDDIE MAC GOLD		1.A	108,934	108,264	106,145	108,934		(41)			4.000	3.794	MON	361	4,331	09/11/2012	06/01/2041	158	
3132GJ-QT-9	FREDDIE MAC GOLD		1.A	155,568	154,566	153,554	155,439		(111)			4.500	4.346	MON	580	6,955	09/09/2011	09/01/2041	180	
3132GU-S8-8	FREDDIE MAC GOLD		1.A	108,902	105,700	102,135	108,756		(353)			3.500	2.905	MON	308	3,700	02/08/2013	07/01/2042	229	
3132HM-5M-9	FREDDIE MAC GOLD		1.A	625,284	588,748	563,239	618,767		(6,269)			3.500	2.541	MON	1,717	20,606	11/09/2012	10/01/2042	361	
31339W-DL-7	FREDDIE MAC		1.B FE	197,857	190,019	199,307	195,215		(2,012)			6.500	5.127	MON	1,029	12,351	11/29/2022	03/15/2032	34	
31339W-RA-6	FREDDIE MAC		1.B FE	214,854	208,365	217,033	212,809		(2,028)			6.000	4.895	MON	1,042	12,502	11/29/2022	04/15/2032	556	
3133TE-V4-3	FREDDIE MAC		1.B FE	5,623	5,397	5,488	5,623		(131)			7.001	0.878	MON	31	378	11/29/2022	07/15/2028		
3133TG-WC-9	FREDDIE MAC		1.B FE	59,174	64,993	66,194	63,565		1,305			6.000	7.927	MON	325	3,900	06/21/2000	11/15/2028	1	
3133TH-LK-1	FREDDIE MAC		1.B FE	49,609	53,024	53,593	52,245		739			6.000	7.299	MON	265	3,181	06/22/1999	01/15/2029	1	
3133TL-HA-9	FREDDIE MAC		1.B FE	339,905	332,275	342,169	335,923		(3,154)			6.000	4.924	MON	1,661	19,936	11/29/2022	06/15/2029	12	
31349S-B4-4	FEDERAL HOME LOAN MORTGAGE CORPORATION		1.A	23,223	23,267	23,990	23,267					6.357	6.269	MON	248	1,670	10/29/2003	10/01/2033	119	
31349U-C4-8	FREDDIE MAC		1.A	152,183	149,964	153,961	151,975		(280)			6.333	5.822	MON	1,594	10,178	02/10/2005	10/01/2034	777	
31349U-MU-9	FREDDIE MAC		1.A	18,424	18,383	18,926	18,384		(1)			6.502	6.423	MON	200	1,205	07/21/2005	03/01/2035	236	
31349U-R6-7	FREDDIE MAC		1.A	206,498	192,829	199,202	205,235		(1,162)			6.335	4.623	MON	2,041	13,162	11/30/2022	06/01/2037	1,208	
31359V-LZ-4	FANNIE MAE		1.B FE	67,246	72,852	73,423	71,379		1,209			6.000	7.490	MON	364	4,371	07/12/1999	03/18/2029	71	
31359V-YU-1	FANNIE MAE		1.B FE	73,692	72,528	73,761	72,915		(652)			6.000	5.020	MON	363	4,352	11/29/2022	05/25/2029		
31359W-U4-1	FANNIE MAE		1.B FE	89,066	93,645	95,244	92,295		1,021			6.500	7.405	MON	507	6,087	08/23/2000	10/25/2029	1	
31359W-U6-6	FANNIE MAE		1.B FE	136,283	146,605	149,109	144,444		1,641			6.500	7.434	MON	794	9,529	07/07/2000	10/25/2029	2	
31359X-KS-7	FANNIE MAE		1.B FE	153,263	150,540	154,933	151,720		(1,073)			6.000	5.121	MON	753	9,032	11/29/2022	12/18/2029	2	
313637-FB-1	FNMA POOL-109162		1.A	22,666	22,728	22,656	22,666		21			6.640	6.572	MON	126	1,509	11/29/2022	03/01/2028	915	
313637-P6-1	FANNIE MAE		1.A	2,916,313	2,900,000	2,782,605	2,906,330		(1,430)			3.735	3.719	MON	9,327	109,819	07/25/2018	09/01/2033	2,909,026	
3136A0-PL-5	FANNIE MAE FNMA_11-71	OF	1.B FE	1,422,840	1,294,594	1,291,486	1,323,139		(10,030)			4.000	3.068	MON	4,315	51,784	05/31/2012	08/25/2041	7	
3136A1-GV-1	FANNIE MAE FNMA_11-98		1.B FE	230,318	219,340	217,808	229,066		(524)			5.000	4.124	MON	914	10,967	12/29/2011	10/25/2041	10	
3136A1-NA-9	FANNIE MAE FNMA_11-105	OF	1.B FE	6,946,505	6,191,871	6,038,133	6,584,437		(21,661)			4.000	2.690	MON	20,640	247,675	11/14/2012	10/25/2041	170	
3136A1-QX-6	FANNIE MAE FNMA_11-96	OF	1.B FE	7,957,400	7,350,947	7,238,473	7,684,211		(47,770)			4.000	3.038	MON	24,503	294,038	05/21/2015	10/25/2041		
3136A2-GL-1	FANNIE MAE FNMA_11-113		1.B FE	160,479	158,278	153,760	160,097		(242)			4.000	3.733	MON	528	6,331	09/14/2018	11/25/2041		
3136A2-JE-4	FANNIE MAE FNMA_11-111		1.B FE	410,696	402,766	390,336	410,696		(355)			4.000	3.504	MON	1,343	16,111	11/15/2013	11/25/2041	113	
3136A3-C5-8	FANNIE MAE FNMA_12-5	OF	1.B FE	2,942,521	2,823,961	2,670,524	2,965,160		(15,801)			3.500	2.719	MON	8,237	98,839	03/01/2016	02/25/2042	5	
3136A3-V8-1	FANNIE MAE FNMA_12-3	OF	1.B FE	3,364,064	3,146,546	3,069,289	3,413,019		(27,103)			4.000	2.726	MON	10,488	125,862	04/26/2016	02/25/2042	8	
3136A3-WA-5	FANNIE MAE_12-7		1.B FE	3,115,819	3,286,972	3,101,957	3,208,392		9,343			3.500	3.868	MON	9,587	112,892	01/17/2012	02/25/2042	3	
3136A4-5R-6	FANNIE MAE FNMA_12-37		1.B FE	2,625,317	2,565,979	2,514,789	2,576,742		(4,072)			3.500	3.298	MON	7,484	89,809	01/29/2013	04/25/2032	12,982	
3136A4-FQ-7	FANNIE MAE FNMA_12-20		1.B FE	1,204,503	1,159,475	1,105,267	1,193,429		(3,391)			3.500	3.024	MON	3,382	40,582	03/18/2016	03/25/2042	660	
3136A4-P6-0	FNMA_12-39	OF	1.B FE	2,775,716	2,496,429	2,506,404	2,558,216		(16,337)			4.250	3.296	MON	8,842	106,098	06/07/2012	04/25/2042	369	
3136A4-PV-5	FANNIE MAE FNMA_12-19		1.B FE	11,974,464	11,543,435	10,795,187	11,727,229		(29,041)			3.500	3.190	MON	33,668	396,464	03/03/2016	03/25/2042		
3136A4-RD-3	FANNIE MAE FNMA_12-16	OF	1.B FE	2,655,165	2,582,531	2,512,415	2,592,119		(4,389)			3.000	2.750	MON	6,456	77,476	09/21/2012	03/25/2032	6,438	
3136A4-VM-8	FANNIE MAE FNMA_12-14	OF	1.B FE	3,717,093	3,422,934	3,340,053	3,564,365		(22,515)			4.000	3.132	MON	11,410	136,917	05/21/2015	03/25/2042	23	
3136A4-VW-6	FANNIE MAE FNMA_12-14	OF	1.B FE	2,884,545	2,760,724	2,689,839	2,913,426		(16,020)			4.000	3.109	MON	9,202	110,429	06/12/2015	03/25/2042		
3136A5-CA-2	FANNIE MAE FNMA_12-40	OF	1.B FE	2,744,667	2,573,000	2,472,919	2,606,348		(10,445)			3.500	2.968	MON	7,505	90,055	08/03/2012	04/25/2032	154	
3136A5-HP-4	FANNIE MAE FNMA_12-31		1.B FE	2,634,156	2,477,748	2,366,975	2,540,333		(6,759)			3.500	2.969	MON	7,227	86,721	05/03/2016	04/25/2042	13	
3136A5-M4-5	FANNIE MAE FNMA_12-53		1.B FE	1,884,094	1,800,000	1,749,027	1,836,216		(4,736)			4.000	3.573	MON	6,000	72,000	12/15/2016	05/25/2042	2,305	
3136A6-TT-1	FANNIE MAE FNMA_12-63		1.B FE	8,123,815	7,665,656	7,314,629	7,840,908		(27,720)			4.000	3.549	MON	25,552	306,626	06/04/2012	06/25/2042	316	
3136A7-BT-8	FANNIE MAE FNMA_12-68		1.B FE	1,879,443	1,787,552	1,741,098	1,802,189		(5,774)			3.000	2.568	MON	4,469	53,627	12/06/2012	07/25/2032	94	
3136A8-AJ-9	FANNIE MAE FNMA_12-98		1.B FE	461,209	483,489	473,014	460,748		911			4.000	4.814	MON	1,612	19,340	06/25/2013	09/25/2042	4	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3136A8-LR-9	FANNIE MAE FNMA_12-93	OF	1.B FE	5,997,872	5,728,822	5,563,756	5,773,942		(16,964)			3.000	2.605	MON	14,322	171,865	12/10/2012	09/25/2032	84	
3136A8-S7-6	FANNIE MAE FNMA_12-113		1.B FE	3,920,000	4,000,000	3,877,112	3,958,706		2,161			4.000	4.133	MON	13,333	160,000	11/19/2013	10/25/2042	33	
3136A8-VY-3	FANNIE MAE FNMA_12-99		1.B FE	176,866	197,626	182,994	182,575		583			3.000	4.233	MON	494	5,929	11/05/2014	09/25/2042	27	
3136AA-K3-8	FANNIE MAE FNMA_12-137		1.B FE	13,075,709	12,162,728	11,724,494	12,531,496		(57,266)			4.000	3.456	MON	40,542	480,504	11/26/2012	12/25/2042	3	
3136AB-VJ-9	FANNIE MAE FNMA_13-12		1.B FE	506,175	589,032	558,449	563,167		4,757			3.000	4.040	MON	1,473	17,387	07/16/2013	02/25/2043	95	
3136AB-XS-7	FANNIE MAE FNMA_13-3		1.B FE	635,183	636,125	597,664	635,056					3.000	2.992	MON	1,590	18,777	01/09/2013	02/25/2033	1,019	
3136AC-6W-6	FNMA_13-37		1.B FE	3,105,094	3,300,000	3,092,159	3,213,678		8,917			3.500	3.929	MON	9,625	115,500	08/12/2013	04/25/2043	4,299	
3136AC-P9-6	FNMA_13-15		1.B FE	5,143,662	4,957,000	4,664,184	5,046,581		(11,925)			3.500	3.170	MON	14,458	173,495	07/28/2017	03/25/2043	7	
3136AC-Q6-1	FANNIE MAE		1.B FE	516,853	515,976	498,341	515,976		(212)			3.500	3.436	MON	1,505	17,721	01/30/2013	03/25/2033	10,229	
3136AD-7D-5	FANNIE MAE FNMA_13-49		1.B FE	1,254,000	1,200,000	1,114,997	1,220,099		(3,266)			3.500	3.217	MON	3,500	42,000	02/13/2015	05/25/2043	39	
3136AD-CA-5	FANNIE MAE FNMA_13-23		1.B FE	10,290					(639)			3.000	3.346	MON		317	11/17/2014	03/25/2043		
3136AD-H2-8	FANNIE MAE FNMA_13-40		1.B FE	619,938	700,000	675,063	680,554		4,786			3.000	3.986	MON	1,750	21,000	07/17/2013	05/25/2033	17	
3136AD-HQ-5	FNMA_13-32-ZB	OF	1.B FE	2,633,710	2,532,823	2,457,148	2,600,537		(3,602)			4.000	3.480	MON	8,443	101,313	05/30/2013	04/25/2043	5	
3136AD-P4-5	FANNIE MAE FNMA_13-41		1.B FE	3,982,655	4,086,739	3,582,657	4,031,847		5,975			3.000	3.163	MON	10,217	122,602	04/06/2017	05/25/2043	8,036	
3136AD-SR-1	FNMA_13-35		1.B FE	1,321,946	1,465,245	1,337,327	1,397,497		8,729			3.000	3.773	MON	3,663	43,251	08/12/2014	02/25/2043	672	
3136AD-TU-3	FNMA_13-35		1.B FE	399,469	439,574	410,913	422,157		2,524			3.000	3.741	MON	1,099	12,975	08/12/2014	04/25/2043	604	
3136AE-LM-7	FNMA_13-62A-VZ		1.B FE	1,888,175	1,769,113	1,733,400	1,833,604		(3,130)			4.000	3.328	MON	5,897	70,764	04/23/2013	06/25/2043	2,410	
3136AE-PW-1	FANNIE MAE FNMA_13-55		1.B FE	1,023,125	1,000,000	941,861	1,006,329		(2,292)			3.000	2.798	MON	2,500	30,000	02/03/2015	06/25/2043	331	
3136AF-3D-4	FANNIE MAE FNMA_13-86		1.B FE	1,563,153	1,640,889	1,587,338	1,585,371		2,123			4.000	4.570	MON	5,470	65,636	06/24/2013	08/25/2043	121	
3136AF-3H-5	FANNIE MAE FNMA_13-86		1.B FE	1,416,820	1,505,453	1,456,661	1,445,897		2,286			4.000	4.679	MON	5,018	60,218	07/10/2013	08/25/2043	2,347	
3136AF-4E-1	FANNIE MAE FNMA_13-85		1.B FE	3,674,124	3,700,763	3,654,305	3,676,531		439			4.000	4.093	MON	12,336	148,030	06/26/2013	02/25/2042	9	
3136AF-5E-0	FNMA_13-84		1.B FE	2,795,000	2,600,000	2,467,788	2,710,503		(9,078)			4.000	3.428	MON	8,667	104,000	11/29/2016	08/25/2043		
3136AF-FW-9	FNMA_13-67		1.B FE	1,522,367	1,748,112	1,708,109	1,680,103		13,096			3.000	4.509	MON	4,370	52,443	07/12/2013	11/25/2032	141	
3136AF-HG-2	FNMA_13-76		1.B FE	993,750	1,000,000	961,027	995,696		148			4.000	4.026	MON	3,333	40,000	07/24/2013	07/25/2043	3	
3136AF-J5-4	FNMA_13-81		1.B FE	10,420,647	11,315,335	9,681,647	10,892,506		35,357			3.000	3.446	MON	28,288	334,008	05/16/2014	08/25/2043	15,456	
3136AF-S3-9	FNMA_13-81		1.B FE	6,787,381	6,549,945	6,226,286	6,618,791		(13,788)			3.500	3.218	MON	19,104	229,248	05/20/2015	08/25/2043	111	
3136AF-VP-6	FANNIE MAE FNMA_13-66	OF	1.B FE	2,694,936	2,642,861	2,592,096	2,669,924		(1,555)			4.000	3.773	MON	8,810	105,714	06/04/2013	07/25/2043	18	
3136AF-X5-8	FANNIE MAE FNMA_13-89		1.B FE	2,313,345	2,215,052	1,964,903	2,260,147		(4,178)			3.500	3.230	MON	6,461	77,527	02/13/2015	08/25/2043	21	
3136AF-YY-4	FNMA_13-80		1.B FE	1,128,758	1,143,880	1,108,916	1,131,062		433			4.000	4.153	MON	3,813	45,755	12/30/2015	08/25/2043	1	
3136AG-3A-8	FANNIE MAE FNMA_13-116		1.B FE	5,092,770	5,759,432	5,560,892	5,577,671		53,402			3.000	4.046	MON	14,399	170,008	11/04/2013	04/25/2033	36	
3136AG-4W-9	FNMA_13-111-DB		1.B FE	54,803					(1,405)			4.000	4.238	MON		2,252	10/11/2013	04/25/2041		
3136AG-DB-5	FNMA_13-97		1.B FE	163,512	172,989	170,476	169,427		356			3.500	4.248	MON	505	6,055	08/08/2013	09/25/2033	2	
3136AG-EQ-1	FANNIE MAE FNMA_13-98		1.B FE	9,553,651	10,418,877	9,188,027	10,028,601		39,978			3.000	3.525	MON	26,047	307,546	05/16/2014	09/25/2043	2,625	
3136AG-JG-8	FANNIE MAE FNMA_13-94		1.B FE	3,710,451	4,232,340	3,757,110	4,011,375		23,725			3.000	3.780	MON	10,581	124,931	07/25/2013	06/25/2043	1,285	
3136AG-YQ-9	FANNIE MAE FNMA_13-101		1.B FE	380,343	444,926	427,949	424,325		4,121			3.000	4.392	MON	1,112	13,290	08/20/2013	09/25/2033	1	
3136AH-FJ-4	FNMA_13-119-NT		1.B FE	1,514,531	1,500,000	1,458,252	1,504,894		(891)			4.000	3.907	MON	5,000	60,000	09/10/2018	12/25/2043	2	
3136AH-G9-5	FANNIE MAE FNMA_13-130		1.B FE	6,907,379	7,736,502	6,624,396	7,303,277		37,231			3.000	3.700	MON	19,341	228,367	06/06/2014	10/25/2043	44	
3136AH-HK-9	FNMA_13-120		1.B FE	3,121,918	3,590,668	3,431,588	3,431,445		34,167			3.000	4.127	MON	8,977	105,990	11/05/2013	08/25/2033	1,629	
3136AH-RB-8	FANNIE MAE FNMA_13-126		1.B FE	591,216	688,834	663,540	656,727		7,036			3.000	4.546	MON	1,722	20,665	12/04/2013	12/25/2033	25	
3136AH-RT-9	FNMA_13-131		1.B FE	466,272	537,461	521,780	514,483		2,485			3.000	4.640	MON	1,344	16,124	12/10/2013	01/25/2034	8	
3136AH-TB-6	FANNIE MAE FNMA_13-139		1.B FE	562,242	653,378	632,699	628,114		5,561			3.000	4.431	MON	1,633	19,569	12/19/2013	01/25/2034	2,746	
3136AH-VK-3	FANNIE MAE FNMA_13-136		1.B FE	539,464	625,338	605,534	600,535		4,770			3.000	4.515	MON	1,563	18,741	12/19/2013	01/25/2034	2,335	
3136AH-VZ-0	FANNIE MAE FNMA_13-136		1.B FE	609,629	652,339	602,806	628,960		925			3.000	3.667	MON	1,631	19,570	05/06/2015	01/25/2044	15	
3136AH-XY-1	FNMA_13-129-LZ		1.B FE	540,980	581,244	572,902	563,120		1,861			3.500	4.694	MON	1,695	20,344	12/04/2013	01/25/2034	2,464	
3136AH-Y3-8	FNMA_13-132	OF	1.B FE	4,285,806	4,875,171	4,499,950	4,584,607		11,896			3.000	4.108	MON	12,188	146,255	09/12/2014	01/25/2044	211	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3136AH-Z9-4	FNMA_13-132-YA		1.B FE	27,625	28,162	26,941	27,625					4.000	4.274	MON	94	1,126	04/23/2014	01/25/2044	86	
3136AJ-AU-0	FNMA_14-1		1.B FE	907,187	1,064,144	979,450	968,042		3,761			3.000	4.536	MON	2,660	31,924	05/06/2014	02/25/2044	8	
3136AJ-JY-3	FNMA_14-12-ZT		1.B FE	119,213	135,220	131,808	130,933		1,138			3.000	4.150	MON	338	4,041	03/07/2014	03/25/2034	22	
3136AJ-QG-4	FANNIE MAE FNMA_14-14		1.B FE	1,422,082	1,505,810	1,387,921	1,440,194		2,516			3.000	3.699	MON	3,765	45,174	12/12/2014	04/25/2044	1,473	
3136AJ-RB-4	FANNIE MAE FNMA_14-14		1.B FE	350,865	398,490	388,668	386,813		3,912			3.000	4.086	MON	996	11,955	03/07/2014	04/25/2034	376	
3136AJ-TH-9	FNMA_14-20		1.B FE	100,378	105,554	102,035	102,233		123			4.000	4.512	MON	352	4,222	03/21/2014	04/25/2044	14	
3136AK-5M-1	FNMA_14-67		1.B FE	487,277	560,340	513,806	526,650		4,577			3.000	4.038	MON	1,401	16,540	09/12/2014	10/25/2044	2	
3136AK-6J-7	FREDDIE MAC FNMA_14-65		1.B FE	2,381,910	2,222,521	2,092,656	2,298,556		(9,753)			3.500	2.987	MON	6,482	76,333	08/04/2016	10/25/2044	3	
3136AK-JC-8	FNMA_14-41	CF	1.B FE	4,323,557	4,375,610	4,003,415	4,315,446		4,983			3.000	3.194	MON	10,939	131,268	05/16/2016	07/25/2044	148	
3136AL-6E-6	FNMA_14-94		1.B FE	1,698,541	1,683,808	1,505,026	1,690,139		(1,083)			3.000	2.921	MON	4,210	50,514	10/13/2016	01/25/2045	17	
3136AL-F6-3	FANNIE MAE FNMA_14-79		1.B FE	1,918,703	1,900,000	1,699,287	1,909,948		(917)			3.500	3.414	MON	5,542	66,500	01/18/2017	12/25/2044	12	
3136AL-FG-1	FNMA_14-66		1.B FE	62,888	62,797	60,694	62,870		(9)			4.000	3.943	MON	209	2,512	09/26/2018	10/25/2044	1	
3136AL-LF-6	FANNIE MAE FNMA_14-72		1.B FE	3,135,280	2,903,457	2,696,284	3,007,371		(10,110)			3.500	2.957	MON	8,468	101,621	06/03/2016	11/25/2044		
3136AL-Y9-6	FNMA_14-83		1.B FE	3,432,221	3,726,288	3,114,714	3,559,395		13,280			3.000	3.502	MON	9,316	109,993	11/13/2014	12/25/2044	2	
3136AM-6X-2	FANNIE MAE FNMA_15-20		1.B FE	14,199,285	13,853,501	13,217,499	13,994,506		(7,079)			3.500	3.289	MON	40,406	484,873	03/19/2015	04/25/2045	11	
3136AM-DE-6	FNMA_14-90C-BZ		1.B FE	11,930,645	11,811,089	11,134,427	11,852,795		(8,277)			3.500	3.406	MON	34,449	407,457	10/06/2015	11/25/2044	9	
3136AM-HZ-5	FANNIE MAE FNMA_14-86		1.B FE	3,048,625	2,900,000	2,740,691	2,967,251		(8,990)			3.750	3.354	MON	9,063	108,750	03/06/2015	01/25/2045		
3136AN-2E-6	FANNIE MAE FNMA_15-34		1.B FE	515,931	549,258	453,543	530,044		1,588			3.000	3.402	MON	1,373	16,213	12/21/2015	06/25/2045	2	
3136AN-SK-4	FNMA_15-29-Z		1.B FE	4,594,781	4,955,681	4,508,802	4,783,389		21,466			3.000	3.543	MON	12,389	146,282	05/06/2015	05/25/2045	763	
3136AP-3S-9	FNMA_15-65		1.B FE	35,040,936	33,086,214	29,641,277	34,136,922		(108,449)			3.500	3.073	MON	96,501	1,136,359	06/13/2016	09/25/2045	48	
3136AP-TQ-5	FANNIE MAE FNMA_15-56		1.B FE	2,615,625	2,700,000	2,368,367	2,651,472		2,350			3.000	3.201	MON	6,750	81,000	08/07/2015	08/25/2045	4	
3136AP-WE-8	FNMA_15-60A		1.B FE	7,928,594	7,700,000	7,113,992	7,812,057		(9,606)			3.500	3.273	MON	22,458	269,500	08/07/2015	08/25/2045	1	
3136AQ-2D-1	FNMA_16-5B-LP		1.B FE	3,132,656	3,000,000	2,762,640	3,062,336		(8,168)			3.000	2.658	MON	7,500	90,000	08/02/2016	02/25/2046	8	
3136AQ-4D-9	FANNIE MAE FNMA_16-6		1.B FE	5,698,875	5,600,000	4,863,328	5,652,064		(3,803)			3.000	2.868	MON	14,000	168,000	06/03/2016	02/25/2046	403	
3136AR-2E-7	FANNIE MAE FNMA_16-30		1.B FE	7,418,586	7,231,031	6,683,999	7,330,880		(1,939)			3.500	3.282	MON	21,091	253,086	08/15/2017	05/25/2046	481	
3136AR-AS-7	FANNIE MAE FNMA_16-2		1.B FE	16,084,247	16,690,258	15,045,582	16,378,663		34,784			3.000	3.259	MON	41,726	492,665	02/17/2016	02/25/2046	6	
3136AR-BZ-0	FANNIE MAE FNMA_16-2	CF	1.B FE	4,207,499	4,070,748	3,872,611	4,183,476		(22,752)			3.000	2.268	MON	10,177	122,122	05/09/2016	07/25/2045	15,531	
3136AR-JG-4	FNMA_16-12		1.B FE	2,881,875	2,900,000	2,569,875	2,886,605		754			3.500	3.528	MON	8,458	101,500	03/09/2016	03/25/2046	20	
3136AR-S6-6	FANNIE MAE FNMA_16-25		1.B FE	2,703,820	2,492,000	2,169,928	2,623,095		(7,151)			3.500	2.938	MON	7,268	87,220	10/04/2016	05/25/2046	7,894	
3136AS-5B-8	FANNIE MAE FNMA_16-53		1.B FE	6,019,006	5,946,827	5,189,216	5,978,688		(4,613)			3.000	2.899	MON	14,867	175,539	06/22/2016	08/25/2046	2,883	
3136AS-6A-9	FANNIE MAE FNMA_16-53		1.B FE	6,254,949	5,862,129	5,524,247	6,032,925		(25,455)			3.500	3.007	MON	17,098	201,337	07/20/2016	08/25/2046	9,874	
3136AS-F9-2	FANNIE MAE FNMA_16-40		1.B FE	4,625,500	4,400,000	3,545,775	4,542,189		(7,784)			3.000	2.680	MON	11,000	132,000	08/16/2016	07/25/2046	36	
3136AS-WJ-1	FANNIE MAE FNMA_16-46		1.B FE	4,019,827	4,017,112	3,203,516	4,017,112					3.000	2.979	MON	10,043	118,578	06/20/2016	07/25/2046		
3136AT-BK-9	FANNIE MAE FNMA_16-50		1.B FE	12,673,637	12,685,596	11,380,307	12,672,281					3.000	2.986	MON	31,714	374,455	06/22/2016	08/25/2046	2	
3136AT-J7-0	FANNIE MAE FNMA_16-72		1.B FE	6,121,882	6,037,511	4,868,498	6,083,523		(4,400)			3.000	2.901	MON	15,094	178,216	09/16/2016	10/25/2046		
3136AT-LE-2	FANNIE MAE FNMA_16-48		1.B FE	2,195,274	2,121,559	1,664,783	2,174,800		(3,456)			3.000	2.759	MON	5,304	62,624	10/07/2019	08/25/2046	32	
3136AU-2B-6	FANNIE MAE FNMA_16-103		1.B FE	10,488,184	11,062,027	9,930,086	10,737,839		25,068			3.000	3.384	MON	27,655	331,861	01/18/2017	01/25/2047		
3136AU-H2-0	FANNIE MAE FNMA_16-100		1.B FE	5,204,599	5,204,599	4,489,351	5,204,599					3.500	3.473	MON	15,180	178,754	11/30/2016	01/25/2047	4,370	
3136AU-P7-0	FANNIE MAE FNMA_16-98		1.B FE	4,210,641	4,300,000	3,836,014	4,238,185		4,940			3.500	3.627	MON	12,542	150,500	12/15/2016	01/25/2047	1,673	
3136AU-R7-8	FANNIE MAE FNMA_16-104		1.B FE	2,290,672	2,488,094	2,241,809	2,383,895		12,258			3.000	3.630	MON	6,220	73,444	12/05/2016	01/25/2047	24	
3136AU-TN-1	FANNIE MAE FNMA_16-88		1.B FE	1,722,948	1,857,000	1,430,180	1,757,742		4,703			3.000	3.421	MON	4,643	55,710	02/10/2017	12/25/2046	521	
3136AU-ZJ-3	FNMA_16-106		1.B FE	3,493,406	3,698,560	3,209,988	3,574,350		8,526			3.000	3.390	MON	9,246	110,957	01/13/2017	01/25/2047	1,997	
3136AU-ZS-3	FANNIE MAE FNMA_16-106		1.B FE	1,653,495	1,758,160	1,468,239	1,693,206		4,405			3.000	3.411	MON	4,395	52,745	01/13/2017	01/25/2047	609	
3136AV-AC-3	FANNIE MAE FNMA_17-1A		1.B FE	8,258,337	8,559,882	7,573,269	8,373,014		12,871			3.500	3.738	MON	24,966	293,993	01/27/2017	02/25/2047	1,141	
3136AV-C9-8	FANNIE MAE FNMA_17-16		1.B FE	1,535,732	1,465,000	1,299,951	1,507,420		(4,178)			3.000	2.589	MON	3,663	43,950	08/21/2019	03/25/2047	205	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3136AV-DA-4	FANNIE MAE FNMA_17-5		1.B FE	12,091,425	12,260,000	11,036,538	12,149,625		11,555			3.500	3.586	MON	35,758	429,100	01/23/2017	02/25/2047	3,203	
3136AV-DQ-9	FANNIE MAE FNMA_17-6		1.B FE	4,246,250	4,300,000	3,874,511	4,261,650		2,694			3.500	3.571	MON	12,542	150,500	02/28/2017	02/25/2047	150	
3136AV-FA-2	FANNIE MAE FNMA_17-6		1.B FE	1,570,438	1,600,000	1,459,628	1,580,491		1,943			3.500	3.618	MON	4,667	56,000	02/07/2017	02/25/2047	884	
3136AV-QF-9	FANNIE MAE FNMA_17-18		1.B FE	3,152,465	3,437,685	2,883,416	3,255,858		10,619			3.000	3.582	MON	8,594	103,131	03/09/2017	03/25/2047	1	
3136AV-U4-9	FANNIE MAE FNMA_17-22		1.B FE	1,176,000	1,200,000	1,088,996	1,183,509		1,386			3.500	3.625	MON	3,500	42,000	03/30/2017	04/25/2047	12	
3136AV-V5-5	FNMA_17-22B		1.B FE	25,830,737	25,930,000	24,371,317	25,849,811		2,145			3.500	3.512	MON	75,629	907,550	03/20/2017	04/25/2047	5,946	
3136AV-ZD-4	FANNIE MAE FNMA_17-16		1.B FE	4,227,694	4,426,000	3,696,513	4,285,109		5,988			3.000	3.271	MON	11,065	132,780	05/24/2017	03/25/2047	19	
3136AW-HD-2	FANNIE MAE FNR_17-39		1.B FE	8,891,660	9,334,867	8,225,583	9,099,219		24,742			3.000	3.318	MON	23,337	275,548	06/14/2017	05/25/2047	103	
3136AX-4Q-5	FANNIEMAE-ACES FNMA_17-76		1.B FE	1,829,914	1,775,000	1,299,887	1,818,517		(870)			3.000	2.814	MON	4,438	53,250	09/25/2019	10/25/2057	2,929	
3136AX-6P-5	FANNIE MAE FNMA 2017-74		1.B FE	4,942,055	5,382,769	4,886,557	5,140,386		28,453			3.000	3.725	MON	13,457	161,483	04/20/2018	10/25/2047	11	
3136AX-D5-1	FANNIE MAE FNMA_17-69		1.B FE	1,965,547	2,000,000	1,834,037	1,982,825		1,579			3.000	3.114	MON	5,000	60,000	10/06/2017	05/25/2046	17,324	
3136AX-ES-0	FNMA 2017-54		1.B FE	30,372,592	30,854,697	26,333,774	30,536,750		14,481			3.000	3.097	MON	77,137	925,641	06/21/2017	07/25/2047		
3136AX-FG-5	FNMA_17-54	CF	1.B FE	4,949,785	4,857,195	4,600,067	4,937,047		(16,084)			3.000	2.626	MON	12,143	145,716	06/28/2017	05/25/2046	1,917	
3136AX-FH-3	FNMA_17-54		1.B FE	14,494,353	14,921,000	11,794,090	14,604,748		13,320			3.000	3.160	MON	37,303	447,630	06/15/2017	07/25/2047	2	
3136AX-GD-1	FANNIE MAE FNMA_17-49		1.B FE	6,927,985	6,973,750	6,413,976	6,940,894		2,621			3.500	3.534	MON	20,340	244,081	07/07/2017	07/25/2047	248	
3136AX-HP-3	FANNIE MAE FNMA_2017-49		1.B FE	2,518,628	2,615,907	2,235,068	2,552,633		3,901			3.000	3.248	MON	6,540	78,477	07/26/2017	07/25/2047	6	
3136AX-J7-1	FANNIE MAE FNMA_17-67		1.B FE	14,154,140	14,443,000	12,570,484	14,263,355		11,290			3.000	3.136	MON	36,108	433,290	08/02/2017	09/25/2047		
3136AX-KJ-3	FANNIE MAE FNMA_17-49		1.B FE	8,884,059	9,148,508	8,253,149	8,993,613		12,889			3.000	3.187	MON	22,871	274,455	07/11/2017	07/25/2047		
3136AX-LG-8	FNMA_17-59A		1.B FE	7,058,288	7,230,000	6,455,465	7,127,753		7,381			3.000	3.169	MON	18,075	216,900	06/29/2017	08/25/2047	3,085	
3136AX-M6-9	FANNIE MAE FNMA 2017-68		1.B FE	7,978,664	8,303,000	6,613,251	8,062,131		10,502			3.000	3.225	MON	20,758	249,090	08/08/2017	09/25/2047	7	
3136AX-QF-5	FNMA_17-58		1.B FE	5,447,113	5,675,000	4,472,790	5,505,338		7,183			3.000	3.229	MON	14,188	170,250	07/24/2017	08/25/2047	247	
3136AX-RB-3	FANNIE MAE		1.B FE	4,318,581	4,469,785	3,855,252	4,367,912		6,627			3.000	3.216	MON	11,174	134,094	07/31/2017	08/25/2047	53	
3136AX-SQ-9	FANNIE MAE		1.B FE	3,537,796	3,659,000	3,174,125	3,582,642		5,978			3.000	3.227	MON	9,148	109,770	08/01/2017	08/25/2047	1,653	
3136AX-UM-5	FANNIE MAE FNMA_17-63		1.B FE	5,463,990	5,664,000	5,028,676	5,540,025		7,947			3.000	3.251	MON	14,160	169,920	10/16/2017	08/25/2047	2,360	
3136AY-3Q-4	FANNIE MAE FNMA_17-99		1.B FE	682,063	700,000	616,685	688,066		1,455			3.000	3.192	MON	1,750	21,000	06/06/2019	12/25/2047	387	
3136AY-AC-7	FANNIE MAE FNMA_17-66		1.B FE	3,410,283	3,550,644	2,993,766	3,457,325		5,616			3.000	3.262	MON	8,877	106,519	09/14/2017	09/25/2047	3	
3136AY-AJ-2	FANNIE MAE FNMA_17-66		1.B FE	8,878,936	9,104,412	7,931,534	8,966,999		11,129			3.000	3.173	MON	22,761	273,132	08/08/2017	09/25/2047	1	
3136AY-AR-4	FANNIE MAE FNMA_17-66		1.B FE	3,809,456	3,841,569	3,259,899	3,818,312		809			3.000	3.044	MON	9,604	115,247	09/11/2017	09/25/2047	2	
3136AY-BE-2	FANNIE MAE FNMA_17-66		1.B FE	11,416,563	11,900,000	10,464,421	11,609,311		24,184			3.000	3.300	MON	29,750	357,000	10/31/2017	09/25/2047	20	
3136AY-C3-5	FANNIE MAE FNMA 2017-88		1.B FE	4,921,500	5,100,000	4,276,476	4,984,276		5,888			3.000	3.240	MON	12,750	153,000	11/28/2017	11/25/2047	2,920	
3136AY-KD-4	FANNIE MAE FNMA_17-80		1.B FE	3,770,813	3,900,000	3,318,980	3,814,492		4,499			3.000	3.220	MON	9,750	117,000	11/08/2017	10/25/2047	2,017	
3136AY-KV-4	FANNIE MAE FNMA_17-80		1.B FE	2,949,617	3,067,525	2,707,018	2,997,768		5,315			3.000	3.285	MON	7,669	92,026	10/02/2017	10/25/2047	1,107	
3136AY-LR-2	FANNIE MAE FNMA_17-80		1.B FE	9,685,116	10,073,906	8,923,779	9,834,553		14,960			3.000	3.277	MON	25,185	302,217	10/02/2017	10/25/2047	3,855	
3136AY-UF-8	FANNIE MAE FNMA_17-86		1.B FE	5,645,992	5,950,000	5,003,453	5,748,906		12,600			3.000	3.348	MON	14,875	178,500	10/24/2017	11/25/2047	6,421	
3136AY-VB-6	FANNIE MAE FNMA_17-92		1.B FE	984,063	1,000,000	927,192	990,205		1,315			3.500	3.616	MON	2,917	35,000	01/30/2018	11/25/2047	31	
3136B0-3D-6	FANNIE MAE FNMA_18-12		1.B FE	6,207,547	6,600,000	5,716,265	6,353,171		19,251			3.000	3.441	MON	16,500	198,000	01/23/2018	03/25/2048		
3136B0-E2-8	FANNIE MAE FNMA_18-4		1.B FE	3,232,656	3,400,000	3,082,769	3,310,021		10,340			3.000	3.412	MON	8,500	102,000	01/10/2018	02/25/2048		
3136B0-EC-6	FANNIE MAE FNMA 2017-97		1.B FE	4,912,336	5,100,000	3,990,691	4,962,534		5,606			3.000	3.218	MON	12,750	153,000	11/21/2017	12/25/2047	384	
3136B0-F2-7	FANNIE MAE FNMA_18-4		1.B FE	1,070,781	1,100,000	1,024,530	1,081,563		2,469			3.500	3.696	MON	3,208	38,500	02/07/2018	02/25/2048	326	
3136B0-NX-0	FNMA_17-110		1.B FE	2,326,776	2,337,000	1,773,167	2,328,254		133			3.000	3.016	MON	5,843	70,110	07/30/2019	02/25/2057	1,403	
3136B0-X9-2	FANNIE MAE FNMA_18-11		1.B FE	1,032,929	1,093,679	1,008,980	1,054,175		6,005			3.250	3.827	MON	2,962	35,545	02/13/2018	12/25/2047	574	
3136B0-Y3-4	FANNIE MAE FNMA 2018-13		1.B FE	2,638,966	2,894,000	2,452,026	2,712,153		15,183			3.000	3.595	MON	7,235	86,820	04/23/2018	03/25/2048	6	
3136B0-ZH-2	FANNIE MAE FNMA_18-2		1.B FE	7,272,250	7,600,000	6,735,591	7,409,607		18,466			3.000	3.337	MON	19,000	228,000	01/11/2018	02/25/2048	7	
3136B1-4L-5	FANNIE MAE FNMA 2018-44	CF	1.B FE	8,952,096	8,793,896	8,511,888	8,896,346		(19,044)			4.000	3.739	MON	29,313	351,756	07/23/2018	06/25/2048	4,511	
3136B1-4M-3	FANNIE MAE FNMA 2018-44	CF	1.B FE	10,950,324	11,270,839	10,604,004	11,033,293		38,802			3.500	3.844	MON	32,873	394,479	04/27/2018	06/25/2048	5,780	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3136B1-B9-4	FANNIE MAE FNMA_18-32		1.B FE	1,761,832	1,773,470	1,659,706	1,764,645		1,012			3.500	3.544	MON	5,173	62,071	03/13/2019	05/25/2048	1	
3136B1-BW-3	FANNIE MAE FNMA_18-16		1.B FE	1,076,418	1,061,000	965,867	1,070,081		(1,046)			3.500	3.363	MON	3,095	37,135	05/21/2019	03/25/2048	735	
3136B1-DQ-4	FANNIE MAE FNMA_18-11		1.B FE	3,654,641	3,700,000	3,369,870	3,668,565		1,595			3.500	3.575	MON	10,792	129,500	04/04/2019	03/25/2048		
3136B1-R2-2	FANNIE MAE FNMA_2018-38B	CF	1.B FE	3,628,368	3,687,718	3,553,227	3,662,016		5,888			3.500	3.661	MON	10,756	129,070	08/14/2018	10/25/2038	89,440	
3136B1-UY-8	FANNIE MAE REMICS FNMA_18-26		1.B FE	794,500	800,000	702,382	795,893		225			3.500	3.536	MON	2,333	28,000	04/11/2018	04/25/2048	7	
3136B1-ZV-9	FNMA_18-29-BA		1.B FE	1,145,157	1,191,708	1,082,443	1,162,035		3,767			3.500	3.857	MON	3,476	41,710	04/26/2018	05/25/2048	733	
3136B2-4S-8	FANNIE MAE FNMA_18-64		1.B FE	1,319,094	1,300,000	1,222,091	1,309,305		(1,632)			4.000	3.844	MON	4,333	52,000	09/18/2018	09/25/2048		
3136B2-5P-3	FANNIE MAE FNMA_18-66		1.B FE	472,109	500,000	457,272	482,509		2,204			3.500	3.962	MON	1,458	17,500	10/02/2018	09/25/2048	15	
3136B2-E5-7	FANNIE MAE FNMA_18-60		1.B FE	516,875	500,000	471,055	509,998		(1,036)			4.000	3.701	MON	1,667	20,000	09/06/2018	08/25/2048	2	
3136B2-GH-9	FANNIE MAE FNMA_18-45		1.B FE	2,273,391	2,200,000	2,060,672	2,238,474		(6,053)			4.000	3.686	MON	7,333	88,000	06/01/2018	06/25/2048	1,359	
3136B2-HR-6	FANNIE MAE FNMA_18-49		1.B FE	2,907,656	3,000,000	2,650,735	2,942,624		5,092			3.500	3.678	MON	8,750	105,000	07/24/2018	07/25/2048	128	
3136B2-V2-5	FANNIE MAE FNMA_18-67		1.B FE	216,100	214,958	202,703	216,100		(87)			4.000	3.663	MON	717	8,598	10/18/2018	09/25/2048	48	
3136B2-VC-3	FNMA_2018-55		1.B FE	3,098,000	3,200,000	2,976,149	3,137,378		6,940			3.500	3.756	MON	9,333	112,000	08/14/2018	08/25/2048	2,126	
3136B2-VQ-2	FNMA_18-59-KB		1.B FE	3,045,400	2,945,083	2,844,421	2,996,473		(8,741)			4.000	3.649	MON	9,817	117,803	07/17/2018	08/25/2048	2	
3136B2-W7-3	FANNIE MAE FNMA 2018-62	CF	1.B FE	1,725,448	1,760,942	1,621,799	1,734,101		4,045			3.500	3.706	MON	5,136	61,633	08/17/2018	09/25/2048	217	
3136B3-4Y-3	FNMA_19-9-MY		1.B FE	1,243,125	1,200,000	1,059,712	1,231,128		(1,934)			4.000	3.727	MON	4,000	48,000	03/04/2019	03/25/2049	1	
3136B3-5A-4	FNMA_19-9		1.B FE	2,907,181	2,876,284	2,793,838	2,907,181		(4,128)			3.500	3.094	MON	8,389	100,670	03/12/2019	06/25/2048	6,405	
3136B3-6F-2	FANNIE MAE FNMA_19-15		1.B FE	1,426,339	1,391,126	1,354,525	1,426,339		(3,497)			4.000	3.173	MON	4,637	55,645	02/28/2019	02/25/2049	2,728	
3136B3-7C-8	FANNIE MAE FNMA_19-15		1.B FE	2,339,455	2,244,754	2,122,104	2,301,668		(10,187)			4.000	3.531	MON	7,483	89,790	04/08/2019	04/25/2049	1,056	
3136B3-GF-1	FANNIE MAE FNMA_18-76		1.B FE	1,105,844	1,100,000	1,091,008	1,100,000		(709)			4.000	3.903	MON	3,667	44,000	10/16/2018	02/25/2039	2,381	
3136B3-MX-5	FANNIE MAE FNMA_18-84		1.B FE	737,311	741,016	705,782	737,919		363			4.000	4.028	MON	2,470	29,641	10/09/2018	11/25/2048	308	
3136B3-SY-7	FANNIE MAE FNMA_2018-86		1.B FE	1,167,894	1,128,400	1,051,046	1,150,774		(2,940)			4.000	3.667	MON	3,761	45,136	02/20/2019	12/25/2048	1	
3136B3-VD-9	FNMA_18-96-BM		1.B FE	922,002	891,766	816,184	910,236		(2,337)			4.000	3.696	MON	2,973	35,671	02/21/2019	01/25/2049	575	
3136B4-5X-2	FANNIE MAE FNMA_19-33		1.B FE	9,855,550	9,794,336	8,851,836	9,855,550		(7,099)			3.000	2.807	MON	24,486	293,830	07/12/2019	07/25/2049	10	
3136B4-6T-0	FANNIE MAE FNMA_19-33		1.B FE	7,937,985	7,885,008	6,648,391	7,916,296		(3,041)			3.000	2.936	MON	19,713	236,550	07/18/2019	12/25/2048	47,820	
3136B4-AD-0	FNMA_19-16A		1.B FE	850,500	800,000	711,249	835,011		(2,566)			4.000	3.509	MON	2,667	32,000	05/21/2019	04/25/2049	92	
3136B4-CW-6	FANNIE MAE		1.B FE	1,061,563	1,000,000	915,267	1,040,207		(3,914)			4.000	3.489	MON	3,333	40,000	05/21/2019	04/25/2049	61	
3136B4-H2-7	FANNIE MAE ACES FNMA_19-36	CF	1.B FE	3,292,000	3,200,000	3,018,588	3,245,563		(11,470)			3.500	3.201	MON	9,333	112,000	05/28/2019	07/25/2049	14	
3136B4-HN-1	FANNIE MAE FNMA_19-13		1.B FE	1,049,010	981,817	883,544	1,029,111		(3,550)			4.000	3.478	MON	3,273	39,273	05/21/2019	04/25/2049		
3136B4-L7-1	FANNIE MAE ACES FNMA_19-36		1.B FE	7,079,438	6,800,000	6,252,302	6,975,085		(18,640)			3.500	3.152	MON	19,833	238,000	06/11/2019	07/25/2049	2	
3136B4-MD-7	FNMA_19-22-KD		1.B FE	1,518,525	1,530,000	1,382,133	1,521,267		493			3.500	3.542	MON	4,463	53,550	04/15/2019	05/25/2049		
3136B4-QV-3	FANNIE MAE FNMA_19-21	CF	1.B FE	3,184,773	3,083,593	3,069,266	3,184,773		(15,547)			4.000	2.791	MON	10,279	123,344	04/17/2019	12/25/2047	17,536	
3136B4-T8-1	FANNIE MAE ACES FNMA_19-37		1.B FE	6,027,672	5,789,749	5,350,759	5,938,074		(12,522)			3.500	3.149	MON	16,887	202,641	06/13/2019	07/25/2049	111	
3136B5-FD-2	FANNIE MAE ACES FNMA_19-38		1.B FE	3,293,034	3,127,845	2,531,605	3,247,014		(5,931)			3.000	2.643	MON	7,820	93,835	08/16/2019	07/25/2049		
3136B5-TN-5	FANNIE MAE FNMA_19-41		1.B FE	6,849,755	6,637,661	6,198,037	6,849,755		(22,064)			3.500	2.506	MON	19,360	232,318	07/12/2019	08/25/2049	1,361	
3136B5-UG-8	FANNIE MAE ACES FNMA_19-44		1.B FE	4,237,286	4,295,000	3,625,721	4,251,759		2,573			3.000	3.082	MON	10,738	128,850	07/17/2019	08/25/2049	1,566	
3136B9-7B-7	FANNIE MAE FNMA_2020-37		1.B FE	11,332,308	11,515,772	7,965,970	11,368,224		8,585			2.000	2.097	MON	19,193	227,840	08/30/2021	06/25/2050	6,534	
3136BA-2A-1	FANNIE MAE FNMA_2020-45		1.B FE	9,803,505	9,933,965	7,105,511	9,829,964		6,340			2.000	2.082	MON	16,557	196,544	08/30/2021	07/25/2050	5,245	
3136BA-F7-4	FNMA_20-49G		1.B FE	9,730,515	10,045,583	6,740,789	9,792,292		14,815			2.000	2.198	MON	16,743	198,752	07/15/2021	07/25/2050	5,135	
3136BA-TM-6	FANNIE MAE FNMA_2020-48		1.B FE	24,196,811	24,779,104	17,435,076	24,316,954		28,784			2.000	2.152	MON	41,299	490,255	08/10/2021	07/25/2050	13,732	
3136BD-CX-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION FN		1.B FE	1,007,820	1,018,000	666,200	1,009,555		351			2.000	2.050	MON	1,697	20,360	12/17/2020	12/25/2050	2,392	
3136BG-WW-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION FN		1.B FE	3,985,107	3,900,028	2,449,589	3,973,555		(2,885)			2.500	2.376	MON	8,125	96,193	09/16/2021	07/25/2051	48	
31371K-6T-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION		1.A	3,074	3,120	3,154	3,088		18			5.500	5.821	MON	14	172	11/18/2005	05/01/2033	7	
31371N-VY-8	FNMA POOL-257231		1.A	8,411	8,176	8,524	8,412		(41)			5.500	4.003	MON	38	450	09/10/2009	06/01/2038	1	
3137A0-3C-7	FREDDIE MAC		1.B FE	1,682,456	1,698,914	1,717,552	1,690,520		473			4.500	4.563	MON	6,371	76,451	06/08/2010	06/15/2040	152	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137A0-MY-8	FEDERAL HOME LOAN MORTGAGE CORP FHLMC_36		1.B FE	301,982	278,565	282,144	285,590		(1,729)			4.500	3.644	MON	1,045	12,535	08/23/2011	11/15/2036	1	
3137A1-LA-9	FHLMC_3708		1.B FE	810,043	789,408	797,282	808,924		(2,288)			4.500	3.591	MON	2,960	35,523	09/14/2010	02/15/2035		
3137A1-TX-1	FHLMC_3725		1.B FE	5,397,327	4,970,200	5,112,968	5,144,168		(18,909)			5.000	4.380	MON	20,709	248,510	09/08/2010	09/15/2040		
3137A3-LN-7	FHLMC_37-53-KZ		1.B FE	21,030					(20,187)			4.500	3.811	MON	8,530	907	06/21/2013	11/15/2040		
3137A9-DD-5	FEDERAL HOME LOAN MORTGAGE CORPO	CF	1.B FE	4,731,666	4,304,572	4,219,920	4,481,292		(35,022)			4.000	3.064	MON	14,349	172,183	01/16/2013	04/15/2041	5	
3137A9-QA-7	FREDDIE MAC FHLMC_38-42		1.B FE	2,862,384	2,561,417	2,612,625	2,669,474		(16,039)			5.000	4.197	MON	10,673	128,071	09/29/2011	04/15/2041	1,071	
3137AB-EV-9	FREDDIE MAC FHLMC_3864		1.B FE	554,754	577,447	572,150	546,121		1,460			4.500	5.534	MON	2,165	25,985	04/27/2011	02/15/2041	3	
3137AE-T5-4	FEDERAL HOME LOAN CORPORATION FHLMC_3913		1.B FE	374,294	353,525	347,543	366,111		(789)			4.000	3.299	MON	1,178	14,141	01/10/2017	08/15/2041	20	
3137AG-CX-6	FREDDIE MAC FHLMC_3947		1.B FE	825,383	816,075	744,175	825,383		(1,559)			2.500	2.176	MON	1,700	20,402	06/07/2016	10/15/2041	4	
3137AG-ZH-6	FREDDIE MAC FHLMC_3940		1.B FE	1,500,188	1,400,000	1,360,460	1,442,513		(5,429)			4.000	3.415	MON	4,667	56,000	09/17/2015	10/15/2041	75	
3137AH-B2-3	FREDDIE MAC FHLMC_3957		1.B FE	539,167	523,338	508,933	541,924		(966)			4.000	3.373	MON	1,744	20,934	06/19/2013	11/15/2041	82	
3137AJ-A3-8	FREDDIE MAC FHLMC_3955	CF	1.B FE	4,034,998	3,693,362	3,676,628	3,820,711		(16,017)			4.250	3.504	MON	13,081	156,968	06/07/2012	09/15/2041	4	
3137AK-DR-9	FHLMC_3992	CF	1.B FE	1,484,302	1,419,499	1,378,525	1,493,999		(14,364)			4.000	3.067	MON	4,732	56,780	06/18/2013	01/15/2042	3,508	
3137AK-WU-1	FREDDIE MAC FHLMC_3988	CF	1.B FE	3,158,631	3,045,043	2,912,507	3,106,223		(7,826)			3.500	3.101	MON	8,881	106,576	01/29/2016	01/15/2042	2	
3137AL-3S-6	FHLMC_39-90-GL		1.B FE	1,975,346	1,895,669	1,847,787	1,914,799		(5,197)			3.500	3.196	MON	5,529	66,348	03/13/2015	01/15/2042	3,469	
3137AM-XD-4	FREDDIE MAC		1.B FE	47,831	45,177	45,347	45,691		(222)			4.000	3.438	MON	151	1,807	04/26/2012	03/15/2032	4	
3137AN-D2-8	FREDDIE MAC FHLMC_4015		1.B FE	4,205,906	3,770,000	3,695,626	3,929,636		(22,985)			4.000	3.215	MON	12,567	150,800	07/25/2012	03/15/2042	32	
3137AN-ZJ-7	FHLMC_40-26	CF	1.B FE	3,069,490	2,909,469	2,775,543	2,987,941		(10,385)			3.500	2.988	MON	8,486	101,831	02/09/2015	04/15/2042	39	
3137AP-WU-0	FHLMC_40		1.B FE	716,057	640,051	638,611	666,239		(4,059)			4.000	2.195	MON	2,134	25,602	07/30/2012	05/15/2032	84	
3137AQ-6F-0	FHLMC_40-55-PB		1.B FE	24,130,343	20,213,900	20,129,438	21,904,242		(197,489)			4.500	3.250	MON	75,802	909,626	11/14/2012	04/15/2042	7	
3137AQ-FC-7	FREDDIE MAC FHLMC_4056		1.B FE	1,130,983	1,117,192	1,058,439	1,123,712		(745)			3.500	3.379	MON	3,258	39,102	01/18/2017	05/15/2042	1	
3137AQ-RL-4	FREDDIE MAC		1.B FE	137,011	128,198	126,283	129,769		(668)			3.500	2.905	MON	374	4,487	08/27/2012	05/15/2032	596	
3137AQ-Y8-5	FHLMC_40		1.B FE	1,217,370	1,054,000	1,085,612	1,120,879		(8,833)			5.000	3.904	MON	4,392	52,700	01/29/2013	06/15/2042	1,054,000	
3137AR-5G-7	FREDDIE MAC FHLMC_4060		1.B FE	2,268,984	2,305,000	2,089,166	2,288,597		1,113			3.000	3.089	MON	5,763	69,150	02/13/2015	06/15/2042		
3137AS-EL-4	FHLMC_40-76		1.B FE	1,095,104	1,154,333	1,091,853	1,126,220		1,562			3.000	3.460	MON	2,886	34,630	10/24/2014	07/15/2042	13	
3137AS-UF-9	FREDDIE MAC REMICS FHLMC_4094		1.B FE	1,926,762	2,115,981	1,976,485	2,021,402		3,856			3.000	3.801	MON	5,290	63,479	05/05/2014	08/15/2042	4	
3137AT-KJ-0	FREDDIE MAC FHLMC_4097		1.B FE	946,216	904,658	879,819	913,094		(3,155)			3.000	2.569	MON	2,262	27,140	12/11/2012	08/15/2032	3	
3137AT-RN-4	FREDDIE MAC FHLMC_4097		1.B FE	3,226,000	3,200,000	3,124,572	3,202,535		(1,931)			3.000	2.926	MON	8,000	96,000	01/25/2013	08/15/2032	13,095	
3137AU-BD-0	FREDDIE MAC FHLMC_4103	CF	1.B FE	12,805,647	12,452,742	11,719,085	12,615,708		(13,703)			3.500	3.272	MON	36,321	435,846	10/19/2012	07/15/2042	5,997	
3137AV-L8-8	FHLMC_41-16		1.B FE	10,822,599	11,218,094	10,393,345	10,990,973		9,627			3.000	3.294	MON	28,045	336,543	04/22/2015	10/15/2042	510	
3137AW-4Z-5	FREDDIE MAC FHLMC_4125		1.B FE	8,556,000	9,200,000	7,863,021	8,892,938		36,020			2.500	2.944	MON	19,167	230,000	02/03/2016	11/15/2042	17,417	
3137AY-C2-5	FREDDIE MAC FHLMC_4150		1.B FE	3,316,016	3,243,044	2,899,551	3,280,417		(4,393)			3.000	2.828	MON	8,108	95,729	09/12/2016	01/15/2043	83	
3137AY-C3-3	FREDDIE MAC FHLMC_4150		1.B FE	790,945	883,548	729,215	830,939		3,709			3.000	3.623	MON	2,209	26,081	08/12/2014	01/15/2043	65	
3137AY-D4-0	FHLMC_4166		1.B FE	2,095,924	1,971,676	1,878,046	2,019,769		(9,286)			3.250	2.705	MON	5,340	62,966	08/04/2016	02/15/2043		
3137AY-GA-3	FHLMC_41-64		1.B FE	2,513,712	2,515,837	2,129,417	2,513,370					3.500	3.496	MON	7,338	86,407	05/09/2013	02/15/2043	13,889	
3137B0-GR-9	FREDDIE MAC FHLMC_4173		1.B FE	2,534,302	2,533,220	2,346,309	2,533,239					3.000	2.982	MON	6,333	75,997	06/21/2016	03/15/2043	20	
3137B0-PU-2	FREDDIE MAC FHLMC_4176		1.B FE	295,166	294,408	250,594	295,128		(64)			4.000	3.963	MON	981	11,525	03/08/2013	03/15/2043	82	
3137B1-3G-5	FREDDIE MAC FHLMC_4182		1.B FE	6,152,240	6,942,332	6,521,442	6,665,860		43,308			3.000	3.805	MON	17,356	204,925	08/08/2013	03/15/2043	151	
3137B1-KM-3	FHLMC_41-94		1.B FE	878,247	1,023,114	942,360	957,353		8,539			3.000	4.004	MON	2,558	30,200	06/10/2014	04/15/2043	7	
3137B1-NA-6	FHLMC_4198		1.B FE	11,515,347	10,742,518	10,188,074	11,122,970		(47,318)			3.500	2.978	MON	31,332	368,956	08/17/2016	04/15/2043	14	
3137B2-A6-7	FREDDIE MAC FHLMC_41-99		1.B FE	771,768	755,488	718,310	769,051		(685)			3.500	3.168	MON	2,204	26,442	04/22/2013	05/15/2043	1	
3137B2-KH-2	FHLMC_4217		1.B FE	4,390,215	4,329,000	3,875,936	4,354,771		(768)			3.000	2.901	MON	10,823	129,870	05/03/2016	06/15/2043	4	
3137B2-Y6-1	FHLMC_42-18-ZP		1.B FE	2,566,008	2,908,621	2,365,573	2,708,968		13,731			3.000	3.739	MON	7,272	85,857	06/18/2014	06/15/2043	204	
3137B3-H8-4	FHLMC_13-4229		1.B FE	1,008,943	1,052,545	1,020,800	1,020,823		1,287			4.000	4.525	MON	3,508	42,102	06/25/2013	07/15/2043	4	
3137B3-H9-2	FHLMC_4229		1.B FE	425,879	463,003	421,797	443,658		1,858			3.500	4.059	MON	1,350	15,902	02/05/2014	06/15/2043	1	
3137B3-LX-4	FHLMC_4223		1.B FE	2,248,250	2,300,000	1,904,723	2,268,318		2,117			3.000	3.135	MON	5,750	69,000	03/02/2015	07/15/2043	42	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137B3-SV-1	FHLMC_4237		1.B FE	885,196	1,012,946	898,237	955,213		6,345			3.000	3.869	MON	2,532	29,900	07/24/2013	05/15/2043	2,130	
3137B4-KM-7	FREDDIE MAC FHLMC_4253		1.B FE	5,095,189	5,609,276	5,011,580	5,403,676		23,925			3.000	3.570	MON	14,023	165,575	04/16/2014	09/15/2043	10,315	
3137B4-Q5-8	FHLMC_4246		1.B FE									4.000	0.000	MON	470	59	08/30/2013	10/15/2040		
3137B4-VD-5	FREDDIE MAC FHLMC_4248		1.B FE	1,422,370	1,429,518	1,370,173	1,425,141		558			3.500	3.534	MON	4,169	50,033	02/14/2017	09/15/2043	1,700	
3137B5-UA-9	FREDDIE MAC FHLMC_4268		1.B FE	986,472	994,858	950,671	987,846		476			4.250	4.320	MON	3,523	41,324	11/12/2013	11/15/2043	293	
3137B6-C6-6	FREDDIE MAC FHLMC_4272		1.B FE	4,272,653	4,576,403	4,178,529	4,439,623		13,830			3.500	3.885	MON	13,348	157,178	11/07/2013	07/15/2043	51	
3137B6-JD-4	FHLMC_4280		1.B FE	982,870	1,052,825	1,037,701	1,028,565		2,992			3.500	4.414	MON	3,071	36,849	11/20/2013	12/15/2033	40	
3137B6-QQ-7	FEDERAL HOME LOAN MORTGAGE CORPO		1.B FE	5,413,137	4,977,597	4,785,249	5,208,000		(26,781)			4.000	3.260	MON	16,592	199,104	05/15/2015	12/15/2043	21	
3137B7-3Q-0	FREDDIE MAC FHLMC_4289		1.B FE	205,546	237,954	231,849	227,928		1,408			3.000	4.541	MON	595	7,130	01/09/2014	01/15/2034	398	
3137B7-5K-1	FHLMC_4299		1.B FE	823,497	888,875	832,996	859,597		3,636			3.500	4.037	MON	2,593	31,037	02/25/2014	03/15/2042		
3137B7-7A-1	FHLMC_4291		1.B FE	314,713	366,099	304,231	329,080		1,966			3.500	4.397	MON	1,068	12,813	04/08/2014	01/15/2054	272	
3137B8-3X-3	FREDDIE MAC FHLMC_4303		1.B FE	5,501,964	5,333,174	4,907,017	5,422,266		(9,648)			3.500	3.262	MON	15,555	185,998	03/17/2016	08/15/2042	1,128	
3137B8-B5-5	FHLMC_43-7-MZ		1.B FE	111,673	126,667	123,497	122,382		941			3.000	4.236	MON	317	3,792	03/07/2014	02/15/2034	11	
3137B8-GM-3	FREDDIE MAC FHLMC_4321		1.B FE	237,461	284,399	259,172	261,091		2,834			3.000	4.341	MON	711	8,395	03/17/2014	03/15/2044	41	
3137B8-PY-7	FHLMC_4322-ZA		1.B FE	8,287,163	8,285,511	8,071,993	8,285,511					4.000	3.974	MON	27,618	325,199	09/15/2014	03/15/2044	1	
3137B8-XG-7	FEDERAL HOME LOAN MORTGAGE CORPO		1.B FE	3,112,500	3,000,000	2,770,773	3,036,417		(7,476)			3.500	3.240	MON	8,750	105,000	03/10/2015	03/15/2044		
3137BA-MB-5	FHLMC_4341		1.B FE	1,270,159	1,349,138	1,226,355	1,306,560		3,713			3.500	3.866	MON	3,935	46,337	06/02/2014	04/15/2054	44	
3137BA-P4-8	FHLMC_4341		1.B FE	2,194,143	2,196,160	2,028,763	2,193,792		271			3.000	2.999	MON	5,490	65,885	05/12/2016	05/15/2044	2	
3137BA-T4-4	FHLMC_4339		1.B FE	5,296,610	5,399,672	4,803,096	5,330,914		3,261			4.000	4.101	MON	17,999	211,379	05/13/2014	05/15/2054	218	
3137BB-AA-8	FREDDIE_MAC FHLMC_4337	CF	1.B FE	6,193,438	6,248,109	6,155,384	6,231,919		3,759			3.000	3.073	MON	15,620	187,443	02/26/2015	02/15/2048	50,746	
3137BB-AC-4	FREDDIE_MAC FHLMC_4337		1.B FE	3,238,449	3,537,277	2,982,750	3,360,486		13,418			3.000	3.509	MON	8,843	104,414	02/20/2015	05/15/2054	292	
3137BB-AR-1	FREDDIE_MAC FHLMC_4337		1.B FE	706,760	749,521	682,355	726,267		2,062			3.500	3.866	MON	2,186	25,743	09/17/2014	05/15/2054	58	
3137BB-Q2-9	FHLMC_4351-EZ		1.B FE	640,517	705,691	627,290	674,580		3,459			3.000	3.635	MON	1,764	20,831	09/05/2014	06/15/2044	147	
3137BB-S8-4	FREDDIE MAC REMICS FHLMC_4347		1.B FE	1,893,479	2,117,073	1,964,425	2,020,383		14,280			3.000	3.834	MON	5,293	62,492	06/04/2014	12/15/2053	624	
3137BC-AK-4	FEDERAL HOME LOAN CORPORATION FH		1.B FE	489,645	563,145	516,806	530,417		4,636			3.000	4.040	MON	1,408	16,623	07/15/2014	07/15/2044	151	
3137BC-ZP-6	FREDDIE MAC FHLMC_4379		1.B FE	3,260,412	3,027,661	2,977,677	3,065,106		(12,259)			3.500	2.972	MON	8,831	105,968	02/24/2016	08/15/2034	3,792	
3137BD-LM-6	FHLMC_4384-YA		1.B FE	3,244,313	3,300,000	2,828,788	3,266,527		1,604			3.000	3.101	MON	8,250	99,000	03/16/2015	09/15/2044		
3137BD-VV-5	FHLMC_4385	CF	1.B FE	1,939,347	2,101,995	1,960,579	1,989,059		6,179			3.000	4.103	MON	5,255	63,060	10/28/2014	09/15/2044	248	
3137BD-XY-7	FHLMC_43-90		1.B FE	9,982,657	10,590,422	9,749,628	10,274,861		38,946			3.000	3.459	MON	26,476	312,770	05/03/2017	09/15/2044		
3137BE-6D-1	FEDERAL HOME LOAN MORTGAGE CORPO		1.B FE	4,506,552	4,248,959	3,895,488	4,388,943		(10,699)			3.500	3.066	MON	12,393	148,714	03/29/2016	09/15/2044	3,599	
3137BF-D6-5	FHLMC_44-8-PY		1.B FE	1,916,031	1,900,000	1,622,370	1,909,075		(764)			3.500	3.438	MON	5,542	66,500	02/17/2015	11/15/2044	56	
3137BG-KM-0	FHLMC_4439		1.B FE	3,003,656	3,066,547	2,872,904	3,034,825		3,615			3.500	3.647	MON	8,944	105,322	05/12/2015	02/15/2045	121	
3137BG-S8-3	FEDERAL HOME LOAN MORTGAGE CORPO		1.B FE	9,822,933	10,488,147	9,236,927	10,137,740		34,351			3.000	3.413	MON	26,220	309,590	05/28/2015	03/15/2045	9	
3137BH-DP-9	FHLMC_4466-NB		1.B FE	4,604,313	4,600,000	4,124,898	4,600,000		(202)			3.000	2.985	MON	11,500	138,000	04/14/2016	04/15/2045	6	
3137BH-JP-3	FEDERAL HOME LOAN MORTGAGE CORPO		1.B FE	4,451,811	4,223,479	4,061,370	4,291,641		(13,325)			3.500	3.079	MON	12,318	147,822	04/26/2016	01/15/2045	13,061	
3137BH-XC-6	FHLMC_4457	CF	1.B FE	1,148,284	1,166,695	1,161,427	1,164,375		3,558			3.000	3.181	MON	2,917	35,001	10/30/2015	10/15/2037	16,093	
3137BJ-FY-4	FREDDIE MAC FHLMC_4474		1.B FE	7,031,531	6,900,000	6,605,099	6,949,484		(8,040)			3.500	3.335	MON	20,125	241,500	09/16/2015	05/15/2045	10,290	
3137BJ-SA-2	FHLMC_4484		1.B FE	14,836,635	15,214,324	13,957,284	15,006,140		19,880			3.500	3.683	MON	44,375	522,542	11/05/2015	06/15/2045	65	
3137BJ-TH-6	FREDDIE MAC FHLMC_4482		1.B FE	4,894,013	4,811,318	4,453,612	4,840,857		(3,498)			3.000	2.868	MON	12,028	144,340	05/03/2016	06/15/2045	2,887	
3137BK-D8-0	FREDDIE MAC FHLMC_4480		1.B FE	3,086,574	3,049,880	2,937,281	3,063,978		(3,095)			3.500	3.357	MON	8,895	106,746	04/02/2019	03/15/2045	7,460	
3137BK-PB-0	FREDDIE MAC FHLMC_4492		1.B FE	3,869,403	3,638,031	3,527,824	3,741,319		(16,762)			4.000	3.454	MON	12,127	142,833	11/10/2016	07/15/2045	4,868	
3137BK-UF-5	FREDDIE MAC FHLMC_4494		1.B FE	2,954,548	2,873,724	2,758,582	2,914,898		(5,127)			3.750	3.464	MON	8,980	107,765	03/19/2019	07/15/2045		
3137BL-ZK-7	FREDDIE MAC FHLMC_4526		1.B FE	9,802,744	9,388,379	8,840,806	9,571,157		(26,533)			3.500	3.160	MON	27,383	322,656	04/07/2016	11/15/2045	12,082	
3137BM-4T-0	FREDDIE MAC FHLMC_4525		1.B FE	938,250	900,000	868,247	920,252		(1,840)			4.000	3.652	MON	3,000	36,000	12/15/2016	11/15/2045	2,106	
3137BM-GZ-3	FREDDIE MAC FHLMC_4535		1.B FE	5,156,213	5,397,414	4,954,460	5,284,210		15,323			3.000	3.340	MON	13,494	159,495	02/01/2016	12/15/2045		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137BM-SP-2	FREDDIE MAC FHLMC_4547		1.B FE	5,179,724	5,410,874	4,925,948	5,298,895		14,105			3.000	3.320	MON	13,527	159,719	01/21/2016	01/15/2046	3,610	
3137BM-ZB-5	FREDDIE MAC FHLMC_4550		1.B FE	6,608,211	6,713,160	5,757,111	6,652,706		5,117			3.000	3.098	MON	16,783	198,160	03/23/2016	02/15/2046	1	
3137BN-ED-2	FREDDIE MAC FHLMC_4565		1.B FE	5,943,966	5,758,920	5,151,123	5,847,896		(11,242)			3.000	2.764	MON	14,397	169,993	08/23/2016	03/15/2046	7,238	
3137BN-QM-9	FREDDIE MAC FHLMC_4574		1.B FE	6,399,046	6,568,836	5,511,118	6,471,837		8,276			3.000	3.168	MON	16,422	193,900	04/26/2016	04/15/2046	1	
3137BN-T5-3	FEDERAL HOME LOAN MORTGAGE CORPO		1.B FE	6,098,769	5,929,584	5,531,799	6,006,652		(10,808)			3.500	3.275	MON	17,295	203,654	04/22/2016	04/15/2046	3	
3137BN-U4-4	FREDDIE MAC FHLMC_4575		1.B FE	5,158,924	5,029,455	4,432,553	5,158,924		(2,413)			3.000	2.503	MON	12,574	150,884	04/21/2016	11/15/2045	2,100	
3137BN-XR-0	FREDDIE MAC FHLM_16-4572		1.B FE	3,308,000	3,200,000	2,564,894	3,270,068		(3,096)			3.000	2.793	MON	8,000	96,000	07/20/2016	04/15/2046	1,621	
3137BN-ZV-9	FEDERAL HOME LOAN MORTGAGE CORPO		1.B FE	4,283,271	4,383,232	3,669,613	4,323,468		4,719			3.000	3.144	MON	10,958	129,385	04/27/2016	04/15/2046	3,766	
3137BP-Y9-4	FREDDIE MAC FHLMC_4589		1.B FE	2,823,188	2,700,000	2,301,927	2,777,670		(5,218)			3.000	2.716	MON	6,750	81,000	07/12/2016	06/15/2046	76	
3137BP-Z5-1	FREDDIE MAC FHLMC_4589	CF	1.B FE	8,100,628	7,836,158	7,093,052	8,100,628		(25,479)			3.000	2.263	MON	19,590	235,085	06/06/2016	06/15/2046	5,503	
3137BQ-G6-8	FREDDIE MAC FHLMC_4593		1.B FE	3,573,329	3,456,152	3,049,256	3,513,410		(7,090)			3.000	2.748	MON	8,640	102,019	08/01/2016	06/15/2046		
3137BQ-NQ-6	FHLMC_4596C-DH	CF	1.B FE	8,455,287	8,174,295	7,399,124	8,455,287		(27,071)			3.000	2.269	MON	20,436	245,229	06/07/2016	06/15/2046	5,740	
3137BQ-PK-7	FREDDIE MAC FHLMC_4591		1.B FE	3,799,438	3,700,000	3,102,547	3,765,000		(7,034)			3.000	2.779	MON	9,250	111,000	01/09/2020	06/15/2046	11	
3137BQ-UV-7	FREDDIE MAC FHLMC_4601		1.B FE	9,772,015	9,547,015	7,313,594	9,691,305		(9,600)			3.000	2.853	MON	23,868	281,810	07/19/2016	07/15/2046	20,406	
3137BR-NS-0	FREDDIE MAC FHLMC_4604		1.B FE	3,463,267	3,451,000	2,671,962	3,458,247		(653)			3.000	2.972	MON	8,628	103,530	09/09/2016	08/15/2046	653	
3137BR-VC-6	FREDDIE MAC FHLMC_16-4614		1.B FE	1,098,698	1,107,000	860,554	1,100,866		309			3.000	3.038	MON	2,768	33,210	10/26/2016	09/15/2046	156	
3137BS-4Q-3	FHLMC_4616-ZH		1.B FE	7,042,720	6,860,720	6,063,844	6,944,753		(10,919)			3.000	2.818	MON	17,152	202,516	08/23/2016	09/15/2046	12,051	
3137BS-BL-6	FREDDIE MAC FHLMC_4627		1.B FE	7,945,250	8,336,000	7,520,551	8,125,211		19,013			3.000	3.360	MON	20,840	250,080	01/18/2017	10/15/2046	3,270	
3137BS-E6-6	FREDDIE MAC FHLMC_4622		1.B FE	6,758,520	6,580,395	5,582,148	6,672,637		(10,467)			3.000	2.803	MON	16,451	194,241	09/30/2016	10/15/2046	6,554	
3137BS-FB-4	FREDDIE MAC FHLMC_4622		1.B FE	2,624,978	2,568,000	2,194,011	2,604,952		(4,363)			3.000	2.819	MON	6,420	77,040	10/16/2019	10/15/2046	2,429	
3137BS-SW-4	FREDDIE MAC		1.B FE	4,420,547	4,500,000	3,863,043	4,446,261		5,043			3.500	3.613	MON	13,125	157,500	12/15/2016	11/15/2046	49	
3137BS-TF-0	FREDDIE MAC FHLMC_4629		1.B FE	1,098,500	1,100,000	929,710	1,098,838		71			3.000	3.002	MON	2,750	33,000	06/06/2019	11/15/2046	1,278	
3137BT-2K-6	FREDDIE MAC FHLMC_4631		1.B FE	2,688,969	2,600,000	2,514,904	2,626,830		(4,664)			3.500	3.155	MON	7,583	91,000	02/08/2017	03/15/2037	53,482	
3137BU-BK-3	FREDDIE MAC FHLMC_4643		1.B FE	5,162,385	5,241,000	4,781,378	5,189,765		4,831			3.500	3.598	MON	15,286	183,435	01/25/2017	01/15/2047	4,330	
3137BV-QN-9	FREDDIE MAC FHLMC_4657		1.B FE	807,805	834,940	820,120	828,958		3,175			3.000	3.366	MON	2,087	25,048	03/15/2017	09/15/2044	7,884	
3137BV-QQ-2	FREDDIE MAC FHLMC_4657		1.B FE	3,733,557	3,932,000	3,658,617	3,844,250		10,457			3.000	3.369	MON	9,830	117,960	03/15/2017	04/15/2046	11,373	
3137BX-ER-9	FREDDIC MAC FHLMC_4673		1.B FE	8,461,552	8,141,000	7,405,837	8,318,564		(15,166)			3.500	3.194	MON	23,745	284,935	04/18/2017	04/15/2047	4,947	
3137BX-P4-8	FHLMC_4675C		1.B FE	3,587,850	3,752,000	3,169,417	3,642,749		5,821			3.000	3.291	MON	9,380	112,560	07/27/2017	04/15/2047	1	
3137BX-SE-3	FREDDIE MAC FHLMC_4685		1.B FE	1,884,373	1,933,000	1,684,384	1,902,348		1,884			3.000	3.174	MON	4,833	57,990	09/18/2017	05/15/2047		
3137BX-Y8-9	FREDDIE MAC FHLMC_4682		1.B FE	15,069,522	14,780,834	14,041,291	14,908,871		(16,866)			3.500	3.321	MON	43,111	517,329	05/03/2017	05/15/2047	88	
3137BX-YQ-9	FREDDIE MAC FHLMC_4682		1.B FE	3,802,275	4,010,310	3,343,659	3,867,690		8,605			3.000	3.336	MON	10,026	120,309	07/03/2017	05/15/2047	433	
3137BY-3U-2	FHLMC_4687-GY		1.B FE	4,213,668	4,418,000	3,675,236	4,284,895		7,175			3.000	3.315	MON	11,045	132,540	07/27/2017	01/15/2047	4,022	
3137F1-BZ-0	FREDDIE MAC		1.B FE	17,539,219	18,105,000	16,034,197	17,774,139		25,224			3.000	3.231	MON	45,263	543,150	08/01/2017	06/15/2047	7	
3137F1-FE-3	FREDDIE MAC FHLMC_46-95		1.B FE	5,836,259	5,942,103	5,131,194	5,874,622		4,335			3.000	3.118	MON	14,855	178,263	06/22/2017	10/15/2041		
3137F1-H4-3	FREDDIE MAC FHLMC_4704		1.B FE	10,395,130	10,690,797	9,421,980	10,518,351		14,530			3.000	3.204	MON	26,727	320,724	07/18/2017	07/15/2047	1	
3137F1-XR-4	FHLMC_46-98		1.B FE	8,734,290	9,106,000	7,158,508	8,829,393		12,184			3.000	3.236	MON	22,765	273,180	07/24/2017	06/15/2047	4	
3137F2-P7-5	FHLMC_4707-CY		1.B FE	1,645,500	1,600,000	1,522,243	1,620,509		(2,776)			3.500	3.240	MON	4,667	56,000	08/02/2017	08/15/2047	2,119	
3137F2-ZG-4	FHLMC_4712-PL		1.B FE	5,110,050	5,280,000	4,385,325	5,157,288		6,632			3.000	3.193	MON	13,200	158,400	09/18/2017	08/15/2047	18	
3137F3-VT-8	FREDDIE MAC FHLMC_4764		1.B FE	1,420,544	1,461,042	1,457,095	1,443,506		22,237			3.500	4.783	MON	4,261	51,136	11/29/2022	03/15/2045	18,831	
3137F3-WG-5	FREDDIE MAC FHLMC_4764		1.B FE	941,353	1,018,367	923,335	970,876		6,689			3.000	3.734	MON	2,546	30,551	03/01/2018	02/15/2048	385	
3137F4-J9-4	FREDDIE MAC FHLMC_4775		1.B FE	471,935	463,107	436,374	467,713		(686)			3.500	3.296	MON	1,351	16,209	05/13/2019	04/15/2048	2	
3137F4-QY-1	FHLMC_4776	CF	1.B FE	3,029,299	3,084,605	2,892,556	3,048,303		5,070			3.500	3.675	MON	8,997	107,961	03/05/2018	03/15/2048		
3137F4-R9-5	FHLMC_4776		1.B FE	1,199,249	1,303,310	1,177,750	1,243,736		6,699			3.000	3.717	MON	3,258	39,099	04/03/2018	03/15/2048	27	
3137F4-VM-1	FHLMC_4774		1.B FE	2,442,130	2,503,144	2,268,872	2,463,631		3,417			3.500	3.680	MON	7,301	87,610	03/12/2018	02/15/2048	2	
3137F5-GP-8	FREDDIE MAC FHLMC_4784	CF	1.B FE	4,517,800	4,645,553	4,355,950	4,555,814		11,734			3.500	3.807	MON	13,550	162,594	04/26/2018	03/15/2048	270	
3137F5-ZW-2	FREDDIE MAC FHLMC_4800	CF	1.B FE	4,859,181	5,010,676	4,713,825	4,903,737		20,906			3.500	3.876	MON	14,614	175,374	07/31/2018	04/15/2048	149	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137FA-MU-9	FREDDIE MAC FHLMC_4709		1.B FE	12,172,050	12,295,000	10,237,075	12,210,380		3,524			3.000	3.060	MON	30,738	368,850	09/11/2017	08/15/2047		
3137FA-PB-8	FREDDIE MAC FHLMC_4706		1.B FE	22,292,540	23,048,830	19,940,195	22,576,171		35,539			3.000	3.231	MON	57,622	691,465	08/08/2017	07/15/2047	502	
3137FA-PE-2	FREDDIE MAC FHLMC_4706		1.B FE	6,763,750	7,000,000	5,942,840	6,848,256		9,659			3.000	3.231	MON	17,500	210,000	08/15/2017	08/15/2047	5	
3137FA-PG-7	FREDDIE MAC FHLMC_4706		1.B FE	7,641,070	7,848,000	6,780,527	7,717,567		9,401			3.000	3.182	MON	19,620	235,440	08/10/2017	08/15/2047	3,656	
3137FA-YE-2	FREDDIE MAC FHLMC_4716		1.B FE	6,761,720	6,944,000	6,275,665	6,840,615		11,060			3.000	3.201	MON	17,360	208,320	10/16/2017	10/15/2047		
3137FB-G7-5	FREDDIE MAC FHLMC_4725		1.B FE	2,977,985	3,091,000	2,712,058	3,021,340		4,800			3.000	3.265	MON	7,728	92,730	09/29/2017	08/15/2047	1	
3137FB-NW-2	FREDDIE MAC FHLMC_4731		1.B FE	1,849,490	1,913,626	1,662,929	1,873,294		2,972			3.000	3.239	MON	4,784	57,409	11/29/2017	11/15/2047	2	
3137FB-QL-3	FREDDIE MAC FHLMC_4731		1.B FE	3,758,625	3,900,000	3,494,414	3,824,652		11,418			3.000	3.297	MON	9,750	117,000	11/15/2017	11/15/2047		
3137FB-XT-8	FREDDIE MAC FHLMC_4734		1.B FE	6,006,569	6,265,000	4,893,381	6,077,622		7,185			3.000	3.253	MON	15,663	187,950	11/21/2017	12/15/2047	12,206	
3137FC-AU-8	FREDDIE MAC FHLMC_4742		1.B FE	3,898,245	4,078,595	3,562,985	3,967,586		9,578			3.000	3.326	MON	10,196	122,358	11/10/2017	12/15/2047	2	
3137FC-C5-1	FREDDIE MAC FHLMC_4740		1.B FE	3,175,719	3,300,000	2,983,760	3,231,039		8,623			3.000	3.300	MON	8,250	99,000	11/08/2017	11/15/2047		
3137FC-MS-0	FHLMC_4747-HY		1.B FE	6,245,531	6,200,000	5,784,114	6,223,215		(2,844)			3.500	3.431	MON	18,083	217,000	01/23/2018	01/15/2048	19	
3137FC-Z2-3	FREDDIE MAC FHLMC_4748		1.B FE	4,010,883	4,163,771	3,766,978	4,075,966		7,729			3.000	3.289	MON	10,409	124,913	01/03/2018	11/15/2047	1	
3137FC-ZU-1	FREDDIE MAC FHLMC_4748		1.B FE	4,377,953	4,550,000	4,127,606	4,456,033		10,504			3.000	3.311	MON	11,375	136,500	01/05/2018	01/15/2048	2	
3137FD-YD-8	FREDDIE MAC FHLMC_4753		1.B FE	4,560,000	4,800,000	4,216,413	4,656,716		13,330			3.000	3.388	MON	12,000	144,000	01/17/2018	12/15/2047		
3137FE-BD-1	FEDERAL HOME LOAN MORTGAGE CORPORATION_F		1.B FE	205,614	204,400	203,450	204,400					4.000	3.879	MON	681	8,176	09/24/2018	05/15/2038	8,540	
3137FE-GP-9	FHLMC 4769		1.B FE	436,855	451,530	423,755	441,581		1,516			3.500	3.854	MON	1,317	15,804	04/20/2018	09/15/2047	125	
3137FE-SB-7	FEDERAL HOME LOAN MORTGAGE CORPORATION F		1.B FE	2,059,641	2,100,000	1,862,419	2,073,461		2,198			3.500	3.637	MON	6,125	73,500	02/09/2018	03/15/2048	694	
3137FG-G9-0	FHLMC_4808-DY		1.B FE	1,839,375	1,800,000	1,733,992	1,820,389		(3,643)			4.000	3.785	MON	6,000	72,000	09/05/2018	07/15/2048		
3137FG-TA-3	FHLMC_4815-DE		1.B FE	2,018,750	2,000,000	1,866,208	2,010,298		(1,544)			4.000	3.907	MON	6,667	80,000	09/25/2018	08/15/2048		
3137FH-AP-8	FREDDIE MAC FHLMC_4824		1.B FE	1,236,656	1,200,000	1,155,301	1,219,206		(3,173)			4.000	3.707	MON	4,000	48,000	09/05/2018	09/15/2048		
3137FH-CW-1	FREDDIE MAC FHLMC_4821		1.B FE	142,909	142,731	141,920	142,731					4.000	3.955	MON	476	5,709	10/11/2018	07/15/2042	987	
3137FH-VN-0	FREDDIE MAC FHLMC_4830		1.B FE	1,532,813	1,500,000	1,382,685	1,519,445		(2,580)			4.000	3.805	MON	5,000	60,000	09/12/2018	04/15/2048	1	
3137FJ-M5-5	FEDERAL HOME LOAN MORTGAGE CORPORATION F		1.B FE	223,591	224,082	216,772	223,645		60			4.000	4.007	MON	747	8,963	10/31/2018	11/15/2048	10	
3137FK-BA-3	FHLMC_4852-BC		1.B FE	2,301,964	2,218,092	2,075,324	2,266,103		(6,186)			4.000	3.649	MON	7,394	88,724	02/21/2019	12/15/2048	1	
3137FK-FB-7	FREDDIE MAC FHLMC_4848		1.B FE	269,426	273,009	264,297	270,804		280			4.000	4.117	MON	910	10,920	11/02/2018	10/15/2047	123	
3137FK-HW-9	FREDDIE MAC FHLMC_4846		1.B FE	98,359	100,000	96,482	99,036		136			4.000	4.144	MON	333	4,000	11/08/2018	12/15/2048	39	
3137FK-MB-9	FEDERAL HOME LOAN MORTGAGE CORPORATION F		1.B FE	495,491	463,889	457,504	470,003		(4,868)			4.000	2.960	MON	1,546	18,556	06/19/2019	07/15/2047	6,129	
3137FK-RB-4	FHLMC_4857-HL		1.B FE	2,063,045	1,987,803	1,921,758	2,028,378		(6,546)			4.000	3.626	MON	6,626	79,512	02/21/2019	01/15/2049		
3137FL-3B-8	FREDDIE MAC FHLMC_4863		1.B FE	882,395	883,223	773,117	882,395					3.500	3.497	MON	2,576	30,913	05/07/2019	03/15/2049	499	
3137FL-AT-1	FHLMC_4870		1.B FE	2,181,703	2,100,000	2,019,666	2,142,359		(9,387)			4.000	3.610	MON	7,000	84,000	02/25/2019	04/15/2049	4	
3137FL-RV-8	FHLMC_4884-EB		1.B FE	706,344	700,000	618,186	704,093		(386)			3.500	3.421	MON	2,042	24,500	05/17/2019	05/15/2049	3	
3137FL-VB-7	FREDDIE MAC FHLMC_4882		1.B FE	409,130	403,767	373,176	409,130		(766)			3.500	3.172	MON	1,178	14,132	04/23/2019	05/15/2049		
3137FL-WJ-9	FHLMC_4881-KZ		1.B FE	2,131,607	2,033,997	1,724,955	2,099,971		(4,803)			3.500	3.150	MON	5,932	69,858	10/15/2019	05/15/2049	1,666	
3137FM-2G-6	FHLMC_4891-PJ		1.B FE	709,188	700,000	639,705	705,754		(647)			3.500	3.384	MON	2,042	24,500	05/17/2019	06/15/2049	439	
3137FM-Z5-4	FEDERAL HOME LOAN MORTGAGE CORPORATION F		1.B FE	2,313,313	2,344,079	1,943,920	2,320,655		1,330			3.000	3.078	MON	5,860	70,322	07/24/2019	07/25/2049	979	
3137FN-6D-7	FHLMC_4904		1.B FE	4,362,875	4,400,000	3,755,756	4,372,953		2,559			3.000	3.052	MON	11,000	132,000	07/11/2019	08/25/2049	168	
3137FN-H3-7	FREDDIE MAC FHLMC_4910		1.B FE	5,820,256	5,625,135	5,223,354	5,820,256		(23,772)			3.500	2.312	MON	16,407	196,880	07/31/2019	08/25/2049	1,972	
3137FN-KM-1	FREDDIE MAC FHLMC_4914		1.B FE	6,795,801	6,500,000	5,436,401	6,705,017		(16,608)			3.000	2.672	MON	16,250	195,000	08/22/2019	09/25/2049	5	
3137FN-M6-4	FHLMC_4914		1.B FE	2,821,939	2,757,314	2,322,980	2,798,128		(5,885)			3.000	2.804	MON	6,893	82,719	09/12/2019	09/25/2049	37	
3137FP-DC-6	FREDDIE MAC FHLMC_4924		1.B FE	4,849,078	4,700,000	3,934,424	4,800,622		(10,113)			3.000	2.756	MON	11,750	141,000	10/11/2019	10/25/2049	44	
3137FP-E9-2	FNMA_4924-DL		1.B FE	10,255,781	9,900,000	8,297,088	10,139,295		(23,104)			3.000	2.724	MON	24,750	297,000	09/23/2019	10/25/2049	3	
3137FQ-MD-2	FHLMC_4940B		1.B FE	2,919,945	3,637,005	2,996,421	3,002,362		29,079			3.500	5.235	MON	10,608	124,914	11/29/2022	11/25/2049	458	
3137FQ-MF-7	FHLMC 4940		1.B FE	5,389,406	6,920,672	5,502,417	5,603,126		74,533			3.000	5.101	MON	17,302	204,285	11/29/2022	10/25/2049	2,982	
3137FQ-PB-3	FREDDIE MAC FHLMC_4943		1.B FE	3,155,219	3,100,000	2,398,450	3,141,310		(2,001)			3.000	2.874	MON	7,750	93,000	01/09/2020	01/25/2050	7	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137FR-Q4-6	FHLMC_4957B		1.B FE	5,100,718	4,718,109	4,458,708	4,919,747		(32,075)			3.000	2.127	MON	11,795	141,543	05/20/2020	02/25/2040	6,790	
3137FR-SP-7	FREDDIE MAC FHLMC_4957		1.B FE	1,739,000	1,600,000	1,302,524	1,700,176		(7,196)			3.000	2.411	MON	4,000	48,000	06/30/2020	02/25/2050	1,248	
3137FU-BH-6	FEDERAL HOME LOAN MORTGAGE CORPORATION F		1.B FE	26,201,074	26,788,221	19,092,624	26,325,643		29,510			2.000	2.143	MON	44,647	530,005	07/29/2021	07/25/2050	11,405	
3137FU-VB-7	FREDDIE MAC FHLMC_4991		1.B FE	8,552,456	8,817,789	5,643,860	8,600,710		11,614			2.000	2.180	MON	14,696	174,460	08/20/2021	07/25/2050	1,781	
3137FW-MQ-0	FREDDIE MAC FHLMC_5021		1.B FE	1,392,198	1,397,000	806,345	1,392,674		91			2.000	2.010	MON	2,328	27,940	10/23/2020	10/25/2050	4,353	
3137G1-AA-5	FREDDIE MAC FHLMC_15-SC01		1.B FE	420,929	414,071	377,597	420,929		(885)			3.500	2.884	MON	1,208	14,493	07/23/2015	05/25/2045	312	
3137G1-AC-1	FREDDIE MAC FHLMC_15-SC01		1.B FE	105,066	101,574	92,710	104,072		(123)			4.000	3.603	MON	339	4,063	07/23/2015	05/25/2045	2,549	
3137GA-A3-1	FREDDIE MAC FHLMC_3726		1.B FE	385,680	396,741	358,412	390,189		523			4.500	4.702	MON	1,488	17,426	12/07/2010	09/15/2040	2	
3137GA-BA-4	FREDDIE MAC FHLMC_3726		1.B FE	334,330	341,384	336,456	339,245		530			4.500	4.678	MON	1,280	14,994	12/07/2010	09/15/2040	32	
3137GA-C9-6	FHLMC_3726	CF	1.B FE	2,866,148	2,866,148	2,877,435	2,866,148					4.500	4.462	MON	10,748	128,977	09/21/2010	09/15/2040		
3137H0-PB-8	FEDERAL HOME LOAN MORTGAGE CORPORATION F		1.B FE	10,721,287	10,379,987	7,031,184	10,664,000		(14,300)			2.500	2.293	MON	21,625	256,019	09/15/2021	11/25/2050	12,508	
3137H7-PQ-0	FEDERAL HOME LOAN MORTGAGE CORPORATION F		1.B FE	8,376,326	8,481,014	8,089,835	8,394,028		6,391			4.500	4.602	MON	31,804	381,646	09/15/2022	06/25/2052	14	
3137H8-Q9-5	FREDDIE MAC FHLMC_5250	CF	1.B FE	6,114,281	6,600,000	5,924,758	6,207,257		25,193			4.000	4.732	MON	22,000	264,000	09/08/2022	08/25/2052	45,592	
31381L-3G-0	FANNIE MAE		1.A	2,064,385	1,948,120	1,942,810	2,008,812		(6,613)			5.970	5.420	MON	9,692	116,303	04/30/2010	01/01/2040	18,484	
31381L-CA-3	FANNIE MAE		1.A	2,823,488	2,778,340	2,771,362	2,778,340		(1,612)			5.000	4.862	MON	11,576	138,917	10/16/2009	10/01/2027	2,551,342	
31381L-CB-1	FANNIE MAE		1.A	8,371,592	8,237,729	8,217,040	8,237,729		(11,141)			5.000	4.813	MON	34,324	411,886	10/16/2009	10/01/2027	7,564,685	
31381L-CH-8	FANNIE MAE		1.A	993,850	962,567	1,001,864	973,426		(1,310)			5.300	5.143	MON	4,393	51,725	12/09/2009	11/01/2039	22,501	
31381U-7H-4	FANNIE MAE		1.A	2,524,245	2,435,208	2,242,180	2,485,481		(5,025)			3.480	3.237	MON	7,298	85,922	05/30/2012	07/01/2042	40,693	
31381U-A5-6	FANNIE MAE		1.A	5,590,237	5,565,020	5,396,361	5,565,020		(3,904)			3.525	3.514	MON	16,892	198,891	02/27/2012	03/01/2032	98,822	
3138A5-Z7-0	FANNIE MAE		1.A	33,746	33,555	34,820	33,777		(19)			6.060	5.797	MON	190	2,268	11/29/2022	02/01/2041	27	
3138AG-GE-2	FANNIE MAE		1.A	3,663	3,541	3,536	3,634		(605)			5.000	3.919	MON	15	177	05/10/2011	05/01/2041	17	
3138AG-LN-6	FANNIE MAE		1.A	18,938	18,305	18,838	18,938		(51)			5.000	3.061	MON	76	915	05/10/2011	05/01/2041	19	
3138AK-UT-4	FANNIE MAE		1.A	25,414	24,881	25,727	25,414		(47)			6.423	5.875	MON	133	1,728	11/29/2022	07/01/2041	50	
3138AV-FL-4	FANNIE MAE		1.A	178,949	174,949	181,430	179,252		(2,472)			6.300	5.693	MON	918	11,938	11/29/2022	11/01/2041	360	
3138AX-HV-6	FANNIE MAE		1.A	18,914	17,920	17,549	18,914		(95)			4.000	2.110	MON	60	717	02/28/2012	11/01/2041	12	
3138E0-3L-1	FANNIE MAE		1.A	71,852	70,771	73,092	71,797		(51)			5.930	5.529	MON	350	4,359	11/29/2022	12/01/2041	124	
3138E2-GH-2	FANNIE MAE		1.A	81,889	80,767	79,127	81,889		(127)			4.000	3.584	MON	269	3,231	02/09/2012	01/01/2042	81	
3138EL-KN-2	FANNIE MAE		1.A	30,014	27,960	28,695	30,014		(479)			5.000	2.672	MON	117	1,398	07/16/2013	09/01/2039	54	
3138L0-6U-0	FANNIE MAE		1.A	3,307,851	3,192,136	3,048,772	3,219,318		(21,495)			3.380	3.114	MON	9,291	109,393	12/07/2012	11/01/2032	53,933	
3138L0-FJ-5	FANNIE MAE		1.A	2,257,513	2,207,837	2,112,917	2,229,558		(3,499)			3.580	3.413	MON	6,806	80,138	06/06/2012	07/01/2037	36,427	
3138L1-3Q-0	FANNIE MAE		1.A	676,899	650,864	597,368	674,145		(2,177)			3.600	3.182	MON	2,018	23,757	12/06/2012	12/01/2042	12,370	
3138L1-JW-0	FANNIE MAE		1.A	6,959,495	6,754,742	6,447,444	6,806,447		(42,546)			3.300	3.061	MON	19,195	226,002	10/01/2012	11/01/2032	117,746	
3138L9-B4-3	FANNIE MAE		1.A	2,678,000	2,600,000	2,251,910	2,641,018		(4,323)			2.920	2.743	MON	6,538	76,974	07/19/2016	03/01/2035	2,606,327	
3138L9-YK-2	FANNIE MAE		1.A	1,227,684	1,202,875	1,060,399	1,218,835		(1,327)			3.390	3.268	MON	3,511	41,344	04/10/2015	05/01/2045	25,188	
3138LA-F9-5	FANNIE MAE		1.A	18,361,063	18,700,000	18,042,521	18,574,503		16,863			3.190	3.341	MON	51,368	604,815	11/16/2015	07/01/2030	18,749,711	
3138LA-ZE-2	FANNIE MAE		1.A	11,659,862	11,557,828	11,232,363	11,560,392		(26,009)			3.410	3.351	MON	33,938	399,596	11/17/2015	09/01/2030	249,662	
3138LC-HK-4	FANNIE MAE		1.A	4,051,101	3,974,103	3,868,245	3,980,022		(12,221)			3.480	3.375	MON	11,909	140,220	10/20/2015	12/01/2030	83,315	
3138LC-K3-8	FANNIE MAE		1.A	2,006,834	1,966,279	1,913,619	1,970,569		(7,168)			3.460	3.328	MON	5,858	68,978	10/30/2015	12/01/2030	41,221	
3138LC-LB-9	FANNIE MAE		1.A	3,229,788	3,096,261	2,939,089	3,158,422		(11,526)			3.700	3.383	MON	9,865	116,153	11/14/2016	11/01/2033	2,250,384	
3138LD-4R-1	FANNIE MAE		1.A	6,964,813	6,960,463	6,491,560	6,960,463					2.690	2.708	MON	16,123	189,837	06/07/2016	07/01/2031	127,298	
3138LD-ER-0	FANNIE MAE		1.A	51,159	51,000	50,789	51,000					2.780	2.762	MON	122	1,438	02/02/2016	03/01/2026	51,118	
3138LD-FJ-7	FANNIE MAE		1.A	3,929,979	3,895,287	3,714,115	3,897,686		(7,880)			3.060	3.002	MON	10,264	120,851	02/09/2016	04/01/2031	69,698	
3138LD-LK-7	FANNIE MAE		1.A	7,339,896	7,209,228	6,888,799	7,226,925		(24,804)			3.140	3.013	MON	19,493	229,514	02/29/2016	04/01/2031	141,736	
3138LD-VH-3	FANNIE MAE		1.A	4,334,866	4,332,158	4,059,145	4,332,158					2.760	2.778	MON	10,296	121,228	05/16/2016	06/01/2031	82,197	
3138LE-6B-2	FANNIE MAE		1.A	9,642,470	9,523,427	8,813,106	9,560,828		(10,868)			2.630	2.550	MON	21,568	253,945	08/05/2016	09/01/2031	7,670,831	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3138LE-AQ-4	FANNIE MAE		1.A	6,056,442	5,987,908	5,585,134	5,998,822		(15,686)			2.710	2.618	MON	13,973	164,526	09/15/2016	07/01/2031	112,174	
3138LE-ES-6	FANNIE MAE		1.A	21,584,398	21,467,000	20,373,393	21,481,593		(9,649)			3.000	2.988	MON	55,456	652,954	05/25/2016	06/01/2031	20,833,822	
3138LE-KX-8	FANNIE MAE		1.A	8,674,033	8,657,800	8,574,201	8,657,800					2.470	2.482	MON	18,415	216,818	06/10/2016	07/01/2026	8,675,621	
3138LE-LX-7	FANNIE MAE		1.A	7,372,237	7,331,000	6,888,461	7,336,212		(3,365)			2.900	2.886	MON	18,307	215,552	05/26/2016	07/01/2031	6,733,678	
3138LE-NE-7	FANNIE MAE		1.A	4,520,387	4,517,564	4,475,015	4,517,560					2.510	2.526	MON	9,764	114,966	06/20/2016	07/01/2026	4,451,854	
3138LE-PS-4	FANNIE MAE		1.A	1,862,945	1,861,200	1,843,033	1,861,200					2.460	2.476	MON	3,943	46,421	06/27/2016	07/01/2026	1,865,015	
3138LE-R2-9	FANNIE MAE		1.A	6,115,240	5,755,520	5,140,625	5,956,799		(21,094)			3.050	2.610	MON	15,116	177,981	08/02/2016	07/01/2036	3,508,917	
3138LE-UL-3	FANNIE MAE		1.A	1,995,886	1,974,902	1,910,711	1,976,493		(1,760)			2.520	2.453	MON	4,286	50,459	07/18/2016	08/01/2028	1,814,066	
3138LE-VA-6	FANNIE MAE		1.A	2,288,941	2,242,685	1,971,831	2,269,362		(2,999)			2.950	2.811	MON	5,697	67,078	07/12/2016	08/01/2036	1,385,541	
3138LE-W5-6	FANNIE MAE		1.A	3,362,187	3,296,262	3,075,871	3,309,617		(14,137)			2.700	2.533	MON	7,664	90,235	07/14/2016	08/01/2031	61,377	
3138LE-W6-4	FANNIE MAE		1.A	1,647,934	1,614,632	1,505,276	1,626,319		(2,533)			2.820	2.671	MON	3,921	46,165	07/15/2016	09/01/2031	1,299,248	
3138LE-XK-2	FANNIE MAE		1.A	709,022	708,137	655,456	708,137					2.590	2.599	MON	1,579	18,595	07/19/2016	09/01/2031	9,796	
3138LE-XW-6	FANNIE MAE		1.A	8,712,206	8,745,000	8,078,222	8,721,362		1,270			2.670	2.724	MON	20,106	236,734	11/02/2016	10/01/2031	8,764,458	
3138LF-B3-1	FANNIE MAE		1.A	9,900,063	9,700,000	8,927,119	9,772,878		(15,042)			2.730	2.586	MON	22,803	268,488	08/22/2016	09/01/2031	8,860,984	
3138LF-BE-7	FANNIE MAE		1.A	12,152,838	12,004,656	11,110,258	12,030,153		(32,951)			2.610	2.512	MON	26,980	317,673	08/19/2016	09/01/2031	218,298	
3138LF-C6-3	FANNIE MAE		1.A	3,108,616	3,106,674	2,862,406	3,106,674					2.460	2.476	MON	6,581	77,486	08/18/2016	09/01/2031	57,228	
3138LF-DN-5	FANNIE MAE		1.A	11,224,279	11,163,230	10,766,041	11,163,230		(42)			2.470	2.458	MON	23,744	279,561	08/19/2016	09/01/2028	10,228,382	
3138LF-EC-8	FANNIE MAE		1.A	1,165,824	1,136,696	1,061,765	1,142,563		(5,773)			2.730	2.527	MON	2,672	31,463	08/19/2016	09/01/2031	20,695	
3138LF-EF-1	FANNIE MAE		1.A	11,022,750	10,800,000	9,941,345	10,881,022		(16,762)			2.730	2.586	MON	25,389	298,935	08/22/2016	09/01/2031	9,823,113	
3138LF-FV-5	FANNIE MAE		1.A	3,345,050	3,347,142	3,104,167	3,345,051		41			2.690	2.717	MON	7,753	91,289	10/18/2016	11/01/2031	61,027	
3138LF-H9-2	FANNIE MAE		1.A	4,779,454	4,776,468	4,591,385	4,776,468					2.380	2.397	MON	9,789	115,259	08/30/2016	10/01/2028	4,335,841	
3138LF-HF-8	FANNIE MAE		1.A	18,376,910	18,005,545	16,655,572	18,146,389		(29,579)			2.740	2.579	MON	42,483	500,204	08/29/2016	09/01/2031	14,500,916	
3138LF-HJ-0	FANNIE MAE		1.A	14,382,990	14,092,335	11,441,681	14,280,589		(11,307)			3.080	2.967	MON	37,376	440,072	08/16/2016	09/01/2046	286,357	
3138LF-J4-1	FANNIE MAE		1.A	12,451,625	12,200,000	11,287,822	12,293,201		(18,889)			2.640	2.496	MON	27,735	326,553	09/07/2016	10/01/2031	11,110,168	
3138LF-JR-0	FANNIE MAE		1.A	5,097,949	5,127,190	4,764,404	5,111,736		4,329			2.710	2.787	MON	11,965	140,877	11/08/2016	10/01/2031	93,338	
3138LF-JU-3	FANNIE MAE		1.A	9,464,778	9,310,572	8,064,102	9,395,514		(9,607)			2.840	2.738	MON	22,770	268,093	09/08/2016	10/01/2036	5,603,342	
3138LF-KH-0	FANNIE MAE		1.A	22,468,381	22,129,522	19,520,283	22,286,317		(21,925)			2.760	2.666	MON	52,595	619,258	09/06/2016	10/01/2034	14,982,710	
3138LF-LC-0	FANNIE MAE		1.A	1,913,279	1,897,271	1,828,888	1,897,847		(1,232)			2.480	2.439	MON	4,052	47,706	09/02/2016	10/01/2028	1,730,592	
3138LF-M4-7	FANNIE MAE		1.A	19,468,179	19,224,865	17,808,236	19,269,329		(55,204)			2.650	2.548	MON	43,870	516,535	09/08/2016	10/01/2031	350,776	
3138LF-MS-4	FANNIE MAE		1.A	24,232,960	23,627,505	22,009,969	23,765,971		(126,508)			2.770	2.546	MON	56,358	663,572	08/16/2016	10/01/2031	429,154	
3138LF-NK-0	FANNIE MAE		1.A	2,870,492	2,825,461	2,635,387	2,835,674		(11,047)			2.630	2.484	MON	6,399	75,342	09/08/2016	10/01/2031	51,195	
3138LF-Q3-5	FANNIE MAE		1.A	5,770,563	5,675,237	5,284,530	5,694,977		(20,935)			2.790	2.649	MON	13,635	160,538	09/16/2016	11/01/2031	102,872	
3138LF-QY-7	FANNIE MAE		1.A	5,671,840	5,578,145	5,194,122	5,597,547		(20,577)			2.790	2.649	MON	13,401	157,792	09/16/2016	11/01/2031	101,112	
3138LF-QZ-4	FANNIE MAE		1.A	6,109,124	6,008,205	5,594,575	6,029,104		(22,163)			2.790	2.649	MON	14,435	169,957	09/16/2016	11/01/2031	77,418	
3138LF-UJ-5	FANNIE MAE		1.A	5,437,102	5,358,400	5,291,659	5,358,400		(2,012)			2.470	2.386	MON	11,397	134,191	08/30/2016	10/01/2026	5,369,429	
3138LF-W3-8	FANNIE MAE		1.A	5,848,404	5,758,428	5,336,308	5,777,223		(20,438)			2.640	2.505	MON	13,091	154,134	09/26/2016	10/01/2031	102,419	
3138LF-XF-0	FANNIE MAE		1.A	720,303	719,853	690,538	719,853					2.410	2.427	MON	1,494	17,589	09/30/2016	12/01/2028	650,190	
3138LG-4K-9	FANNIE MAE		1.A	6,007,500	6,000,000	5,733,383	6,000,000					3.340	3.358	MON	17,257	203,183	12/08/2016	01/01/2032	6,016,700	
3138LG-E4-4	FANNIE MAE		1.A	15,062,609	15,719,000	15,187,060	15,557,188		42,179			2.700	3.036	MON	36,547	430,308	02/10/2017	12/01/2028	15,754,368	
3138LG-GD-2	FANNIE MAE		1.A	14,566,500	14,400,000	13,392,540	14,457,226		(13,265)			2.790	2.719	MON	34,596	407,340	11/04/2016	12/01/2031	13,141,556	
3138LG-QF-6	FANNIE MAE		1.A	428,355	421,895	403,909	424,536		(558)			3.295	3.174	MON	1,197	14,095	11/28/2016	01/01/2032	345,096	
3138LG-TL-0	FANNIE MAE		1.A	13,008,125	13,000,000	12,678,243	13,000,000					3.170	3.193	MON	35,486	417,824	12/06/2016	01/01/2029	13,034,342	
3138LG-XH-4	FANNIE MAE		1.A	8,927,813	8,900,000	8,561,332	8,900,902		(3,096)			3.470	3.474	MON	26,594	313,119	12/22/2016	02/01/2032	8,032,052	
3138LG-Y3-4	FANNIE MAE		1.A	589,738	586,439	550,165	587,025		(999)			3.330	3.295	MON	1,682	19,800	12/14/2016	01/01/2034	9,459	
3138LG-Y8-3	FANNIE MAE		1.A	2,161,793	2,139,066	2,058,911	2,142,536		(5,605)			3.470	3.389	MON	6,392	75,257	12/14/2016	02/01/2032	39,112	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3138LG-Z4-1	FANNIE MAE		1.A	1,433,879	1,429,857	1,365,976	1,430,105		(323)			3.590	3.592	MON	4,420	52,045	12/15/2016	01/01/2037	23,278	
3138LH-2G-8	FANNIE MAE		1.A	10,993,757	10,925,473	10,693,481	10,926,506		(3,134)			3.220	3.197	MON	30,294	356,686	03/21/2017	04/01/2029	9,895,189	
3138LH-4P-6	FANNIE MAE		1.A	16,878,410	16,784,000	15,954,958	16,798,672		(7,508)			3.290	3.280	MON	47,550	559,863	02/24/2017	04/01/2032	14,404,666	
3138LH-4U-5	FANNIE MAE		1.A	23,939,557	23,695,200	23,164,431	23,719,184		(21,323)			3.210	3.153	MON	65,498	771,180	03/27/2017	04/01/2029	23,758,585	
3138LH-6V-1	FANNIE MAE		1.A	6,840,324	6,702,093	6,413,651	6,732,228		(28,772)			3.410	3.246	MON	19,680	231,716	03/29/2017	05/01/2032	120,038	
3138LH-EL-4	FANNIE MAE		1.A	1,176,948	1,158,484	1,111,290	1,162,083		(4,201)			3.370	3.243	MON	3,362	39,583	01/10/2017	02/01/2032	18,433	
3138LH-H9-8	FANNIE MAE		1.A	4,514,543	4,423,312	4,041,011	4,488,110		(4,683)			3.890	3.766	MON	14,817	174,457	01/25/2017	02/01/2047	105,272	
3138LH-JA-3	FANNIE MAE		1.A	4,609,314	4,516,168	4,125,842	4,582,327		(4,782)			3.890	3.766	MON	15,128	178,119	01/25/2017	02/01/2047	107,482	
3138LH-JB-1	FANNIE MAE		1.A	4,480,081	4,389,546	4,010,163	4,453,849		(4,648)			3.890	3.766	MON	14,704	173,125	01/25/2017	02/01/2047	104,469	
3138LH-K2-9	FANNIE MAE		1.A	6,923,719	6,900,000	6,543,747	6,902,707		(2,471)			3.340	3.341	MON	19,845	233,661	01/31/2017	04/01/2032	6,919,205	
3138LH-K3-7	FANNIE MAE		1.A	5,719,594	5,700,000	5,405,704	5,702,237		(2,041)			3.340	3.341	MON	16,394	193,024	01/31/2017	04/01/2032	5,715,865	
3138LH-K5-2	FANNIE MAE		1.A	2,307,906	2,300,000	2,181,249	2,300,903		(824)			3.340	3.341	MON	6,615	77,887	01/31/2017	04/01/2032	2,306,402	
3138LH-MN-1	FANNIE MAE		1.A	4,259,466	4,227,758	3,983,488	4,230,490		(7,383)			3.170	3.127	MON	11,541	135,881	04/17/2017	05/01/2032	76,620	
3138LH-NA-8	FANNIE MAE		1.A	5,239,777	5,169,504	5,067,440	5,177,806		(5,753)			3.250	3.164	MON	14,467	170,342	02/09/2017	03/01/2029	4,708,698	
3138LH-T8-7	FANNIE MAE		1.A	12,884,000	12,800,000	12,707,499	12,811,026		(6,582)			3.400	3.384	MON	37,476	441,244	02/27/2017	06/01/2031	12,034,000	
3138LH-Y8-1	FANNIE MAE		1.A	44,347,500	43,800,000	40,062,773	44,097,104		(31,098)			3.640	3.585	MON	137,289	1,616,463	03/09/2017	04/01/2037	35,426,481	
3138LH-Z7-2	FANNIE MAE		1.A	20,563,059	20,499,000	19,507,281	20,502,240		(5,196)			3.390	3.395	MON	59,840	704,568	03/17/2017	05/01/2032	18,880,712	
3138LJ-4Z-0	FANNIE MAE		1.A	42,197,737	40,526,038	36,788,583	41,490,612		(135,419)			3.460	3.186	MON	120,745	1,421,676	09/22/2017	09/01/2037	23,787,765	
3138LJ-5A-4	FANNIE MAE		1.A	34,416,719	33,053,272	30,029,767	33,839,984		(110,449)			3.460	3.186	MON	98,480	1,159,527	09/22/2017	09/01/2037	19,401,439	
3138LJ-B3-3	FANNIE MAE		1.A	2,581,682	2,529,511	2,292,392	2,561,786		(3,303)			3.450	3.310	MON	7,515	88,480	04/13/2017	06/01/2037	1,538,036	
3138LJ-C8-1	FANNIE MAE		1.A	2,579,866	2,527,731	2,294,658	2,559,904		(3,349)			3.450	3.308	MON	7,509	88,418	04/13/2017	05/01/2037	1,518,196	
3138LJ-CB-4	FANNIE MAE		1.A	10,065,825	9,960,000	9,411,579	10,000,036		(8,318)			3.240	3.180	MON	27,788	327,186	04/20/2017	06/01/2032	9,986,892	
3138LJ-DD-9	FANNIE MAE		1.A	2,146,836	2,119,023	2,094,641	2,119,023		(1,146)			3.090	3.007	MON	5,638	66,387	04/13/2017	05/01/2027	2,124,480	
3138LJ-EH-9	FANNIE MAE		1.A	5,727,342	5,727,342	5,575,913	5,727,342					3.090	3.109	MON	15,240	179,433	05/02/2017	05/01/2029	4,944,573	
3138LJ-GP-9	FANNIE MAE		1.A	3,989,456	3,969,608	3,925,238	3,969,608					3.110	3.099	MON	10,631	125,169	04/26/2017	06/01/2027	3,822,185	
3138LJ-HP-8	FANNIE MAE		1.A	24,284,764	24,130,180	23,479,096	24,138,105		(14,785)			3.190	3.159	MON	66,284	780,444	05/02/2017	06/01/2029	23,064,209	
3138LJ-J2-7	FANNIE MAE		1.A	15,436,970	15,388,880	14,934,893	15,388,880		(1)			3.000	3.000	MON	39,755	468,078	06/13/2017	07/01/2029	13,310,349	
3138LJ-KN-9	FANNIE MAE		1.A	11,528,129	11,391,080	10,112,526	11,464,459		(8,059)			3.330	3.269	MON	32,664	384,591	05/30/2017	07/01/2037	6,834,603	
3138LJ-LK-4	FANNIE MAE		1.A	29,596,938	29,200,000	27,444,242	29,359,510		(30,328)			3.350	3.265	MON	84,234	991,786	05/15/2017	06/01/2032	29,281,517	
3138LJ-NE-6	FANNIE MAE		1.A	1,904,007	1,886,688	1,681,363	1,895,746		(1,070)			3.360	3.319	MON	5,459	64,273	10/30/2017	06/01/2037	735,240	
3138LJ-PL-8	FANNIE MAE		1.A	7,145,165	7,105,198	6,906,849	7,106,096		(2,457)			3.070	3.048	MON	18,783	221,159	04/21/2017	07/01/2029	6,382,932	
3138LJ-QB-9	FANNIE MAE		1.A	5,944,856	5,941,143	5,545,690	5,941,143					3.190	3.213	MON	16,320	192,155	05/24/2017	07/01/2032	4,566,805	
3138LJ-RZ-5	FANNIE MAE		1.A	2,809,625	2,800,000	2,763,729	2,800,000					2.990	2.991	MON	7,209	84,883	04/13/2017	06/01/2027	2,806,977	
3138LJ-XH-8	FANNIE MAE		1.A	1,609,000	1,600,000	1,513,105	1,602,725		(807)			3.290	3.271	MON	4,533	53,371	07/06/2017	08/01/2032	1,604,387	
3138LK-20-9	FANNIE MAE		1.A	3,083,640	3,035,265	2,942,253	3,045,925		(4,213)			3.170	3.049	MON	8,285	97,554	09/14/2017	10/01/2029	2,706,499	
3138LK-3Z-8	FANNIE MAE		1.A	20,650,175	20,345,000	19,052,268	20,460,786		(20,346)			3.170	3.088	MON	55,536	653,894	09/19/2017	10/01/2032	20,398,745	
3138LK-7D-3	FANNIE MAE		1.A	9,267,275	9,080,000	8,755,984	9,126,643		(16,011)			3.150	2.993	MON	24,630	289,993	09/14/2017	10/01/2029	9,103,835	
3138LK-AY-3	FANNIE MAE		1.A	4,916,445	4,817,093	4,581,142	4,841,944		(22,030)			3.330	3.154	MON	13,813	162,637	07/12/2017	08/01/2032	80,962	
3138LK-BX-4	FANNIE MAE		1.A	5,496,530	5,443,793	5,279,147	5,451,349		(4,948)			3.280	3.216	MON	15,376	181,036	07/14/2017	08/01/2029	4,729,856	
3138LK-D3-8	FANNIE MAE		1.A	15,791,715	15,772,000	13,789,961	15,772,000		(1,611)			3.320	3.343	MON	45,090	530,903	07/20/2017	08/01/2037	12,779,480	
3138LK-DE-4	FANNIE MAE		1.A	6,725,884	6,721,683	6,246,517	6,721,683					3.010	3.032	MON	17,422	205,133	08/10/2017	10/01/2032	5,282,033	
3138LK-EN-3	FANNIE MAE		1.A	3,277,950	3,389,567	3,176,705	3,327,158		9,247			3.240	3.589	MON	9,457	111,347	02/13/2019	08/01/2032	2,698,866	
3138LK-JT-5	FANNIE MAE		1.A	723,078	700,000	657,573	712,108		(1,788)			3.200	2.928	MON	1,929	22,711	06/19/2019	09/01/2032	701,867	
3138LK-K3-0	FANNIE MAE		1.A	10,064,955	9,928,439	9,773,958	9,928,860		(11,707)			3.110	3.022	MON	26,589	313,063	08/08/2017	09/01/2027	9,488,449	
3138LK-KV-8	FANNIE MAE		1.A	1,706,375	1,700,000	1,656,379	1,700,000		(139)			3.050	3.044	MON	4,465	52,570	08/08/2017	01/01/2029	1,704,321	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3138LK-LG-0	FANNIE MAE		1.A	619,781	600,000	563,634	610,378		(1,533)			3.200	2.928	MON	1,653	19,467	06/19/2019	09/01/2032	601,600	
3138LK-NN-3	FANNIE MAE		1.A	3,070,547	3,300,000	3,040,619	3,188,256		13,498			3.120	3.698	MON	8,866	104,390	06/21/2018	10/01/2032	3,141,304	
3138LK-NP-8	FANNIE MAE		1.A	2,233,125	2,400,000	2,211,359	2,315,896		10,171			3.120	3.718	MON	6,448	75,920	06/21/2018	10/01/2032	2,284,585	
3138LK-V7-9	FANNIE MAE		1.A	7,331,843	7,184,780	6,742,748	7,226,180		(34,342)			3.090	2.904	MON	19,118	225,093	09/11/2017	10/01/2032	120,498	
3138LL-BS-3	FANNIE MAE		1.A	4,960,665	4,957,566	4,621,648	4,957,566					3.130	3.149	MON	13,362	157,327	10/10/2017	12/01/2032	81,766	
3138LL-BY-0	FANNIE MAE		1.A	3,115,365	3,080,707	2,781,995	3,098,069		(2,309)			3.390	3.329	MON	8,993	105,887	10/12/2017	11/01/2035	2,069,953	
3138LL-D8-5	FANNIE MAE		1.A	9,528,500	9,475,202	8,856,110	9,478,266		(13,408)			3.140	3.114	MON	25,620	301,654	11/14/2017	12/01/2032	138,631	
3138LL-DS-1	FANNIE MAE		1.A	26,075,796	25,938,000	25,031,563	25,944,038		(13,796)			3.050	3.031	MON	68,123	802,097	09/21/2017	11/01/2029	25,191,839	
3138LL-GC-3	FANNIE MAE		1.A	4,900,752	4,871,825	4,708,785	4,873,136		(2,524)			3.040	3.017	MON	12,753	150,160	10/17/2017	12/01/2029	4,310,141	
3138LL-GD-1	FANNIE MAE		1.A	15,094,316	15,005,222	14,503,057	15,009,290		(7,781)			3.040	3.017	MON	39,280	462,494	10/17/2017	12/01/2029	13,275,235	
3138LL-KF-1	FANNIE MAE		1.A	5,450,016	5,419,531	5,090,215	5,421,881		(8,340)			3.180	3.150	MON	14,840	174,735	10/23/2017	11/01/2032	83,337	
3138LL-LC-7	FANNIE MAE		1.A	3,579,507	3,559,485	3,346,335	3,564,512		(1,599)			3.310	3.293	MON	10,146	119,455	10/26/2017	11/01/2032	2,536,011	
3138LL-QM-0	FANNIE MAE		1.A	2,323,980	2,299,547	2,153,710	2,308,871		(1,872)			3.135	3.072	MON	6,208	73,092	11/08/2017	12/01/2032	1,638,773	
3138LL-RD-9	FANNIE MAE		1.A	34,296,314	34,285,600	33,687,267	34,285,600					2.965	2.983	MON	87,538	1,030,687	11/10/2017	01/01/2028	30,360,431	
3138LL-WR-2	FANNIE MAE		1.A	14,411,719	14,190,000	13,265,765	14,291,365		(16,422)			3.210	3.108	MON	39,224	461,825	11/27/2017	12/01/2032	14,227,958	
3138LM-2Z-5	FANNIE MAE		1.A	4,826,740	4,791,552	4,750,359	4,791,900		(4,653)			3.460	3.396	MON	14,276	168,090	03/02/2018	04/01/2028	4,514,708	
3138LM-5A-7	FANNIE MAE		1.A	21,865,081	21,858,250	19,787,955	21,858,250					3.640	3.672	MON	68,513	806,691	03/22/2018	04/01/2038	12,918,161	
3138LM-5C-3	FANNIE MAE		1.A	5,762,615	5,760,815	5,210,772	5,760,815					3.640	3.671	MON	18,057	212,606	03/22/2018	05/01/2038	3,341,637	
3138LM-5D-1	FANNIE MAE		1.A	18,125,001	18,119,339	16,403,173	18,119,339					3.640	3.672	MON	56,794	668,704	03/22/2018	04/01/2038	10,708,476	
3138LM-5E-9	FANNIE MAE		1.A	16,758,434	16,753,198	15,166,426	16,753,198					3.640	3.672	MON	52,512	618,286	03/22/2018	04/01/2038	9,901,091	
3138LM-GE-7	FANNIE MAE		1.A	3,388,286	3,432,805	3,319,896	3,412,126		3,228			3.340	3.493	MON	9,873	116,248	03/06/2018	02/01/2030	2,451,139	
3138LM-HU-0	FANNIE MAE		1.A	5,009,375	5,000,000	4,464,387	5,001,659		(912)			3.630	3.651	MON	15,629	184,021	02/23/2018	03/01/2038	4,096,232	
3138LM-L8-4	FANNIE MAE		1.A	11,319,000	11,200,000	10,588,896	11,243,564		(8,672)			3.350	3.297	MON	32,309	380,411	01/29/2018	10/01/2032	11,030,708	
3138LM-M9-1	FANNIE MAE		1.A	8,880,666	8,853,000	8,194,847	8,855,919		(2,691)			3.310	3.316	MON	25,234	297,104	01/26/2018	03/01/2033	8,676,868	
3138LM-PD-9	FANNIE MAE		1.A	7,517,924	7,366,000	6,628,040	7,465,551		(7,324)			3.840	3.731	MON	24,357	286,783	03/23/2018	04/01/2038	7,389,571	
3138LM-PM-9	FANNIE MAE		1.A	37,817,813	37,700,000	35,153,534	37,712,049		(11,686)			3.420	3.427	MON	111,027	1,307,248	02/01/2018	03/01/2033	36,804,595	
3138LM-RD-7	FANNIE MAE		1.A	21,560,435	21,268,000	21,088,113	21,305,659		(35,984)			3.485	3.347	MON	63,825	751,484	02/07/2018	04/01/2028	21,329,766	
3138LM-RE-5	FANNIE MAE		1.A	14,847,014	14,627,600	14,504,609	14,655,689		(26,916)			3.465	3.311	MON	43,645	513,886	02/07/2018	03/01/2028	14,669,837	
3138LM-VN-0	FANNIE MAE		1.A	28,928,341	28,771,000	27,258,482	28,810,592		(13,003)			3.640	3.630	MON	90,181	1,061,810	02/22/2018	04/01/2033	25,603,856	
3138LM-VQ-3	FANNIE MAE		1.A	6,069,271	5,946,622	5,652,287	5,982,184		(30,376)			3.690	3.506	MON	18,895	222,478	02/22/2018	03/01/2033	101,335	
3138LM-W8-2	FANNIE MAE		1.A	17,935,322	17,835,000	17,287,910	17,843,726		(10,591)			3.230	3.206	MON	49,606	584,072	01/25/2018	03/01/2030	17,281,391	
3138LM-XW-8	FANNIE MAE		1.A	2,968,117	2,929,665	2,785,212	2,945,100		(2,789)			3.630	3.549	MON	9,158	107,824	03/01/2018	04/01/2033	1,943,542	
3138LN-4R-9	FANNIE MAE		1.A	3,218,000	3,200,000	3,080,009	3,206,833		(1,607)			3.770	3.753	MON	10,388	122,316	06/08/2018	08/01/2033	3,210,053	
3138LN-5Q-0	FANNIE MAE		1.A	12,005,516	11,932,800	11,546,857	11,955,635		(6,013)			3.810	3.794	MON	39,150	460,954	06/12/2018	08/01/2033	10,772,798	
3138LN-6E-6	FANNIE MAE		1.A	3,231,154	3,229,135	3,222,388	3,229,135					3.920	3.951	MON	10,900	128,340	06/12/2018	07/01/2034	2,428,781	
3138LN-6F-3	FANNIE MAE		1.A	1,140,407	1,139,695	1,137,314	1,139,695					3.920	3.951	MON	3,847	45,297	06/12/2018	07/01/2034	857,217	
3138LN-HF-1	FANNIE MAE		1.A	7,906,955	7,902,017	7,597,126	7,902,285					3.680	3.705	MON	25,041	294,833	05/14/2018	06/01/2033	132,410	
3138LN-MS-7	FANNIE MAE		1.A	9,528,965	9,475,665	9,355,739	9,479,361		(5,446)			3.750	3.727	MON	30,598	360,273	05/01/2018	06/01/2030	8,348,436	
3138LN-RX-1	FANNIE MAE		1.A	8,620,551	8,583,000	8,268,496	8,590,417		(3,207)			3.790	3.791	MON	28,012	329,814	05/15/2018	06/01/2033	8,610,108	
3138LN-T8-4	FANNIE MAE		1.A	9,407,823	9,355,200	9,068,503	9,369,492		(4,355)			3.840	3.830	MON	30,935	364,229	05/17/2018	07/01/2033	8,634,488	
3138LN-UE-9	FANNIE MAE		1.A	2,003,438	2,000,000	1,830,134	2,000,462		(347)			3.920	3.945	MON	6,751	79,489	05/18/2018	06/01/2038	1,653,747	
3138LN-V8-1	FANNIE MAE		1.A	4,324,188	4,300,000	4,273,397	4,300,000		(2,475)			3.810	3.767	MON	14,108	166,105	05/23/2018	07/01/2028	4,313,653	
3138LN-VB-4	FANNIE MAE		1.A	5,493,192	5,466,500	5,381,425	5,466,808		(2,817)			3.730	3.719	MON	17,558	206,732	06/13/2018	07/01/2030	5,483,492	
3138LN-ZP-9	FANNIE MAE		1.A	12,149,270	12,040,157	11,606,514	12,059,923		(25,828)			3.750	3.690	MON	38,880	457,777	06/01/2018	07/01/2033	200,421	
3138LN-ZR-5	FANNIE MAE		1.A	3,316,113	3,300,000	3,248,642	3,300,032		(1,670)			3.730	3.720	MON	10,599	124,800	06/13/2018	07/01/2030	3,310,258	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3138LP-BF-2	FANNIE MAE		1.A	1,709,563	1,700,000	1,616,265	1,703,463		(854)			3.730	3.713	MON	5,460	64,291	06/20/2018	07/01/2033	1,705,284	
3138LV-UW-1	FANNIE MAE		1.A	60,132	57,915	59,696	60,010		(78)			6.280	5.410	MON	303	3,927	07/23/2012	06/01/2042	96	
3138MA-CS-5	FANNIE MAE		1.A	46,767	46,650	44,587	46,767		(11)			3.500	3.408	MON	136	1,633	02/08/2013	09/01/2042	34	
3138WF-EB-8	FANNIE MAE		1.A	1,873,254	1,781,202	1,694,093	1,873,254		(8,669)			3.500	2.347	MON	5,195	62,342	11/09/2016	07/01/2045	180	
3138WF-FA-9	FANNIE MAE		1.A	992,004	1,031,865	1,014,833	1,004,103		14,404			3.000	4.443	MON	2,580	30,956	11/29/2022	08/01/2030	562	
3138WG-QR-8	FANNIE MAE		1.A	2,550,976	2,425,891	2,300,744	2,550,976		(9,442)			3.500	2.211	MON	7,076	84,906	11/09/2016	03/01/2046	92	
3138WJ-EU-8	FANNIE MAE		1.A	1,299,814	1,261,047	1,221,119	1,279,472		(7,483)			2.500	1.785	MON	2,627	31,526	11/15/2016	11/01/2031	666	
3138YF-RH-9	FANNIE MAE		1.A	152,721	161,794	157,574	156,606		2,632			2.500	4.449	MON	337	4,045	11/29/2022	01/01/2030	885	
3138YN-LW-5	FANNIE MAE		1.A	119,115	126,477	122,710	122,271		2,027			2.500	4.449	MON	263	3,162	11/29/2022	08/01/2030	353	
3138YY-CV-3	FANNIE MAE		1.A	1,454,774	1,383,286	1,315,922	1,454,774		(5,587)			3.500	2.294	MON	4,035	48,415	11/09/2016	09/01/2045	150	
31392A-4G-0	FANNIE MAE		1.B FE	52,958	53,359	54,015	53,092		146			6.000	6.092	MON	267	3,202	10/29/2008	12/25/2031		
31392B-NR-3	FANNIE MAE		1.B FE	459,690	464,240	482,689	461,638		857			6.000	6.075	MON	2,321	27,854	11/29/2022	01/25/2032	9	
31392E-6F-2	FANNIE MAE		1.B FE	5,388	5,323	5,481	5,349		(11)			5.500	5.144	MON	24	293	03/04/2009	11/25/2032		
31392J-AQ-2	FANNIEMAE WHOLE LOAN	CF	1.B FE	877,573	883,039	894,482	878,518		733			5.900	5.944	MON	4,342	52,099	09/17/2008	07/25/2042	2,509	
31392W-6N-5	FREDDIE MAC		1.B FE	4,624	4,793	4,954	4,716		39			5.500	6.102	MON	22	264	05/22/2007	10/15/2032		
31393A-CF-2	FANNIE MAE		1.B FE	435,695	448,713	445,554	442,980		1,958			4.000	4.403	MON	1,496	17,949	06/01/2010	04/25/2033	1,405	
31393B-KW-4	FANNIE MAE	CF	1.B FE	638,584	650,579	645,999	645,169		1,762			4.000	4.225	MON	2,169	26,023	06/28/2010	05/25/2033	2,036	
31393X-VK-0	FANNIEMAE WHOLE LOAN		1.B FE	1,305,009	1,303,864	1,341,214	1,302,371					5.500	5.450	MON	5,976	71,713	11/29/2022	05/25/2034	2,079	
31393Y-W3-5	FANNIEMAE WHOLE LOAN	CF	1.B FE	5,020,871	5,160,881	5,369,509	5,061,479		31,686			5.500	6.209	MON	23,654	283,848	11/29/2022	07/25/2034	1,241	
31394A-AP-1	FANNIE MAE	CF	1.B FE	4,072,511	3,843,562	4,031,666	3,910,403		(22,197)			6.000	5.237	MON	19,218	230,614	06/04/2009	07/25/2034	38	
31394E-QY-7	FANNIE MAE		1.B FE	417,628	419,524	455,039	417,610		46			6.000	6.012	MON	2,098	24,372	12/12/2008	07/25/2035	1	
31394F-CP-8	FANNIE MAE		1.B FE	674,647	669,038	686,575	676,095		(906)			5.250	4.809	MON	2,927	35,124	04/30/2010	09/25/2035	1,980	
31394J-VT-1	FREDDIE MAC		1.B FE	1,239,347	1,204,103	1,243,431	1,249,633		(8,510)			5.500	4.396	MON	5,519	66,226	03/31/2010	05/15/2033	78	
31394K-PR-9	FREDDIE MAC		1.B FE	33,242	35,119	36,619	32,299		657			5.500	8.095	MON	161	1,932	05/18/2007	10/15/2033		
31394P-B4-4	FREDDIE MAC		1.B FE	328,742	310,186	320,790	333,838		(5,164)			5.500	3.459	MON	1,422	17,060	06/15/2010	01/15/2034		
31394R-LM-9	FREDDIE MAC		1.B FE	218,314	207,301	214,421	220,646		(2,393)			5.500	3.766	MON	950	11,402	04/21/2010	02/15/2034	4	
31394U-CC-4	FANNIE MAE	CF	1.B FE	1,179,595	1,213,879	1,216,392	1,175,954		9,515			5.500	7.617	MON	5,564	66,763	11/29/2022	10/25/2035	55	
31394U-QD-7	FANNIE MAE		1.B FE	490,253	492,458	502,156	489,845		373			5.000	5.059	MON	2,052	24,623	04/07/2010	11/25/2035		
31394V-M7-2	FANNIE MAE		1.B FE	389,460	368,647	385,634	393,185		(4,187)			5.500	3.682	MON	1,690	20,276	05/14/2010	03/25/2036		
31394V-SN-1	FANNIE MAE FNMA_05-118	CF	1.B FE	1,763,219	1,606,240	1,687,782	1,795,977		(35,153)			6.000	3.282	MON	8,031	96,374	04/01/2011	01/25/2036	1	
31395B-AE-3	FANNIE MAE		1.B FE	17,581	17,761	18,562	17,534		42			5.500	5.797	MON	81	977	04/30/2010	03/25/2036		
31395K-ND-1	FREDDIE MAC		1.B FE	285,294	307,581	310,805	277,785		5,706			4.500	7.436	MON	1,153	13,841	03/10/2009	05/15/2034	3	
31395M-LP-2	FREDDIE MAC		1.B FE	987,602	1,036,409	1,074,528	969,056		11,720			5.500	7.576	MON	4,750	57,002	05/18/2007	02/15/2035	2	
31395N-B7-1	FANNIE MAE		1.B FE	11,538	10,973	11,336	11,163		(61)			5.500	4.760	MON	50	604	08/26/2009	07/25/2036	10,973	
31395P-FF-4	FREDDIE MAC		1.B FE	10,944	11,287	11,730	11,158		32			5.500	5.835	MON	52	621	04/09/2007	03/15/2035		
31395V-2K-4	FREDDIE MAC		1.B FE	44,962	50,603	50,872	43,754		1,752			4.500	8.557	MON	190	2,277	06/23/2009	06/15/2035	1	
31396C-JP-6	FREDDIE MAC FHLMC_3047		1.B FE	16,732	15,616	16,161	16,861		(282)			5.500	3.325	MON	72	859	03/28/2011	10/15/2035	15,616	
31396E-XX-9	FREDDIE MAC		1.B FE	3,937	4,025	4,213	3,977		12			5.500	5.844	MON	18	221	04/18/2007	11/15/2035	3	
31396H-AL-3	FREDDIE MAC REFERENCE REMIC		1.B FE	10,737	10,643	11,087	10,763		(19)			5.500	5.150	MON	49	585	01/21/2009	02/15/2036		
31396K-NE-8	FANNIE MAE		1.B FE	25,168	24,712	25,671	24,816		(39)			5.500	5.229	MON	113	1,359	01/29/2009	08/25/2036	24,712	
31396K-WL-2	FANNIE MAE		1.B FE	305,608	293,374	309,256	309,297		2,568			6.000	4.516	MON	1,467	17,602	04/27/2009	07/25/2036		
31396N-CE-4	FREDDIE MAC		1.B FE	19,166	18,785	19,477	19,243		(85)			5.500	4.770	MON	86	1,033	04/06/2010	04/15/2036	18,785	
31396Q-DF-3	FANNIE MAE	CF	1.B FE	852,091	834,335	869,185	844,179		1,583			5.500	5.115	MON	3,824	45,888	06/25/2009	07/25/2039	1,283	
31396Q-G7-8	FANNIE MAE		1.B FE	43,385	42,303	44,434	43,109		(217)			5.500	4.906	MON	194	2,327	04/30/2010	09/25/2039	71	
31396Q-R6-8	FANNIE MAE		1.B FE	349,951	341,000	339,850	343,973		(520)			5.000	4.786	MON	1,421	17,050	12/01/2009	09/25/2039	1,880	
31396T-BN-2	FREDDIE MAC		1.B FE	23,356	22,337	23,267	22,755		(111)			5.500	4.813	MON	102	1,229	05/13/2009	06/15/2036		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31396U-AR-1	FREDDIE MAC		1.B FE	610,520	609,083	649,388	609,083					6.000	5.938	MON	3,045	36,545	12/03/2008	07/15/2036	9	
31396U-LP-3	FREDDIE MAC FHLMC_31		1.B FE	23,615	21,618	22,565	22,516		(261)			5.500	4.181	MON	99	1,189	04/19/2011	07/15/2036		
31396V-2L-1	FANNIE MAE BENCHMARK REMIC		1.B FE	567,942	541,350	567,848	575,861		(6,313)			5.500	3.829	MON	2,481	29,774	06/03/2010	06/25/2037		
31396V-EQ-7	FANNIE MAE		1.B FE	450,027	440,792	456,728	451,948		(995)			5.500	4.579	MON	2,020	24,244	04/30/2010	04/25/2037		
31396W-6B-7	FANNIE MAE		1.B FE	96,935	96,803	102,291	96,803					6.000	5.916	MON	484	5,808	12/12/2007	08/25/2037		
31396W-T4-8	FANNIE MAE		1.B FE	256,277	242,708	256,278	249,933		(2,060)			6.000	5.028	MON	1,214	14,562	04/30/2010	08/25/2037	18	
31396W-UL-8	FANNIE MAE		1.B FE	123,192	125,990	131,093	124,147		465			5.500	5.800	MON	577	6,929	04/30/2010	07/25/2037	255	
31396X-N2-6	FANNIE MAE		1.B FE	138,665	134,292	140,641	139,757		(993)			6.000	4.965	MON	671	8,058	04/30/2010	08/25/2037	211	
31396Y-3Z-3	FANNIE MAE		1.B FE	131,172	136,727	143,544	133,157		1,365			5.500	6.143	MON	627	7,520	03/03/2008	04/25/2038	257	
31396Y-VR-0	FANNIE MAE		1.B FE	312,734	333,425	350,279	309,346		1,342			5.500	7.544	MON	1,528	18,338	03/04/2008	03/25/2038	70	
31397B-5W-7	FREDDIE MAC		1.B FE	562,351	528,703	558,954	541,120		(2,571)			6.000	5.220	MON	2,644	31,722	04/30/2010	09/15/2036	60	
31397C-3Q-0	FREDDIE MAC		1.B FE	18,422	17,618	18,323	18,023		(87)			5.500	4.773	MON	81	969	05/13/2009	10/15/2036		
31397F-CE-0	FREDDIE MAC		1.B FE	23,840	25,353	26,564	23,221		169			5.500	8.445	MON	116	1,394	05/22/2007	02/15/2037	90	
31397F-VQ-2	FREDDIE MAC		1.B FE	15,845	16,335	17,062	16,129		51			5.500	5.821	MON	75	898	04/13/2007	03/15/2037		
31397F-Y3-0	FREDDIE MAC		1.B FE	31,104	30,354	31,980	30,676		(72)			5.500	5.121	MON	139	1,669	03/10/2009	03/15/2037		
31397G-CW-8	FREDDIE MAC		1.B FE	3,380	3,862	3,977	3,586		124			5.000	7.218	MON	16	193	06/13/2007	04/15/2037	3,862	
31397H-B9-8	FREDDIE MAC		1.B FE	59,919	56,348	58,929	57,888		(415)			5.500	4.664	MON	258	3,099	11/23/2009	05/15/2037		
31397H-GR-3	FREDDIE MAC		1.B FE	237,270	229,436	236,857	239,598		(3,341)			6.000	4.928	MON	1,147	13,766	04/07/2009	05/15/2037	208	
31397H-VU-9	FREDDIE MAC		1.B FE	205,693	201,474	206,391	204,457		(439)			5.000	4.540	MON	839	10,074	04/02/2009	06/15/2037	3	
31397H-XJ-2	FREDDIE MAC		1.B FE	35,934	34,892	36,269	36,184		(201)			5.500	4.462	MON	160	1,919	03/30/2009	06/15/2037	54	
31397H-YB-8	FREDDIE MAC	CF	1.B FE	2,177,566	2,049,030	2,173,611	2,094,532		(9,587)			6.000	5.298	MON	10,245	122,942	02/12/2009	06/15/2037	30	
31397J-FW-9	FREDDIE MAC		1.B FE	357,552	349,939	370,627	360,301		(700)			6.000	5.248	MON	1,750	20,996	01/28/2009	06/15/2037	675	
31397J-JL-9	FREDDIE MAC		1.B FE	64,087	64,490	68,138	64,196		27			5.900	5.960	MON	317	3,805	12/12/2007	06/15/2037	165	
31397J-V2-7	FREDDIE MAC		1.B FE	221,875	218,479	231,243	222,696		(1,864)			6.000	5.474	MON	1,092	13,109	01/29/2009	07/15/2037	34	
31397J-ZH-0	FREDDIE MAC		1.B FE	165,802	163,820	168,691	164,835		(252)			5.000	4.752	MON	683	8,191	05/04/2009	07/15/2037	22	
31397K-VC-2	FREDDIE MAC		1.B FE	62,939	63,057	66,799	62,939		21			6.000	5.993	MON	315	3,783	12/09/2008	10/15/2037	21	
31397K-X5-5	FREDDIE MAC		1.B FE	18,506	18,622	19,735	18,526		8			6.000	6.072	MON	93	1,117	12/13/2007	10/15/2037	14	
31397L-GC-7	FANNIE MAE		1.B FE	106,033	117,009	116,363	107,819		774			5.000	6.776	MON	488	5,850	04/16/2008	04/25/2048		
31397M-BD-8	FANNIE MAE		1.B FE	109,530	106,501	109,825	107,904		(744)			5.500	4.795	MON	488	5,858	08/25/2009	07/25/2038	209	
31397M-J2-4	FANNIE MAE		1.B FE	31,222	31,598	33,336	31,258		36			6.500	6.700	MON	171	2,054	11/25/2008	02/25/2037	68	
31397M-QY-6	FANNIE MAE		1.B FE	108,639	107,375	108,529	107,497		(242)			6.000	5.513	MON	537	6,442	11/29/2022	09/25/2028	196	
31397M-XK-8	FANNIE MAE		1.B FE	154,157	149,655	159,482	152,091		(616)			6.000	5.416	MON	748	8,979	02/27/2009	09/25/2038	1	
31397N-D9-3	FANNIE MAE		1.B FE	5,327,339	5,314,789	5,343,271	5,314,789					5.000	4.900	MON	22,145	258,680	09/01/2009	05/25/2039		
31397N-M2-8	FANNIE MAE		1.B FE	587,456	555,989	582,802	582,106		(4,582)			6.000	4.735	MON	2,780	33,359	05/07/2009	06/25/2039	171	
31397N-SC-0	FANNIE MAE		1.B FE	526,152	530,744	517,365	526,152		535			4.122	4.293	MON	1,832	22,778	04/30/2010	04/25/2039		
31397P-6R-6	FREDDIE MAC		1.B FE	21,370	21,750	22,667	21,370		24			5.500	5.929	MON	100	1,196	04/30/2010	11/15/2037	9	
31397P-EQ-9	FREDDIE MAC		1.B FE	29,312	31,266	32,859	30,304		204			5.500	6.423	MON	143	1,720	03/06/2008	11/15/2037		
31397P-KG-4	FREDDIE MAC		1.B FE	5,481	5,796	6,023	5,620		91			5.500	6.350	MON	27	319	12/13/2007	11/15/2037	3	
31397P-UP-3	FREDDIE MAC		1.B FE	269,136	267,262	280,392	268,432		(390)			6.000	5.824	MON	1,336	16,036	04/30/2010	01/15/2038	536	
31397P-WJ-5	FREDDIE MAC		1.B FE	129,701	130,167	135,639	129,567		38			5.500	5.568	MON	597	7,159	02/27/2009	01/15/2038	174	
31397R-B2-1	FREDDIE MAC	CF	1.B FE	1,369	1,369	1,366	1,369		2			6.000	5.916	MON	7	82	11/29/2022	01/15/2026	1,376	
31397S-C7-7	FANNIE MAE FNMA_11-36		1.B FE	2,182,704	2,058,786	2,068,730	2,189,635		(8,410)			4.500	2.910	MON	7,720	92,645	08/22/2011	11/25/2040	1	
31397T-6Z-0	FREDDIE MAC		1.B FE	509,321	503,976	544,168	508,658		(1,189)			6.500	6.145	MON	2,730	32,759	11/20/2008	03/15/2037	1	
31397T-MV-1	FREDDIE MAC		1.B FE	12,263	12,324	12,435	12,272		8			5.000	5.063	MON	51	616	12/16/2008	05/15/2038	10	
31397U-VC-0	FANNIE MAE FNMA_11-59		1.B FE	2,358,927	2,168,505	2,152,245	2,209,484		(14,316)			4.000	3.202	MON	7,228	86,740	05/14/2012	07/25/2041		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31397W-5E-1	FREDDIE MAC		1.B FE	143,078	140,144	143,620	142,265		(360)			5.000	4.586	MON	584	7,007	04/03/2009	06/15/2038	5	
31397W-QQ-1	FREDDIE MAC		1.B FE	32,101	32,915	34,329	32,101		60			5.500	6.383	MON	151	1,810	08/19/2008	07/15/2038	7	
31397Y-4Z-1	FREDDIE MAC		1.B FE	139,340	139,511	142,901	139,406		1			6.000	5.953	MON	698	8,371	10/16/2008	08/15/2038	416	
31397Y-5B-3	FREDDIE MAC		1.B FE	95,250	97,756	98,581	97,038		541			5.000	5.530	MON	407	4,888	02/27/2009	08/15/2028	1,722	
31397Y-6P-1	FREDDIE MAC		1.B FE	265,244	265,576	268,458	265,244		145			5.500	5.462	MON	1,217	14,607	11/29/2022	08/15/2028	167	
31397Y-C3-3	FREDDIE MAC		1.B FE	145,937	145,069	152,593	146,015		(168)			6.000	5.667	MON	725	8,704	12/12/2008	09/15/2038	1	
31397Y-U4-1	FREDDIE MAC		1.B FE	302,570	332,169	333,346	308,279		6,522			4.500	6.361	MON	1,246	14,948	03/09/2009	01/15/2039	340	
31397Y-WD-9	FREDDIE MAC	CF	1.B FE	801,248	805,378	776,429	801,248		685			3.687	3.791	MON	2,458	29,654	02/10/2009	06/15/2038	96	
31398C-B2-3	FREDDIE MAC	CF	1.B FE	756,237	771,092	789,381	761,974		1,334			5.000	5.264	MON	3,213	38,555	06/08/2009	03/15/2039	1,294	
31398C-UU-0	FREDDIE MAC		1.B FE	743,236	709,110	734,104	717,283		(2,303)			5.500	5.035	MON	3,250	39,001	04/07/2010	05/15/2039	70	
31398C-VF-2	FREDDIE MAC		1.B FE	100,137	105,318	106,193	101,802		454			4.500	5.347	MON	395	4,739	04/07/2010	05/15/2039	288	
31398E-R6-3	FREDDIE MAC	CF	1.B FE	1,262,189	1,267,253	1,298,618	1,263,685		612			5.000	5.027	MON	5,280	63,363	04/30/2010	05/15/2036	2	
31398E-WW-0	FREDDIE MAC	CF	1.B FE	674,258	704,134	692,150	695,961		3,288			4.000	4.508	MON	2,347	28,165	11/29/2022	07/15/2039		
31398F-GZ-8	FANNIE MAE		1.B FE	32,126	31,357	32,965	31,948		(214)			5.500	4.927	MON	144	1,725	04/30/2010	10/25/2039	23	
31398F-H9-5	FANNIE MAE		1.B FE	592,937	597,299	602,799	595,104		988			4.500	4.547	MON	2,240	26,878	09/28/2009	11/25/2039	597,299	
31398F-L2-5	FANNIE MAE		1.B FE	2,423,523	2,444,140	2,506,379	2,432,396		1,491			5.000	5.042	MON	10,184	122,207	04/07/2010	11/25/2039		
31398F-LS-8	FANNIE MAE		1.B FE	1,672,625	1,685,791	1,731,297	1,677,707		1,452			5.000	5.040	MON	7,024	84,290	04/07/2010	10/25/2039		
31398F-LY-5	FANNIE MAE		1.B FE	293,277	308,074	310,066	303,293		1,885			4.500	5.037	MON	1,155	13,863	04/07/2010	10/25/2039	74	
31398G-EZ-8	FANNIE MAE		1.B FE	296,949	300,213	302,483	297,980		255			4.500	4.623	MON	1,126	13,510	01/26/2010	12/25/2039	54	
31398J-HF-3	FREDDIE MAC		1.B FE	1,237,470	1,247,866	1,283,168	1,242,405		1,061			5.000	5.067	MON	5,199	62,393	04/07/2010	08/15/2039		
31398K-BU-3	FREDDIE MAC		1.B FE	1,291,676	1,308,021	1,291,954	1,300,041		727			5.000	5.085	MON	5,450	65,401	04/07/2010	10/15/2039		
31398L-BV-9	FHLMC_3597D		1.B FE	1,977,439	1,988,000	2,036,441	1,982,146		358			5.000	5.027	MON	8,283	99,400	01/13/2010	11/15/2039	2,395	
31398L-PL-6	FREDDIE MAC	CF	1.B FE	1,361,211	1,378,070	1,411,711	1,358,337		2,772			5.000	5.382	MON	5,742	68,904	04/30/2010	04/15/2036	7	
31398L-PM-4	FREDDIE MAC		1.B FE	267,208	270,937	277,551	266,607		605			5.000	5.431	MON	1,129	13,547	04/30/2010	04/15/2036	1	
31398M-CZ-7	FANNIE MAE		1.B FE	186,657	187,298	188,612	186,685		91			4.500	4.508	MON	702	8,428	06/08/2010	10/25/2039	45	
31398M-SC-1	FANNIE MAE		1.B FE	1,048,739	1,074,727	1,083,623	1,043,360		2,721			4.500	5.441	MON	4,030	48,363	06/01/2010	03/25/2040		
31398M-WA-0	FANNIE MAE		1.B FE	661,970	624,938	639,478	638,514		(3,192)			5.000	4.325	MON	2,604	31,247	05/26/2010	03/25/2040		
31398M-X5-0	FNMA_10-31		1.B FE	267,126	258,718	261,037	260,735		(882)			4.500	4.146	MON	970	11,642	08/25/2010	04/25/2040		
31398N-CL-6	FNMA_10-98		1.B FE	149,079	138,799	142,039	144,888		(1,592)			5.000	3.858	MON	578	6,940	09/09/2010	09/25/2040	2	
31398N-MR-2	FNMA_10-114		1.B FE	904,388	807,715	845,415	848,538		(4,699)			6.000	4.003	MON	4,039	48,463	01/27/2011	10/25/2040	807,715	
31398N-UB-8	FANNIE MAE FNMA_10-118		1.B FE	3,301,480	2,975,982	2,992,314	3,070,588		(21,711)			4.500	3.541	MON	11,160	133,919	03/29/2012	03/25/2040		
31398N-XS-8	FNMA_10-111		1.B FE	86,410	77,748	81,184	83,661		(333)			5.500	3.684	MON	356	4,276	09/23/2010	10/25/2040	2	
31398P-5L-9	FANNIE MAE FNMA_10-49	CF	1.B FE	887,181	887,420	892,429	887,142		46			4.500	4.421	MON	3,328	39,934	06/21/2011	05/25/2040		
31398P-HU-6	FANNIE MAE		1.B FE	32,121	32,313	33,238	32,154		19			5.000	5.052	MON	135	1,616	03/10/2010	04/25/2040	43	
31398P-RM-3	FNMA_10-42		1.B FE	105,517	99,544	98,864	102,487		(1,420)			5.000	4.127	MON	415	4,977	09/13/2010	05/25/2040	11	
31398P-XV-6	FANNIE MAE		1.B FE	1,438,749	1,574,943	1,583,691	1,403,176		27,551			4.500	8.107	MON	5,906	70,872	04/26/2010	05/25/2040	62	
31398Q-4X-2	FREDDIE MAC		1.B FE	842,498	886,190	895,024	858,973		2,735			4.500	5.540	MON	3,323	39,879	05/20/2010	02/15/2035	1	
31398Q-CU-9	FANNIE MAE		1.B FE	3,750,316	3,718,798	3,842,164	3,734,703		(1,250)			5.000	4.876	MON	15,495	185,940	05/11/2010	05/15/2040	233	
31398Q-UH-8	FREDDIE MAC FHLMC_3747		1.B FE	751,911	709,455	700,497	729,666		(3,607)			4.000	3.376	MON	2,365	28,378	01/10/2017	10/15/2040	217	
31398R-EW-1	FANNIE MAE FNMA_10-66	CF	1.B FE	2,870,731	2,486,154	2,504,922	2,693,304		(14,420)			4.500	2.331	MON	9,323	111,877	10/24/2012	06/25/2040		
31398R-KL-8	FNMA_10-55		1.B FE	35,788	33,802	34,595	34,809		(8)			5.000	4.314	MON	141	1,690	07/27/2010	06/25/2040		
31398R-N5-0	FANNIE MAE	CF	1.B FE	6,047,566	6,092,016	6,039,896	6,034,178		3,613			5.000	5.139	MON	25,383	304,601	05/24/2010	06/25/2040	659	
31398R-QK-4	FNMA_10-61		1.B FE	64,674	60,977	62,390	62,728		(425)			5.000	4.187	MON	254	3,049	09/13/2010	06/25/2040	3	
31398T-3G-4	FNMA_10-99	CF	1.B FE	720,490	655,923	650,881	662,082		(7,663)			5.000	3.542	MON	2,733	32,796	09/23/2010	01/25/2040	15,632	
31398T-GJ-4	FANNIE MAE		1.B FE	1,849,201	1,882,138	1,900,846	1,865,991		2,017			4.500	4.613	MON	7,058	84,696	06/08/2010	07/25/2040	29	
31398V-FA-9	FREDDIE MAC		1.B FE	450,945	436,777	454,357	453,664		(2,538)			5.500	4.271	MON	2,002	24,023	03/31/2010	08/15/2036	4	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31398W-4N-1	FREDDIE MAC		1.B FE	271,319	263,884	274,505	272,757		(1,334)			5.500	4.419	MON	1,209	14,514	01/24/2011	08/15/2036	3	
31398W-B8-6	FREDDIE MAC		1.B FE	195,161	192,597	198,598	191,740		392			4.661	4.893	MON	735	8,475	11/29/2022	12/15/2036	1	
31398W-Q8-0	FHLMC_36-39		1.B FE	363,304	325,924	328,659	349,128		(5,071)			4.500	1.762	MON	1,222	14,667	04/11/2012	02/15/2040	850	
31398W-S8-8	FREDDIE MAC		1.B FE	362,244	379,608	372,534	369,798		41			4.500	5.007	MON	1,424	17,082	02/25/2010	02/15/2040	23	
31400L-5Y-6	FANNIE MAE		1.A	31,406	31,972	32,900	31,708		8			6.358	6.467	MON	169	2,233	11/29/2022	06/01/2037	110	
31402D-N3-0	FANNIE MAE		1.A	30,878	30,491	31,424	30,831		(47)			6.553	6.079	MON	167	2,144	11/03/2004	10/01/2034	210	
31402R-CV-9	FNMA POOL-735484		1.A	121,317	128,198	131,647	121,474		1,343			5.000	6.764	MON	534	6,410	11/11/2008	05/01/2035	268	
31403C-6L-0	FNMA FN745275		1.A	90,447	87,398	89,859	90,447		(484)			5.000	3.612	MON	364	4,370	11/10/2009	02/01/2036	112	
31403D-FV-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION		1.A	9,553	8,897	9,152	9,493		(654)			6.165	4.216	MON	51	612	11/24/2010	04/01/2036	35	
31404F-AR-4	FANNIE MAE		1.A	20,823	20,758	21,312	20,814		(29)			6.810	6.545	MON	118	1,401	08/24/2004	03/01/2034	149	
31405D-DQ-7	FANNIE MAE		1.A	65,560	65,410	67,178	65,501		(34)			6.286	6.102	MON	343	4,578	07/20/2004	07/01/2034	317	
31405F-UE-0	FANNIE MAE		1.A	64,125	63,230	65,614	64,099		(99)			6.428	5.879	MON	339	4,481	11/08/2004	10/01/2034	353	
31405J-PN-8	FANNIE MAE		1.A	18,797	18,455	18,887	18,795		(71)			6.233	5.536	MON	96	1,247	11/03/2004	09/01/2034	116	
31405U-PK-9	FANNIE MAE		1.A	57,485	56,523	57,751	56,523					5.834	5.722	MON	275	3,423	11/03/2004	11/01/2034	364	
31407F-6A-3	FNMA POOL-829865		1.A	498	494	506	496		(1)			5.500	5.181	MON	2	27	08/09/2005	07/01/2035	1	
31409L-EE-1	FANNIE MAE		1.A	1,069,377	1,029,868	1,027,825	1,035,121		(4,050)			5.830	5.292	MON	5,003	60,041	11/29/2022	03/01/2029	29,238	
31409L-N5-0	FANNIE MAE		1.A	753,176	733,910	731,977	741,208		(1,234)			5.820	5.551	MON	3,559	42,714	04/03/2007	03/01/2037	7,573	
3140FB-WF-3	FANNIE MAE		1.A	1,584,524	1,537,091	1,486,983	1,558,325		(8,605)			2.500	1.828	MON	3,202	38,427	11/15/2016	11/01/2031	5,483	
3140HR-6D-0	FANNIE MAE		1.A	4,174,313	4,100,000	4,026,094	4,140,401		(5,315)			4.140	4.014	MON	14,617	172,098	10/19/2018	12/01/2033	4,114,145	
3140HR-EP-4	FANNIE MAE		1.A	2,015,625	2,000,000	1,920,796	2,005,946		(1,157)			3.760	3.732	MON	6,476	76,244	09/06/2018	10/01/2033	2,006,267	
3140HR-GS-6	FANNIE MAE		1.A	2,095,108	2,089,557	2,000,860	2,092,389		(886)			4.020	4.010	MON	7,233	85,167	09/14/2018	10/01/2033	1,030,586	
3140HR-JA-2	FANNIE MAE		1.A	707,438	700,000	681,691	703,480		(598)			3.945	3.883	MON	2,378	27,998	09/19/2018	10/01/2033	622,437	
3140HR-JU-8	FANNIE MAE		1.A	1,142,814	1,142,100	1,128,041	1,142,100					3.830	3.853	MON	3,767	44,350	10/12/2018	11/01/2030	1,145,745	
3140HR-N6-6	FANNIE MAE		1.A	601,875	600,000	578,519	600,445		(204)			3.810	3.815	MON	1,969	23,178	09/17/2018	11/01/2033	184,296	
3140HR-NQ-2	FANNIE MAE		1.A	1,104,469	1,100,000	1,089,402	1,100,467		(591)			3.910	3.897	MON	3,704	43,607	09/28/2018	11/01/2030	702,281	
3140HR-RQ-8	FANNIE MAE		1.A	1,149,952	1,142,100	1,131,733	1,144,138		(895)			3.910	3.867	MON	3,845	45,276	10/11/2018	12/01/2030	1,113,237	
3140HR-TR-4	FANNIE MAE		1.A	704,594	700,000	694,332	701,055		(532)			3.930	3.890	MON	2,369	27,892	10/18/2018	11/01/2030	656,712	
3140HR-UD-3	FANNIE MAE		1.A	1,854,761	1,835,262	1,802,002	1,840,647		(5,136)			4.080	3.990	MON	6,448	75,919	10/19/2018	11/01/2033	31,009	
3140HR-VB-6	FANNIE MAE		1.A	14,093,200	14,080,000	14,018,526	14,080,000					4.000	4.013	MON	48,498	571,022	11/16/2018	12/01/2028	13,478,888	
3140HR-VP-5	FANNIE MAE		1.A	30,030,182	30,020,800	29,996,466	30,020,800					3.950	3.914	MON	98,818	1,185,822	10/24/2018	12/01/2028	30,119,618	
3140HR-VV-2	FANNIE MAE		1.A	504,297	500,000	496,503	501,259		(461)			3.950	3.890	MON	1,701	20,024	10/18/2018	11/01/2030	501,646	
3140HS-F2-2	FANNIE MAE		1.A	200,031	200,000	198,196	200,000					3.920	3.946	MON	675	7,949	10/18/2018	01/01/2031	185,018	
3140HS-JQ-5	FANNIE MAE		1.A	3,147,952	3,115,820	3,007,838	3,133,827		(2,270)			4.040	3.981	MON	10,840	127,627	12/06/2018	01/01/2036	2,211,267	
3140HS-VX-6	FANNIE MAE		1.A	16,561,583	16,390,000	16,226,300	16,424,715		(21,174)			3.590	3.492	MON	50,668	596,573	02/05/2019	02/01/2029	16,439,033	
3140HT-A3-3	FANNIE MAE		1.A	5,878,013	5,829,736	5,762,078	5,836,936		(6,444)			3.540	3.463	MON	17,771	209,239	02/14/2019	03/01/2029	5,361,437	
3140HT-RX-9	FANNIE MAE		1.A	5,719,594	5,700,000	5,258,497	5,705,851		(2,040)			3.370	3.369	MON	16,541	194,758	03/27/2019	05/01/2034	4,865,438	
3140HU-SU-1	FANNIE MAE		1.A	2,742,664	2,728,595	2,631,694	2,730,447		(1,866)			2.840	2.798	MON	6,673	78,568	06/17/2019	07/01/2029	2,469,562	
3140HU-Z4-1	FANNIE MAE		1.A	5,274,750	5,200,000	4,688,647	5,242,543		(5,329)			3.220	3.128	MON	14,418	169,766	05/31/2019	08/01/2034	4,940,267	
3140HV-LA-0	FANNIE MAE		1.A	1,326,813	1,300,000	1,238,784	1,309,274		(2,937)			2.800	2.586	MON	3,134	36,906	08/07/2019	09/01/2029	1,303,033	
3140HW-GD-8	FANNIE MAE		1.A	10,720,235	10,700,172	8,454,346	10,707,646		(4,271)			2.730	2.745	MON	25,154	296,172	09/25/2019	10/01/2039	8,519,844	
3140HW-R5-3	FANNIE MAE		1.A	1,728,940	1,722,481	1,513,899	1,725,100		(573)			2.770	2.761	MON	4,109	48,375	10/29/2019	11/01/2034	1,286,649	
3140J0-6M-7	FANNIE MAE		1.A	1,122,688	1,100,000	853,306	1,114,765		(1,540)			1.800	1.659	MON	1,705	20,075	08/06/2020	09/01/2035	1,005,228	
3140KV-FC-9	FANNIE MAE		1.A	12,096,849	11,649,087	9,627,848	12,033,116		(32,203)			2.000	1.557	MON	19,415	232,982	12/18/2020	12/01/2050	2,110	
3140KV-GM-6	FANNIE MAE		1.A	20,248,571	19,499,075	16,120,200	20,154,499		(63,119)			2.000	1.543	MON	32,498	389,982	12/18/2020	01/01/2051	3,317	
3140KV-GY-0	FANNIE MAE		1.A	17,552,143	16,902,454	13,965,834	17,485,910		(51,744)			2.000	1.536	MON	28,171	338,049	12/18/2020	01/01/2051	2,986	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3140LA-NH-4	FANNIE MAE		1.A	5,007,953	4,906,752	4,176,585	4,964,425		(9,618)			1.630	1.442	MON	6,887	81,091	12/18/2020	01/01/2033	3,909,654	
3140LA-UW-3	FANNIE MAE		1.A	5,053,125	5,000,000	4,404,039	5,024,927		(5,696)			1.380	1.277	MON	5,942	69,958	12/17/2020	01/01/2031	4,676,187	
3140QF-EA-3	FANNIE MAE		1.A	33,342,191	31,939,833	26,469,563	33,218,580		(105,795)			2.000	1.475	MON	53,233	638,797	12/21/2020	10/01/2050	4,542	
3140X8-M5-3	FANNIE MAE		1.A	30,474,450	28,707,165	24,807,354	30,474,450		(138,210)			2.500	1.668	MON	59,807	717,679	12/21/2020	11/01/2050	5,624	
3140X8-MH-7	FANNIE MAE		1.A	30,718,644	28,937,198	25,015,114	30,711,164		(163,886)			2.500	1.676	MON	60,286	723,430	12/21/2020	11/01/2050	6,317	
3140X8-RQ-2	FANNIE MAE		1.A	33,480,007	32,240,753	26,598,615	33,379,179		(103,658)			2.000	1.535	MON	53,735	644,815	12/21/2020	12/01/2050	6,826	
3140X8-SG-3	FANNIE MAE		1.A	12,337,839	11,627,473	10,051,641	12,317,519		(90,008)			2.500	1.684	MON	24,224	290,687	12/21/2020	12/01/2050	4,915	
31410F-SB-2	FNMA POOL-888014		1.A	627,949	619,806	618,166	624,021		(776)			5.188	4.892	MON	2,680	32,156	04/23/2010	11/01/2034	8,474	
31410F-UP-8	FNMA POOL-888090		1.A	5,614	5,606	5,864	5,614		(1)			5.500	5.247	MON	26	308	04/30/2010	01/01/2037	10	
31410K-EK-6	FANNIE MAE		1.A	161,156	163,229	168,889	161,156		98			6.762	6.981	MON	920	11,010	10/08/2008	05/01/2038	489	
31410K-EM-2	FNMA POOL-889440		1.A	11,331	11,356	11,863	11,345					5.500	5.427	MON	52	625	04/30/2010	04/01/2038	7	
31410K-XK-5	FNMA POOL-889982		1.A	9,213	8,938	9,332	9,213		(40)			5.500	3.964	MON	41	492	07/09/2009	11/01/2038	1	
31410S-JE-8	FANNIE MAE		1.A	92,500	89,352	90,878	91,159		(162)			6.050	5.422	MON	450	5,601	11/29/2022	05/01/2036	475	
31410W-KV-9	FNMA POOL-899508		1.A	5,125	5,153	5,292	5,125		2			5.500	5.596	MON	24	283	04/30/2010	04/01/2037	7	
31411B-EC-3	FNMA POOL-902931		1.A	6,749	6,739	7,050	6,750		(1)			5.500	5.243	MON	31	371	04/30/2010	12/01/2036	12	
31411C-X3-0	FNMA POOL-904398		1.A	2,275	2,271	2,304	2,275					5.500	5.300	MON	10	125	04/30/2010	12/01/2036	5	
31411E-RU-3	FNMA POOL-905999		1.A	9,633	9,586	10,023	9,633		(3)			5.500	5.093	MON	44	527	04/30/2010	01/01/2037	9	
31411H-UM-0	FNMA POOL-908788		1.A	90	89	92	90		(1)			5.500	4.802	MON		5	05/09/2008	02/01/2037		
31411J-2C-9	FNMA POOL-909871		1.A	10,981	10,964	11,436	10,981		(4)			5.500	5.281	MON	50	603	04/30/2010	02/01/2037	17	
31411J-X8-4	FNMA POOL-909803		1.A	5,096	5,089	5,324	5,096		(2)			5.500	5.274	MON	23	280	04/30/2010	02/01/2037	11	
31411J-XP-6	FNMA POOL-909786		1.A	424	420	439	424					5.500	4.972	MON	2	23	05/09/2008	03/01/2037	1	
31411K-U9-2	FANNIE MAE		1.A	4,704	4,710	4,892	4,704		2			5.950	5.900	MON	23	310	07/05/2007	01/01/2047	5	
31411U-ZW-4	FNMA POOL-915257		1.A	772	814	838	772		8			5.000	7.157	MON	3	41	09/11/2007	05/01/2037	1	
31411W-FU-6	FNMA POOL-916479		1.A	9,869	9,825	10,122	9,869		(3)			5.500	5.098	MON	45	540	04/30/2010	06/01/2037	9	
31411W-WT-0	FNMA POOL-916958		1.A	9,671	9,659	10,045	9,671		(1)			5.500	5.298	MON	44	531	04/30/2010	06/01/2037	12	
31411Y-QF-3	FNMA POOL-918554		1.A	4,710	4,716	4,934	4,716					5.500	5.385	MON	22	259	04/30/2010	06/01/2037	8	
31412F-K5-1	FNMA POOL-923816		1.A	764	758	787	764		(1)			5.500	5.095	MON	3	42	05/09/2008	04/01/2037	1	
31412F-MV-2	FNMA POOL-923872		1.A	11,731	11,796	12,341	11,730		5			5.500	5.617	MON	54	649	04/30/2010	04/01/2037	21	
31412N-XM-3	FNMA POOL-930484		1.A	1,055	1,024	1,067	1,055		(4)			5.500	3.825	MON	5	56	07/09/2009	01/01/2039	1	
31412P-KD-2	FNMA 30YR		1.A	5,341	5,341	5,498	5,341					5.000	4.843	MON	22	267	09/10/2010	04/01/2039	8	
31412S-NA-9	FNMA POOL-933385		1.A	1,918	1,946	1,989	1,918		3			5.000	5.690	MON	8	97	04/30/2010	02/01/2038	6	
31412S-ZA-6	FANNIE MAE		1.A	10,113	9,775	10,063	10,113		(25)			5.000	3.187	MON	41	489	05/10/2011	03/01/2038	7	
31412T-GD-9	FNMA 30YR		1.A	335,652	325,515	340,053	335,650		(968)			5.500	4.101	MON	1,492	17,903	08/11/2009	07/01/2038	32	
31412U-G6-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION		1.A	42,064	40,187	41,073	42,064		(915)			5.000	3.070	MON	167	2,009	01/11/2011	02/01/2039	16	
31412X-NX-8	FNMA POOL-937906		1.A	4,064	4,024	4,200	4,064		(5)			5.500	5.008	MON	18	221	05/09/2008	07/01/2037	6	
31413A-FS-7	FNMA POOL-939477		1.A	316	315	322	316					5.000	4.686	MON	1	16	07/09/2009	06/01/2037	1	
31413B-DF-5	FANNIE MAE		1.A	46,541	47,533	49,165	47,130		17			6.385	6.507	MON	253	3,332	11/29/2022	06/01/2037	132	
31413C-FZ-7	FNMA POOL-941284		1.A	3,540	3,500	3,654	3,540		(2)			5.500	5.007	MON	16	193	04/10/2008	06/01/2037	5	
31413D-RE-9	FNMA POOL-942485		1.A	7,882	7,925	8,233	7,882		4			5.500	5.583	MON	36	436	04/30/2010	08/01/2037	7	
31413F-HM-7	FNMA POOL-944036		1.A	5,808	5,742	5,944	5,808		(5)			5.500	4.911	MON	26	316	05/09/2008	08/01/2037	10	
31413H-J9-0	FNMA POOL-945888		1.A	288	277	289	288		(6)			5.500	2.938	MON	1	15	07/09/2009	08/01/2037		
31413H-PU-6	FN 7/1 12M LIBOR ARM		1.A	40,740	38,088	39,475	40,523		(180)			6.532	4.727	MON	207	2,742	11/29/2022	08/01/2037	98	
31413R-BC-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION		1.A	23,631	21,983	22,928	23,549		(468)			6.411	4.409	MON	117	1,547	11/24/2010	09/01/2037	52	
31413U-JL-4	FNMA POOL-955767		1.A	14,152	14,183	14,394	14,159		(2)			5.500	5.423	MON	65	780	04/30/2010	10/01/2037	10	
31413V-PS-0	FNMA POOL-956833		1.A	3,086	3,051	3,095	3,086		(5)			5.500	4.907	MON	14	168	05/09/2008	11/01/2037	3	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31414B-VV-9	FNMA POOL-961528		1.A	7,768	7,887	8,112	7,768		7			5.000	5.450	MON	33	394	04/30/2010	02/01/2038	16	
31414B-XS-4	FNMA POOL-961589		1.A	552	532	555	552		(1)			5.500	3.669	MON	2	29	07/09/2009	02/01/2038	1	
31414B-ZU-7	FNMA POOL-961655		1.A	2,999	3,020	3,109	3,000		3			5.000	5.149	MON	13	151	09/09/2008	02/01/2038	3	
31414C-ZB-7	FNMA 30YR		1.A	15,724	14,762	15,394	15,724		(57)			5.500	2.801	MON	68	812	09/10/2010	04/01/2038	24	
31414F-7F-2	FANNIE MAE		1.A	89,484	89,106	92,854	89,388		(45)			6.640	6.429	MON	493	6,418	09/15/2008	10/01/2038	163	
31414F-CH-2	FNMA POOL-964572		1.A	991	988	1,031	992					5.000	4.689	MON	4	49	07/09/2009	07/01/2038	2	
31414G-JM-2	FNMA POOL-965668		1.A	1,711	1,650	1,699	1,711		(4)			5.500	3.804	MON	8	91	07/09/2009	02/01/2038	1	
31414H-FN-2	FNMA POOL-966473		1.A	56	54	56	56					5.500	3.992	MON	3		08/11/2009	01/01/2038		
31414H-K2-2	FNMA POOL-966613		1.A	5,344	5,305	5,490	5,344		(2)			5.500	4.881	MON	24	292	04/30/2010	12/01/2037	10	
31414J-BV-4	FNMA POOL-967252		1.A	20,978	20,331	20,861	20,978		(36)			5.500	3.740	MON	93	1,118	08/11/2009	12/01/2037	8	
31414J-KL-6	FNMA POOL-967499		1.A	5,050	4,902	5,092	5,050		(51)			5.500	3.293	MON	22	270	04/09/2010	01/01/2038	2	
31414L-DB-1	FNMA POOL-969098		1.A	52,321	52,898	54,455	52,321		93			5.000	5.392	MON	220	2,645	04/30/2010	04/01/2038	31	
31414R-CN-3	FNMA POOL-973577		1.A	3,861	3,920	4,035	3,861		8			5.000	5.693	MON	16	196	04/30/2010	03/01/2038	5	
31414S-YM-9	FNMA 30YR		1.A	12,041	12,041	12,396	12,041					5.000	4.851	MON	50	602	09/10/2010	05/01/2038	15	
31414Y-FN-5	FNMA POOL-979973		1.A	370	372	377	370					5.000	5.095	MON	2	19	09/09/2008	09/01/2036	1	
31415A-TY-7	FNMA POOL-981267		1.A	2,089	2,017	2,090	2,089		(5)			5.500	3.274	MON	9	111	07/09/2009	03/01/2038	1	
31415A-UY-5	FNMA POOL-981299		1.A	130,158	126,142	130,560	130,158		(232)			5.500	4.056	MON	578	6,938	08/11/2009	06/01/2038	21	
31415A-WA-5	FNMA 30YR		1.A	9,425	9,080	9,442	9,425		(20)			5.500	3.865	MON	42	499	07/09/2009	07/01/2038	14	
31415L-J4-0	FNMA POOL-983283		1.A	618	616	633	618					5.000	4.633	MON	3	31	07/09/2009	05/01/2038		
31415R-G8-1	FANNIE MAE		1.A	156,997	153,696	159,209	156,810		(247)			6.590	5.925	MON	844	11,025	01/02/2009	07/01/2038	323	
31416B-2N-7	FNMA POOL-995481		1.A	1,264	1,230	1,279	1,264		(20)			5.500	4.023	MON	6	68	09/10/2009	12/01/2038	1	
31416B-S9-0	FANNIE MAE		1.A	172,053	171,938	173,629	172,053		(13)			4.500	4.324	MON	645	7,737	08/09/2012	11/01/2038	71	
31416C-HW-9	FNMA POOL-995845		1.A	13,952	13,521	14,146	13,953		(62)			5.500	3.925	MON	62	744	04/09/2010	04/01/2039	1	
31416T-Y7-8	FNMA 30YR		1.A	20,706	20,719	20,100	20,706		1			3.500	3.468	MON	60	725	08/10/2010	07/01/2039	18	
31416W-VE-9	FNMA 30YR		1.A	55,843	55,337	53,399	55,735		(35)			3.500	3.311	MON	161	1,937	09/10/2010	09/01/2040	45	
31417C-4Q-5	FANNIE MAE		1.A	989,044	982,438	939,093	988,463		(354)			3.500	3.339	MON	2,865	34,385	02/08/2013	09/01/2042	399	
31417T-SD-1	FNMA POOL-AC6815		1.A	43,873	43,824	44,242	43,873		(3)			4.500	4.379	MON	164	1,972	04/09/2010	01/01/2040	20	
31417T-YL-6	FNMA POOL-AC7014		1.A	6,010	6,003	6,057	6,010					4.500	4.367	MON	23	270	04/09/2010	12/01/2039	5	
31418B-HX-7	FANNIE MAE		1.A	216,779	211,237	201,059	216,779		(533)			3.500	2.923	MON	616	7,393	09/09/2014	10/01/2044	55	
31418M-TY-8	FN 7/1 12M LIBOR ARM		1.A	36,575	33,807	34,952	36,520		(215)			6.611	4.573	MON	186	2,364	11/05/2010	10/01/2038	140	
31418P-XM-2	FNMA POOL-AD2483		1.A	192,557	192,339	193,838	192,556		(12)			4.500	4.408	MON	721	8,655	04/09/2010	04/01/2040	78	
31418S-2V-0	FNMA POOL-AD5287		1.A	59,162	59,095	59,541	59,162		(4)			4.500	4.387	MON	222	2,659	04/09/2010	04/01/2040	97	
35564C-DD-6	SLST_19-2-A2C		1.B FE	5,172,492	5,125,000	4,850,307	5,138,332		(5,715)			2.750	2.625	MON	11,745	140,938	09/17/2019	09/25/2029	5,136,745	
92261W-AC-4	VENDE_11-1		1.B FE	2,537,762	3,014,574	2,862,833	2,608,350		7,327			3.750	7.645	MON	9,421	113,047	04/14/2011	09/15/2046	10	
92261X-AC-2	VENDEE MORTGAGE TRUST		1.B FE	11,655,521	11,102,351	10,828,566	11,504,848		(22,963)			4.250	3.197	MON	39,321	471,850	11/13/2012	04/15/2040	130	
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)				3,476,178,881	3,459,362,869	3,161,397,125	3,466,441,857		(2,405,767)			XXX	XXX	XXX	9,492,770	112,530,580	XXX	XXX	1,084,740,217	XXX
30288R-AE-0	FREMF 2016-K54 B		1.A	252,458	240,000	239,230	240,000		(1,687)			4.680	2.598	MON	827	9,948	02/18/2020	04/27/2048	50,659	
30289H-AE-1	FREMF 2016-K55 B		1.A	158,871	150,000	149,476	150,000		(1,495)			4.153	3.137	MON	522	6,343	01/03/2020	04/26/2049	72,492	
30289U-AU-6	FREMF 2016-K56 C		1.A	108,172	100,000	99,188	100,567		(1,692)			3.920	2.197	MON	327	4,009	07/20/2021	06/25/2049	100,328	
302954-AU-6	FREMF 2018-K76 C		1.B	110,047	100,000	97,985	103,425		(1,533)			4.207	2.558	MON	350	4,267	08/19/2021	06/26/2051	100,350	
302968-AE-2	FREMF 2018-K154 B		1.A	119,114	110,000	97,211	115,749		(771)			4.024	3.137	MON	369	4,489	08/31/2021	11/25/2032	110,369	
302960-AQ-5	FREMF 2018-K155 B		1.A	110,781	100,000	88,583	106,987		(869)			4.161	3.052	MON	347	4,227	08/24/2021	04/25/2033	100,347	
302975-BG-1	FREMF 2020-K105 C		1.F	77,895	75,000	71,470	76,383		(348)			3.530	2.997	MON	221	2,648	07/13/2021	03/25/2053	75,221	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
302984-AU-3	FREMF 2020-K104 C		1.F	132,373	125,000	118,975	128,516		(874)			3.531	2.738	MON	368	4,480	07/13/2021	02/26/2052	125,368	
30300H-AJ-5	FREMF 2017-K63 C		1.A	107,254	100,000	98,887	101,218		(1,350)			3.870	2.468	MON	323	3,934	07/12/2021	02/25/2050	100,323	
30308R-AQ-9	FREMF 2018-K86 C		1.A	83,347	75,000	73,926	78,285		(1,146)			4.296	2.623	MON	268	3,266	07/12/2021	11/27/2051	75,268	
30311M-AU-6	FREMF 2019-K95 C		1.A	93,776	85,000	82,703	88,878		(1,113)			3.910	2.463	MON	277	3,379	07/20/2021	08/26/2052	85,277	
30312W-AG-4	FREMF 2019-K102 C		1.F	160,241	150,500	143,802	155,043		(1,203)			3.531	2.634	MON	443	5,388	08/17/2021	12/26/2051	150,958	
35690A-AU-2	FREMF 2016-K58 C		1.A	106,969	100,000	99,102	100,825		(1,438)			3.737	2.259	MON	311	3,791	10/04/2021	09/27/2049	100,311	
35708V-AU-6	FREMF 2017-K70 C		1.D	95,970	90,000	88,861	91,739		(954)			3.804	2.672	MON	285	3,479	07/12/2021	12/27/2049	90,285	
35709C-AU-7	FREMF 2019-K87 C		1.A	101,152	90,000	88,703	94,511		(1,521)			4.305	2.461	MON	323	3,944	08/03/2021	01/25/2051	90,323	
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)				1,818,420	1,690,500	1,638,102	1,732,126		(17,994)			XXX	XXX	XXX	5,561	67,592	XXX	XXX	1,427,880	XXX
00039K-AF-7	A&D MTG TR ADMT_24-NQM5		2.A	4,796,730	4,788,500	4,850,310	4,792,746		(3,985)			6.516	6.314	MON	26,002	156,009	06/23/2025	11/25/2069	4,814,502	
00250A-AC-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		1.A FE	2,684,440	2,684,474	2,687,795	2,684,500					5.120	4.950	MON	11,454	11,454	11/24/2025	12/25/2070	589,080	
00250A-AD-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		1.C FE	1,789,646	1,789,649	1,791,392	1,789,686					5.273	5.097	MON	7,864	7,864	11/24/2025	12/25/2070	392,770	
00250A-AE-4	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		1.F FE	3,778,115	3,778,149	3,781,773	3,778,202					5.425	5.244	MON	17,080	17,080	11/24/2025	12/25/2070	829,285	
00250A-AF-1	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		2.B FE	1,999,951	2,000,000	1,997,447	1,999,951					5.887	5.776	MON	9,812	9,812	11/24/2025	12/25/2070	2,009,812	
00250A-AP-9	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		1.A FE	3,099,953	3,100,000	3,098,162	3,099,953					5.188	5.090	MON	13,402	13,402	11/24/2025	12/25/2070	2,304,790	
00250D-AC-2	ADMT 2025-NQM1		1.A	148,273,247	148,273,366	148,899,791	148,273,366		119			5.430	5.229	MON	670,937	6,712,246	03/07/2025	03/25/2070	42,174,189	
00250D-AD-0	ADMT 2025-NQM1		1.B	11,022,633	11,022,674	11,052,335	11,022,674		41			5.633	5.424	MON	51,742	517,645	03/07/2025	03/25/2070	3,135,766	
00250D-AE-8	ADMT 2025-NQM1		1.B	30,835,089	30,835,222	30,964,893	30,835,222		133			5.836	5.619	MON	149,962	1,500,262	03/07/2025	03/25/2070	8,773,581	
00250D-AF-5	ADMT 2025-NQM1		2.C	13,106,273	13,400,000	13,564,835	13,400,000		293,727			6.645	6.490	MON	74,203	701,937	03/07/2025	03/25/2070	13,474,203	
00250E-AC-0	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		1.A	15,760,030	15,760,113	15,910,625	15,760,113		84			5.790	5.577	MON	76,043	532,298	05/12/2025	06/25/2070	3,579,487	
00250E-AD-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		1.A	5,645,318	5,645,365	5,687,659	5,645,365		47			5.942	5.723	MON	27,954	195,678	05/12/2025	06/25/2070	1,282,355	
00250E-AE-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		1.B	6,860,215	6,860,285	6,905,239	6,860,285		69			6.094	6.276	MON	34,839	243,872	05/12/2025	06/25/2070	7,407	
00250E-AF-3	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		1.D	6,199,836	6,200,000	6,305,353	6,199,928		92			6.844	6.695	MON	35,361	247,525	05/12/2025	06/25/2070	6,235,361	
00250E-AG-1	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		2.A	2,899,940	2,900,000	2,964,524	2,899,990		49			7.291	7.131	MON	17,620	123,339	05/12/2025	06/25/2070	2,917,620	
00250F-AD-5	ADMT 2025-NQM3		1.B	4,028,617	4,028,651	4,038,529	4,028,668					5.577	5.386	MON	18,723	93,616	08/08/2025	08/25/2070	1,054,645	
00250F-AE-3	ADMT 2025-NQM3		1.E	11,974,762	11,974,851	12,009,628	11,974,919					5.780	5.581	MON	57,679	288,394	08/08/2025	08/25/2070	3,135,379	
00250F-AF-0	ADMT 2025-NQM3		3.A	5,299,886	5,300,000	5,334,221	5,299,912		27			6.160	6.033	MON	27,207	136,033	08/08/2025	08/25/2070	5,327,207	
004375-BD-2	ACCREDITED MORTGAGE LOAN TRUST		1.A FM	64	66	66	64		2			5.500	7.940	MON		4	11/29/2022	10/25/2034	66	
004375-BE-0	ACCREDITED MORTGAGE LOAN TRUST		1.A FM	677,592	697,448	676,924	697,448					4.557	4.474	MON	2,649	31,462	10/24/2006	10/25/2034	1,827	
007034-BN-0	ADJUSTABLE RATE MORTAGE TRUST		1.A FM	133,011	152,857	131,201	133,011			1,599		4.699	4.652	MON	602	7,265	05/19/2006	05/25/2036	28,223	
02147Q-AF-9	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	122,620	213,921	118,373	114,483					6.000	6.187	MON	1,070	12,879	01/16/2007	08/25/2036	98,237	
02147X-AS-6	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	287,839	452,080	233,053	212,607					5.500	5.970	MON	2,072	24,864	11/10/2006	11/25/2036	177,036	
02149D-AE-9	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	11,116	22,751	21,815	25					1.803	5.574	MON	34	533	02/06/2007	01/25/2047	1	
02151H-AA-3	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	22,376	39,751	19,823	21,588					5.750	6.258	MON	190	2,294	07/12/2007	08/25/2037	17,998	
02639M-AK-2	AMERICAN GENERAL MORTGAGE LOA		1.A FM	469,343	492,192	506,315	473,327		1,592			5.750	7.156	MON	2,358	28,301	02/22/2006	12/25/2035	1,314	
02639M-AL-0	AMERICAN GENERAL MORTGAGE LOA		1.A FM	2,329	2,313	2,644	2,322					5.750	5.085	MON	11	133	07/01/2010	12/25/2035	2,313	
02660T-GA-5	AMERICAN HOME MORTGAGE INVESTM		5.B FM	234,665	492,678	180,681	234,665			3,104		5.681	3.141	MON	2,323	9,115	01/11/2006	09/25/2035	123,363	
03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES		1.A FM	348,023	409,872	607,863	366,170		9,426			6.420	11.233	MON	2,193	21,996	08/19/2008	11/25/2033	2,890	
03072S-LU-7	AMERIQUEST MORTGAGE SECURITIES		1.A FM	471	515	1,738	471		23			5.640	13.539	MON	2	28	02/26/2008	11/25/2033	515	
03466E-AC-4	AOMT 2025-5	0	1.B	2,567,549	2,567,555	2,598,194	2,567,555		6			6.030	6.245	MON	12,902	103,213	04/24/2025	04/25/2070	333	
03466Q-AC-7	AOMT 2025-2	0	1.B	2,699,704	2,692,867	2,721,407	2,699,704		(677)			5.941	6.092	MON	13,332	106,655	04/24/2025	02/25/2070	3,468	
03466R-AC-5	AOMT 2025-3	0	1.B	1,180,440	1,180,456	1,188,467	1,180,456		16			5.724	5.948	MON	5,631	50,677	03/07/2025	03/25/2070	1,356	
03466U-AC-8	ANGEL OAK MORTGAGE TRUST AOMT_25-8	0	1.B	2,452,604	2,452,607	2,467,699	2,452,607		4			5.715	5.996	MON	11,681	58,403	07/14/2025	07/25/2070	148	
04285E-AM-9	ARRW 2022-2	OF	1.A	20,666,864	20,790,306	20,707,426	20,666,864		13,442			4.950	5.028	MON	85,760	771,840	03/05/2025	07/25/2057	58,064	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
04542B-MU-3	ASSET BACKED FUNDING CERTIFICATE		1.A FM	4,262	4,412	4,370	4,263					4.098	5.784	MON	19	183	10/05/2011	01/25/2035	4,412	
058933-AQ-5	BANC OF AMERICA FUNDING CORPOR		1.A FM	60,776	79,911	68,791	45,765					5.184	5.649	MON	348	4,256	04/27/2006	05/20/2036	3,831	
059469-AF-3	BANC OF AMERICA ALTERNATIVE L		1.A FM	340,580	1,221,099	314,629	340,580			27,905		5.859	5.792	MON	5,962	16,612	10/13/2006	10/25/2036	257,270	
05946X-TL-7	BAFC 2005-2		1.A FM	28,266	28,430	29,318	28,266		21			5.750	5.838	MON	1,635	1,635	10/18/2005	04/25/2035	190	
05946X-Y7-2	BANC OF AMERICA FUNDING CORPOR		1.A FM	446,722	517,880	493,811	395,806					5.750	5.906	MON	2,482	29,768	04/24/2006	01/25/2036	32,625	
05946X-ZV-8	BANC OF AMERICA FUNDING CORPOR		1.A FM	98,531	99,088	101,594	98,531		35			5.500	5.557	MON	454	5,450	09/26/2005	08/25/2035	4,791	
05948X-ZJ-3	BANC OF AMERICA MORTGAGE SECUR		5.C FM	284,183	289,128	292,118	289,128					6.265	5.959	MON	1,510	13,628	04/10/2007	12/25/2033	35	
05949A-HA-1	BANK OF AMERICA MORTGAGE SECURITIES		3.A FM	125,091	130,348	124,791	129,950		18			5.596	5.579	MON	613	7,695	05/21/2004	06/25/2034	9,757	
05949C-EN-2	BANC OF AMERICA MORTGAGE SECUR		2.B FM	45,935	45,830	41,237	45,830					3.482	3.437	MON	133	1,595	07/19/2005	08/25/2035	13,493	
05950M-AH-3	BANC OF AMERICA FUNDING CORPOR		1.A FM	329,368	330,492	329,049	330,847		(848)			5.973	4.304	MON	1,644	18,044	03/01/2007	07/20/2036	7,032	
059515-AE-6	BANC OF AMERICA FUNDING CORPO		1.A FM	363,505	425,078	370,023	349,624					6.414	5.854	MON	2,272	15,828	04/13/2007	04/25/2037	14,256	
05951E-AE-7	BANC OF AMERICA FUNDING CORPOR		1.A FM	310,281	421,613	363,475	173,296					4.375	5.590	MON	1,547	18,929	01/04/2007	01/20/2047	2,866	
05951F-AK-0	BANC OF AMERICA FUNDING CORPO		1.A FM	130,860	141,221	132,404	128,579					5.847	5.779	MON	688	6,388	01/12/2007	01/25/2037	3,142	
05951K-AZ-6	BANC OF AMERICA FUNDING CORPOR		1.A FM	24,889	27,427	24,931	24,303					5.695	5.621	MON	130	1,395	02/22/2007	10/25/2036	541	
05951K-BA-0	BANC OF AMERICA FUNDING CORPO		1.A FM	335,740	397,691	361,410	342,240					6.479	6.128	MON	2,147	20,225	06/21/2007	10/25/2036	7,624	
05952G-AV-3	BANC OF AMERICA FUNDING CORPOR		1.A FM	728,997	910,011	783,635	366,270					4.122	5.601	MON	3,125	38,993	08/29/2007	06/20/2037	46,397	
05953Y-AA-9	BANC OF AMERICA FUNDING CORPOR		1.A FM	1,789,774	1,935,995	1,750,021	1,772,927					5.828	5.654	MON	9,402	81,103	05/24/2007	05/26/2037	100,023	
07384M-M7-4	BEAR STEARNS ADJUSTABLE RATE M		1.B FM	1,622,761	1,573,320	1,425,671	1,573,320					4.475	4.403	MON	5,875	70,907	03/11/2004	05/25/2034	298,846	
073868-AM-3	BEAR STEARNS ALT-A TRUST		1.A FM	555,115	921,304	387,267	238,317					4.138	5.788	MON	3,178	41,195	09/20/2006	11/25/2036	191,974	
07386H-JG-7	BEAR STEARNS ALT-A TRUST		1.A FM	120,660	119,548	119,302	120,548		(149)			6.361	5.874	MON	634	7,689	08/19/2004	06/25/2034	59	
073875-AN-6	BEAR STEARNS ALT-A TRUST		1.A FM	140,477	221,949	148,624	105,385					5.244	5.681	MON	971	12,234	10/19/2006	12/25/2046	46,407	
073879-BM-9	BEAR STEARNS ASSET BACKED SECU		1.D FM	204,432	205,820	200,105	205,820					2.158	2.124	MON	370	8,751	05/10/2004	06/25/2034	38,739	
07389N-AC-9	BEAR STEARNS ASSET BACKED SECU		1.A FM	223,720	296,495	228,015	223,720					4.604	5.508	MON	1,143	14,415	11/15/2006	10/25/2036		
105698-AD-6	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_24	0	1.B FE	629,008	624,713	628,758	629,008		(153)			5.901	5.795	MON	3,072	3,077	11/14/2025	10/27/2064	376	
105698-AE-4	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_24	0	1.C FE	223,975	222,308	223,806	223,975		(4,973)			6.062	5.916	MON	1,123	1,100	11/14/2025	10/27/2064	134	
10569R-AE-2	BRAVO 2025-NQM5	0	1.C FE	3,283,746	3,283,780	3,301,889	3,283,780		33			5.800	5.994	MON	15,872	111,101	05/16/2025	02/25/2065	3,088	
10570M-AE-0	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	0	1.G	6,310,274	6,310,389	6,320,431	6,310,389		85			5.586	5.804	MON	29,375	176,249	06/26/2025	06/25/2065	1,869	
10570Q-AE-1	BRAVO 2025-NQM4	CF	1.A	41,569,045	41,569,420	42,013,672	41,569,045		70			5.613	5.404	MON	194,441	1,555,528	04/23/2025	02/25/2065	9,637,779	
10570T-AD-7	BRAVO 2025-NQM7	0	1.G	4,039,833	4,039,870	4,058,203	4,039,938					5.814	6.075	MON	19,573	97,866	07/29/2025	07/25/2065	1,531	
105925-AC-5	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_24	0	1.B	71,515	70,960	71,599	71,515		(8)			6.158	5.998	MON	364	364	11/25/2025	06/25/2064	239	
105927-AD-9	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	CF	1.B	5,044,982	5,044,989	5,078,570	5,044,982		1			5.726	5.512	MON	24,073	217,101	03/27/2025	03/25/2065	1,293,560	
105927-AE-7	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	CF	1.F	9,514,642	9,514,696	9,580,338	9,514,642		9			5.878	5.659	MON	46,606	419,471	03/27/2025	03/25/2065	2,439,922	
12489W-QG-2	CREDIT-BASED ASSET SERVICING A		1.A FM	332	333	329	333					6.153	4.961	MON	2	11	08/30/2006	12/25/2035	333	
1248MB-AJ-4	CREDIT-BASED ASSET SERVICING A		1.A FM	2,049,839	3,147,194	1,811,574	2,049,839			75,916		6.123	5.511	MON	16,059	97,783	02/26/2007	02/25/2037	842,386	
1248MB-AL-9	CREDIT-BASED ASSET SERVICING A		1.A FM	583,912	884,437	509,096	583,912			9,617		6.183	5.322	MON	4,557	27,479	02/26/2007	02/25/2037	239,953	
1248ME-AE-9	CREDIT-BASED ASSET SERVICING		1.A FM	32,557	32,557	32,133	32,557					5.723	4.835	MON	155	848	04/23/2007	04/25/2037	2,100	
12498N-AC-7	CREDIT-BASED ASSET SERVICING A		1.A FM	409,022	1,130,792	925,487	409,022					6.360	5.449	MON	5,993	35,481	02/28/2006	12/25/2036	91,304	
12498N-AD-5	CREDIT-BASED ASSET SERVICING A		1.A FM	460,530	598,483	490,369	460,530					6.204	4.828	MON	3,094	18,779	02/28/2006	12/25/2036	136,486	
12544A-BN-4	COUNTRYWIDE HOME LOANS		1.A FM	216,405	450,472	194,907	204,053					6.000	6.409	MON	2,252	26,485	12/31/2007	02/25/2037	197,926	
12544T-AH-7	COUNTRYWIDE HOME LOANS		1.A FM	387,084	963,641	429,710	379,679			411		5.750	11.028	MON	4,617	58,642	11/29/2022	06/25/2037	344,280	
12544V-AB-5	COUNTRYWIDE HOME LOANS		1.A FM	12,519	26,417	12,283	12,012					5.750	6.538	MON	127	1,471	06/11/2007	05/26/2037	10,886	
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRUST		1.A FM	354,476	367,113	368,696	355,949		7,253			7.210	11.016	MON	2,206	24,589	11/29/2022	02/25/2033	3,226	
12558M-AG-7	CIT GROUP HOME EQUITY LOAN TRUST		1.A FM	1,032	1,032	1,031	1,032		1			6.200	5.255	MON	5	64	03/14/2002	02/25/2030		
12565V-AA-1	CIM TRUST CIM_21-J3		1.A	10,900,444	10,762,549	9,022,309	10,900,285		(7,052)			2.500	2.335	MON	22,422	269,064	06/02/2021	06/26/2051	5,437	
12566V-AN-2	CITIMORTGAGE ALTERNATIVE LOAN		3.B FM	910,398	1,062,202	946,285	1,018,698					5.750	6.432	MON	5,090	61,081	08/02/2007	04/25/2037	112,191	
12596S-AA-1	COOPR 2025-CES1	0	1.A	1,349,086	1,349,090	1,360,467	1,349,090		4			5.654	5.625	MON	6,356	50,852	04/24/2025	05/25/2060	488	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12627H-AK-6	CSAB MORTGAGE BACKED TRUST		1.A FM	298,920	1,009,767	273,513	298,920			22,122		6.220	5.584	MON	5,234	9,779	09/22/2006	09/25/2036	209,136	
12628K-AF-9	CSAB MORTGAGE BACKED TRUST		1.A FM	341,155	2,417,515	307,877	341,155			28,453		6.450	5.829	MON	11,987	13,740	10/20/2006	11/25/2036	304,829	
12628L-AJ-9	CSAB MORTGAGE BACKED TRUST		1.A FM	57,336	377,248	51,479	57,336			6,948		5.684	5.546	MON	1,787	3,802	11/14/2006	12/25/2036	50,813	
12629E-AD-7	CSAB MORTGAGE BACKED TRUST		1.C FM	471,040	1,809,770	374,726	471,040			41,405		5.858	5.804	MON	8,834	22,971	05/02/2007	05/26/2037	339,294	
126384-AQ-9	CREDIT SUISSE MORTGAGE CAPITAL		1.A FM	10,295	21,235	9,664	10,295			245		5.500	5.948	MON	97	1,142	05/24/2007	03/25/2037	8,905	
12638P-AE-9	CREDIT SUISSE MORTGAGE CAPITA		1.A FM	614,290	2,198,061	528,007	614,290			26,089		5.746	5.623	MON	10,524	26,895	03/14/2007	04/25/2037	448,595	
126671-ZD-1	CWL 2003-SD2		1.A FM	18,158	18,158	18,695	18,158					4.787	4.845	MON	15	816	04/21/2003	09/25/2032	24	
12667F-5H-4	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	1,101,525	1,321,473	1,124,485	1,050,554					5.500	5.892	MON	6,057	72,681	08/23/2005	04/25/2035	222,251	
12667F-J5-5	COUNTRYWIDE ALTERNATIVE LOAN T		2.C FM	510,163	714,861	471,778	510,163			13,771		5.750	5.953	MON	3,425	41,105	10/24/2006	02/25/2035	266,418	
12667F-YG-4	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	4,153,212	4,483,178	4,397,697	4,153,212		70,209			5.500	8.607	MON	20,548	246,575	11/29/2022	01/25/2035	905	
12667G-6W-8	COUNTRYWIDE ALTERNATIVE LOAN T		2.A FM	582,094	785,309	538,973	582,094			16,926		5.500	5.775	MON	3,599	43,192	08/25/2005	10/25/2035	277,318	
12667G-7X-5	COUNTRYWIDE ALTERNATIVE LOAN T		1.B FM	293,017	441,143	273,045	279,587					5.500	6.134	MON	2,022	24,217	10/13/2006	10/25/2035	196,478	
12667G-PU-1	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	228,655	281,461	222,177	228,655			684		5.500	5.962	MON	1,290	15,480	10/04/2006	07/25/2035	78,671	
12667G-RG-0	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	767,663	1,273,626	783,333	736,896					5.750	5.744	MON	6,103	63,498	10/12/2005	07/25/2035	508,344	
12667G-XM-0	COUNTRYWIDE ALTERNATIVE LOAN T		3.A FM	549,644	761,930	510,126	549,644			18,129		5.250	5.482	MON	3,333	40,001	10/12/2005	08/25/2035	280,201	
12667G-XN-8	COUNTRYWIDE ALTERNATIVE LOAN T		3.A FM	192,772	266,093	181,628	192,772			6,229		5.500	5.848	MON	1,220	14,635	11/07/2005	08/25/2035	98,278	
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN T		3.C FM	640,357	948,255	588,710	640,357			29,360		5.500	5.823	MON	4,346	52,154	01/09/2006	11/25/2035	393,660	
12668A-Q6-5	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	678,388	1,086,302	639,265	618,118					5.500	6.231	MON	4,979	59,747	02/14/2006	12/25/2035	425,832	
12668A-U6-0	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	704,535	757,732	734,264	746,858		4,764			5.500	5.788	MON	3,473	41,675	01/04/2006	01/25/2036	40,487	
12668A-U8-6	COUNTRYWIDE ALTERNATIVE LOAN T		1.C FM	1,715,057	1,812,893	1,756,744	1,803,640		14,201			5.500	5.539	MON	8,309	99,709	03/06/2007	01/25/2036	96,866	
12668A-Y2-5	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	370,875	569,358	366,764	349,214					5.500	5.691	MON	2,610	31,315	02/07/2006	01/25/2036	202,452	
12668A-YL-3	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	366,233	745,313	331,253	316,824					5.500	6.060	MON	3,416	40,483	02/09/2006	12/25/2035	281,810	
12668A-YU-3	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	126,355	195,160	100,089	74,370					5.500	6.227	MON	894	11,239	10/16/2006	12/25/2035	58,839	
12668B-FL-2	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	118,978	212,012	117,478	113,084					5.500	5.839	MON	972	11,661	01/17/2007	02/25/2036	84,123	
12668B-KG-7	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	716,246	968,352	646,309	614,650					5.500	6.233	MON	4,438	53,259	08/29/2006	02/25/2036	322,535	
12668B-KH-5	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	151,903	220,459	147,141	141,769					5.500	5.782	MON	1,010	12,125	01/24/2007	02/25/2036	74,386	
126694-DT-2	COUNTRYWIDE HOME LOANS		3.A FM	126,782	393,879	98,567	121,699			6,655		5.500	7.218	MON	1,805	21,663	11/29/2022	10/25/2035	108,313	
126694-RN-0	COUNTRYWIDE HOME LOANS		1.A FM		233,694	192,476						5.500	6.108	MON	1,071	12,839	02/14/2006	11/25/2035	215	
12669F-T2-9	COUNTRYWIDE HOME LOANS		1.A FM	410,197	402,785	387,528	410,175		(441)			4.948	4.323	MON	1,662	20,960	09/17/2004	08/25/2034	14,433	
12669G-T5-0	COUNTRYWIDE HOME LOANS		1.A FM		3,320							3.791	0.000	MON	10		05/18/2005	08/01/2035	1	
12673U-AC-8	COLT MORTGAGE LOAN TRUST COLT_25-INV2	0	1.F FE	7,907,141	7,876,635	7,946,972	7,907,141		(3,912)			5.954	6.634	MON	39,081	307,526	06/27/2025	02/25/2070	7,915,717	
12674H-AA-0	COLT 2025-4	0	1.A FE	2,033,004	2,033,025	2,053,527	2,033,025		21			5.794	6.009	MON	9,816	78,529	04/11/2025	04/25/2070	1,665	
151314-BU-4	CENDANT MORTGAGE CORPORATION		1.A FM	319,415	312,557	311,791	312,557					6.750	2.280	MON	1,758	21,098	03/25/2004	08/25/2030	9,917	
151314-CC-3	CENDANT MORTGAGE CORPORATION		1.A FM	96,925	141,635	142,957	96,925					6.750	4.547	MON	797	9,560	03/25/2004	07/25/2030	331	
151314-DJ-7	CENDANT MORTGAGE CORPORATION		1.A FM	59,494	60,194	60,851	59,494					6.750	6.652	MON	339	4,063	03/25/2004	12/25/2030	5	
151314-FE-6	CENDANT MORTGAGE CORPORATION		1.A FM	358,717	347,802	356,768	347,802					6.373	6.190	MON	1,847	21,822	03/25/2004	01/25/2032	181	
151314-FK-2	CENDANT MORTGAGE CORPORATION		1.A FM	490,591	492,607	490,715	490,591					6.500	6.086	MON	2,668	32,007	03/29/2004	11/25/2033	2,121	
151314-FR-7	CENDANT MORTGAGE CORPORATION		1.A FM	444,799	531,024	478,985	444,799					6.000	6.664	MON	2,655	30,493	06/27/2007	07/25/2043	147	
15132E-FL-7	CENDANT MORTGAGE CORPORATION		1.A FM	61,240	124,334	104,033	14,229					5.250	8.282	MON	544	6,455	11/29/2022	10/25/2033	23	
15132E-JH-2	CENDANT MORTGAGE CORPORATION		1.A FM	36,813	108,991	96,136	18,263					4.649	5.876	MON	423	4,996	04/20/2004	06/25/2034	995	
15132E-KT-4	CENDANT MORTGAGE CORPORATION		1.A FM	1,765	11,616	11,628	1,765					5.937	5.805	MON	57	689	08/26/2004	10/25/2034		
161546-DZ-6	CHASE FUNDING MORTGAGE LOAN ASSET-BACKED		1.A FM	101,966	101,973	102,300	101,973					5.914	5.738	MON	503	6,031	01/23/2003	10/25/2032	629	
161546-GK-6	CHASE FUNDING MORTGAGE LOAN ASSET-BACKED		1.A FM	871,266	876,568	860,060	871,266			879		6.145	4.937	MON	4,489	43,881	09/12/2003	06/25/2033	580	
161546-HA-7	CHASE FUNDING MORTGAGE LOAN AS		1.A FM	126,211	127,154	126,410	127,154					5.850	5.718	MON	620	6,163	11/20/2003	11/27/2034	261	
161546-HC-3	CHASE FUNDING MORTGAGE LOAN AS		1.A FM	144,907	201,260	200,179	149,169		7,272			5.277	16.118	MON	885	9,755	10/29/2008	11/27/2034	413	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
16159Y-AA-8	CHASE MORTGAGE FINANCE CORPORATION CHASE	CF	1.A	7,211,162	7,225,840	7,338,643	7,211,162		6,067			6.000	5.940	MON	36,129	433,550	11/21/2024	10/25/2055	680	
16160Q-AA-2	CHASE 2024-9	CF	1.A	7,460,650	7,527,694	7,561,508	7,465,763		(23,935)			5.500	5.650	MON	34,502	414,023	10/17/2024	09/27/2055	1,289	
16160T-AA-6	CHASE HOME LENDING MORTGAGE TRUST CHASE_	CF	1.A	10,140,132	10,141,716	10,312,462	10,140,966		964			6.000	5.875	MON	50,709	557,794	01/24/2025	11/26/2055	2,704	
16162W-MC-0	CHASE MORTGAGE FINANCE CORPORA		1.A FM	730,796	786,993	756,700	744,054		2,005			5.500	6.721	MON	3,607	43,285	07/25/2006	10/25/2035	4,874	
16162W-NB-1	CHASE MORTGAGE FINANCE CORP CHAS		1.A FM	414,750	585,728	413,479	414,750					5.500	6.223	MON	2,685	37,584	11/16/2011	11/25/2035	170,796	
16163H-AG-6	CHASE MORTGAGE FINANCE CORPORA		1.A FM	33,163	55,886	22,707	22,354					6.000	6.383	MON	279	3,224	06/22/2007	05/25/2037	22,259	
16163L-AR-3	CHASE MORTGAGE FINANCE CORPORA		1.A FM	19,958	23,839	18,869	18,883					4.906	5.614	MON	97	1,213	07/12/2007	07/25/2037	2,331	
16165L-AG-5	CHASEFLEX TRUST		1.G FM	26,019	26,492	25,388	26,117		620			6.160	6.354	MON	136	1,049	11/29/2022	06/25/2036	10	
16165M-AC-2	CHASEFLEX TRUST		1.A FM	253,016	298,942	263,338	200,056					5.950	5.641	MON	1,482	11,757	08/16/2006	09/25/2036	5,405	
16165M-AE-8	CHASEFLEX TRUST		1.A FM	385,982	456,667	402,193	303,988					6.170	5.640	MON	2,348	17,960	08/16/2006	09/25/2036	8,216	
16165M-AG-3	CHASEFLEX TRUST		1.A FM	261,583	308,246	271,523	208,995					5.990	5.610	MON	1,539	12,123	08/16/2006	09/25/2036	5,647	
172973-4B-2	CITICORP MORTGAGE SECURITIES IN		1.A FM	1,222,270	1,204,207	1,207,843	1,222,227		(1,378)			5.500	4.965	MON	5,519	66,231	09/15/2011	11/25/2035	92,847	
172973-S7-5	CITICORP MORTGAGE SECURITIES		1.A FM	1,001,394	1,081,048	1,102,890	1,001,394					5.500	6.780	MON	4,955	59,412	11/29/2022	04/25/2035	38,158	
172973-W5-4	CITICORP MORTGAGE SECURITIES CMSI_05-4		1.A FM	810,571	814,645	828,172	810,583					5.500	5.570	MON	3,734	44,805	09/27/2011	07/25/2035	57,062	
17306S-AA-1	CITIGROUP MORTGAGE LOAN TRUST		1.A FM	413,513	497,887	470,422	305,808					5.618	5.368	MON	2,347	28,437	09/15/2006	06/25/2036	23,614	
17307G-3F-3	CITIGROUP MORTGAGE LOAN TRUST		1.A FM	134,004	202,898	196,505	125					5.246	5.493	MON	1,113	10,999	02/14/2006	03/25/2036		
17307G-AU-2	CITIGROUP MORTGAGE LOAN TRUST		3.A FM	429,808	435,914	452,347	429,808		1,043			7.000	7.353	MON	2,543	27,219	11/29/2022	09/25/2033	23,888	
17307G-LN-6	CREDIT - BASED ASSET SERVICING AND SECUR		1.A FM	20,363	20,363	19,469	20,363					5.085	4.941	MON	86	698	10/29/2004	09/25/2034	2	
17307G-WE-4	CITIGROUP MORTGAGE LOAN TRUST IN		1.A FM	30,850	34,230	34,115	30,850					5.700	6.134	MON	163	2,159	10/13/2011	08/25/2035	117	
17308F-AD-1	CITIMORTGAGE ALTERNATIVE LOAN		1.A FM	1,422,003	1,603,300	1,535,092	1,265,427					5.500	7.324	MON	7,348	88,182	11/29/2022	07/25/2035	98,576	
17309B-AB-3	CITIGROUP MORTGAGE LOAN TRUST		1.A FM	66,733	179,059	63,400	66,733				3,623	6.352	5.573	MON	948	2,805	03/07/2007	05/25/2036		
17309B-AD-9	CITIGROUP MORTGAGE LOAN TRUST INC		1.A FM	785,080	2,424,588	857,470	785,080					6.851	9.561	MON	13,842	36,304	09/22/2011	05/25/2036	509,877	
17309Y-AF-4	CITIGROUP MORTGAGE LOAN TRUST		1.A FM	273,138	441,730	253,610	273,138				5,445	7.345	5.771	MON	2,152	10,586	10/26/2006	10/25/2036	134,398	
17311F-AH-7	CITIGROUP MORTGAGE LOAN TRUST		1.A FM	251,276	742,343	319,674	251,276					5.764	5.676	MON	3,566	15,433	02/15/2007	01/25/2037	144,316	
17311L-AH-4	CITIGROUP MORTGAGE LOAN TRUST		1.A FM	747,145	969,149	763,298	452,239					5.071	5.876	MON	4,091	51,005	07/10/2007	04/25/2037	21,883	
17311W-AH-0	CITIGROUP MORTGAGE LOAN TRUST		1.A FM	140,114	223,734	202,412	80					5.194	5.770	MON	1,010	12,143	11/29/2007	03/25/2037	13	
17312K-AC-6	CITIGROUP MORTGAGE SECURITIES INC		1.A FM	166,816	185,310	166,629	138,907					6.000	6.323	MON	927	11,119	09/22/2011	06/25/2037	15,781	
17312V-AH-1	CITIGROUP MORTGAGE LOAN TRUST		1.A FM	70,312	159,553	157,250	130					4.624	6.014	MON	652	7,569	09/18/2007	03/25/2037	9	
173146-AB-7	CITIGROUP MORTGAGE LOAN TRUST INC		1.A FM	199,261	197,596	200,148	197,596					6.500	6.269	MON	1,070	12,847	05/09/2008	10/25/2037	94	
173146-AC-5	CITIGROUP MORTGAGE LOAN TRUST INC		1.A FM	26,053	27,258	26,958	26,647		15			6.500	7.499	MON	148	1,772	04/17/2008	10/25/2037	1	
173146-AD-3	CITIGROUP MORTGAGE LOAN TRUST INC		1.A FM	16,064	19,054	18,865	16,064					6.500	6.814	MON	103	1,239	04/17/2008	10/25/2037	8	
173146-AE-1	CITIGROUP MORTGAGE LOAN TRUST INC		1.A FM	10,072	13,643	13,357	10,072					6.500	7.853	MON	74	887	04/17/2008	10/25/2037	5	
173146-AF-8	CITIGROUP MORTGAGE LOAN TRUST INC		1.A FM	48	10,909	10,557	48					6.500	43.731	MON	59	709	04/17/2008	10/25/2037		
173146-AG-6	CITIGROUP MORTGAGE LOAN TRUST INC		1.A FM	5	5,440	5,215	5					6.500	45.511	MON	29	354	04/17/2008	10/25/2037		
17329M-AY-5	CITIGROUP MORTGAGE LOAN TRUST INC CMLTI_		1.A	11,763,658	11,619,324	9,732,996	11,763,658		(11,537)			2.500	2.340	MON	24,207	290,483	06/25/2021	07/25/2051	3,468	
17329M-CL-1	CMLTI 2021-J2 A7A		1.A	61,823	60,560	54,663	61,823		(152)			2.500	2.016	MON	126	1,514	06/25/2021	07/25/2051	47	
17330C-AR-9	CITIGROUP MORTGAGE LOAN TRUST INC CMLTI_		1.A	9,701,153	9,719,377	8,499,896	9,701,153		1,223			3.000	2.999	MON	24,298	291,581	02/03/2022	02/25/2052	10,542	
17332D-AB-0	CMLTI 2024-CMI1		1.A	3,188,771	3,238,872	3,273,664	3,188,771		20,964			5.500	5.964	MON	14,845	178,138	10/23/2024	06/25/2054	330,940	
18976G-AV-8	CITIMORTGAGE ALTERNATIVE LOAN		3.A FM	363,025	429,885	384,700	393,866					5.500	6.199	MON	1,970	23,628	11/06/2007	06/25/2037	46,044	
19689B-AC-7	COLT MORTGAGE LOAN TRUST COLT_25-6	0	1.F FE	7,757,854	7,757,859	7,812,994	7,757,859		5			5.885	6.103	MON	38,046	228,275	06/13/2025	08/25/2070	9,599	
225458-XZ-6	CSFB_05-6		1.A FM	2,802,222	7,041,973	2,620,614	2,620,046					6.000	8.932	MON	35,210	386,695	05/17/2012	07/25/2035	2,276,958	
225458-Y8-5	CS FIRST BOSTON MORTGAGE SECUR		5.A FM	410,010	472,771	365,353	402,840					5.500	5.875	MON	2,167	26,002	11/14/2006	09/25/2035	53,208	
225470-S9-5	TBW MORTGAGE BACKED PASS THROU		4.C FM	235,173	734,645	188,975	235,173				7,406	5.500	6.073	MON	3,367	16,086	12/18/2007	01/25/2036	238,540	
2254W0-GX-7	CS FIRST BOSTON MORTGAGE SECUR		1.A FM	251,869	269,392	269,529	251,869		1,318			5.500	7.597	MON	1,235	14,817	11/29/2022	10/25/2034	12,863	
22757E-AB-4	CROSS MORTGAGE TRUST CROSS_25-H3	CF	1.A	13,795,217	13,795,311	13,982,136	13,795,311		94			5.883	5.672	MON	67,632	541,052	04/11/2025	04/25/2070	4,136,665	
22757E-AC-2	CROSS MORTGAGE TRUST CROSS_25-H3	CF	1.A	9,004,202	9,004,241	9,112,856	9,004,241		39			6.035	5.818	MON	45,284	362,271	04/11/2025	04/25/2070	2,700,354	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
22757W-AA-6	CROSS_25-CES1	0	1.A	964,300	964,316	964,809	964,316		15			5.296	5.145	MON	4,256	8,513	10/31/2025	11/25/2060	705	
22758P-AA-0	CROSS 2025-H2	CF	1.A	24,992,694	24,993,149	25,133,463	24,993,112		424			5.356	5.178	MON	111,553	1,115,668	02/28/2025	03/25/2070	9,549,741	
24382E-AD-9	DRMT_25-INV1		1.C	4,543,410	4,543,455	4,551,667	4,543,455		(14)			5.239	5.080	MON	19,836	19,836	11/04/2025	11/25/2060	1,398,960	
24382E-AE-7	DRMT_25-INV1	0	1.C	5,520,967	5,521,135	5,528,976	5,521,051		13			5.391	5.228	MON	24,804	27,978	11/05/2025	11/25/2060	1,700,209	
24382E-AF-4	DRMT_25-INV1		2.A	2,294,930	2,295,000	2,296,508	2,294,948		18			5.733	5.623	MON	10,964	21,929	11/04/2025	11/25/2060	2,305,964	
251510-EH-2	DBALT_ 2005-3		5.C FM	166,417	174,777	152,937	166,740		428			5.250	6.195	MON	765	9,176	01/24/2007	06/25/2035	17,095	
251510-MF-7	DEUTCSHE BANK ALT		1.A FM	1,343,247	1,517,222	1,392,855	1,173,619					5.665	5.572	MON	7,163	68,242	01/25/2006	02/25/2036	91,912	
251511-AC-5	DEUTSCHE ALT-A SECURITIES INC		1.A FM	1,103,988	1,362,573	1,263,212	893,797					4.658	6.208	MON	7,119	51,148	05/10/2006	06/25/2036	24,432	
251511-AF-8	DEUTSCHE ALT-A SECURITIES INC		1.A FM	645,122	796,117	734,526	525,894					4.658	6.029	MON	4,374	29,772	05/10/2006	06/25/2036	14,381	
251513-AV-9	DEUTSCHE ALT-A SECURITIES INC		1.A FM	600,026	696,535	610,531	588,767					5.900	5.746	MON	3,425	28,571	09/14/2006	10/25/2036	37,880	
251513-BC-0	DEUTSCHE ALT-A SECURITIES INC		1.A FM	224,690	265,237	232,052	223,404					5.869	5.783	MON	1,297	10,886	09/14/2006	10/25/2036	12,831	
25151E-AE-3	DEUTSCHE ALT-A SECURITIES INC		1.A FM	792,428	792,323	758,579	792,323					6.750	6.638	MON	4,457	38,406	06/16/2006	07/25/2036	36,034	
26846X-AA-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	CF	1.A FE	35,672,820	35,673,045	36,024,742	35,673,045		225			5.626	5.428	MON	167,247	1,672,471	02/20/2025	03/25/2070	11,631,420	
26846X-AB-6	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	CF	1.B FE	5,902,456	5,902,488	5,959,374	5,902,488		32			5.879	5.671	MON	28,917	289,173	02/20/2025	03/25/2070	1,924,947	
26846X-AC-4	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	CF	1.E FE	9,588,257	9,588,442	9,690,258	9,588,442		185			6.030	5.816	MON	48,182	481,819	02/20/2025	03/25/2070	3,127,419	
26846Y-AE-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		1.B	6,819,844	6,819,919	6,877,070	6,819,919		75			5.850	5.633	MON	33,247	166,236	07/25/2025	08/25/2070	6,853,166	
26846Y-AF-5	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		1.F	2,867,848	2,867,935	2,894,373	2,867,905		57			6.052	5.927	MON	14,464	72,320	07/25/2025	08/25/2070	2,882,399	
281914-AB-7	EFMT 2025-INV2	0	1.B	8,700,262	8,700,408	8,748,397	8,700,262		11			5.640	5.455	MON	40,892	327,490	04/28/2025	05/26/2070	3,078,129	
281914-AC-5	EFMT 2025-INV2	0	1.C	11,632,328	11,632,440	11,728,709	11,632,338					5.792	5.601	MON	56,146	449,167	04/28/2025	05/26/2070	4,115,976	
281914-AD-3	EFMT 2025-INV2		1.F	3,099,896	3,100,000	3,167,160	3,099,896					6.430	6.288	MON	16,611	132,887	04/28/2025	05/26/2070	3,116,611	
28224U-AB-0	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		1.A FE	10,793,027	10,841,523	10,804,255	10,793,252		225			5.063	5.094	MON	45,742	45,742	12/05/2025	12/26/2070	10,887,265	
28224U-AH-7	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		1.D FE	6,763,720	6,763,800	6,777,191	6,763,800		16			5.280	5.119	MON	29,761	29,761	12/05/2025	12/26/2070	1,952,448	
28224U-AJ-3	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		1.G FE	8,071,587	8,071,733	8,087,610	8,071,716		51			5.381	5.217	MON	36,195	36,195	12/05/2025	12/26/2070	2,330,193	
28224U-AK-0	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		2.C FE	4,770,919	4,771,000	4,779,182	4,770,919					5.839	5.728	MON	23,215	23,215	12/05/2025	12/26/2070	4,794,215	
28225K-AG-0	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	0	1.C	982,466	982,479	983,123	982,489					5.338	5.506	MON	4,370	8,741	10/29/2025	11/25/2070	100	
29445F-AA-6	EQUIFIRST MORTGAGE LOAN TRUST		1.A FM	424,943	449,123	431,142	432,129		1,609			4.010	4.840	MON	1,501	18,010	11/29/2022	12/25/2032	110,632	
29445F-AG-3	EQUIFIRST MORTGAGE LOAN TRUST		1.A FM	126,302	130,059	125,469	128,590		42			3.750	4.042	MON	203	5,529	10/05/2007	09/25/2033	12,852	
294751-BX-9	EQUITY ONE ABS INC.		1.A FM	9,619	9,619	9,582	9,619					4.860	2.698	MON	39	428	02/14/2003	08/25/2033	14	
32051D-6B-3	FIRST HORIZON ALTERNATIVE MORT		1.A FM	52,958	52,226	53,108	52,946		(365)			4.780	3.858	MON	219	2,668	08/02/2007	09/25/2034	1,381	
32051G-TD-7	FIRST HORIZON ALTERNATIVE MORT		2.C FM	186,099	370,131	182,764	186,099			10,661		5.500	5.581	MON	1,696	20,357	10/04/2005	09/25/2035	145,252	
32052M-AA-9	FIRST HORIZON ALTERNATIVE MORT		1.A FM		13,996							0.000	5.591	MON			01/26/2007	10/25/2036	13,996	
32052M-AH-4	FIRST HORIZON ALTERNATIVE MORT		1.A FM	125,881	353,051	115,290	32,403					6.101	5.658	MON	1,795	2,569	12/21/2006	10/25/2036	32,841	
32053E-AD-0	FIRST HORIZON MORTGAGE PASS-TH		1.A FM	94,355	94,700	69,583	69,583	(25,119)				6.170	6.086	MON	533	6,382	03/26/2007	05/26/2037	40,754	
32056J-AG-9	FIRST HORIZON MORTGAGE PASS-T		1.A FM	77,296	126,398	48,489	46,947					3.569	6.459	MON	376	4,515	08/27/2007	11/25/2037	40,978	
33852F-AA-4	FLAGSTAR MORTGAGE TRUST FSMT_21-4		1.A	6,095,578	6,012,900	5,047,866	6,095,578		(5,512)			2.500	2.328	MON	12,527	150,322	06/11/2021	06/26/2051	3,866	
33853G-AB-9	FSMT_21-12		1.A	30,793,426	30,754,982	25,723,651	30,791,676		(2,790)			2.500	2.468	MON	64,073	768,875	11/10/2021	11/27/2051	33,963	
36169D-AA-0	GCAT TRUST GCAT_23-NQM2	CF	1.A	14,475,081	14,475,155	14,425,862	14,475,145					5.837	5.713	MON	70,410	844,915	01/30/2023	11/25/2067	26,101	
36171G-AA-9	GCAT 2025-NQM1		1.A	28,982,211	28,982,666	29,172,598	28,982,211		7			5.373	5.189	MON	129,770	1,038,159	04/30/2025	11/25/2069	9,142,019	
36226M-AE-3	GRMT MORTGAGE LOAN TRUST		1.A FM	54,406	55,746	55,728	54,406					6.650	6.572	MON	309	3,707	05/10/2001	07/20/2031	3,696	
36228F-3Q-7	GSAA TRUST		1.A FM	880	901	895	880					6.199	6.883	MON	5	40	11/29/2022	04/25/2034	901	
36228F-4Q-6	GSR MORTGAGE LOAN TRUST		1.A FM	25,518	25,810	26,013	25,810					6.930	6.764	MON	149	1,827	04/06/2005	06/25/2034	133	
3622E8-AC-9	GSAA HOME EQUITY TRUST		1.A FM	1,291,919	3,882,260	1,245,099	1,291,919			58,054		5.882	5.774	MON	19,031	44,211	09/13/2006	09/25/2036	835,149	
3622E8-AF-2	GSAA HOME EQUITY TRUST		1.A FM	608,026	2,362,539	587,096	608,026			33,223		6.376	5.805	MON	12,552	26,904	09/13/2006	09/25/2036	451,979	
3622EL-AG-1	GSAA HOME EQUITY TRUST		1.A FM	129,097	534,070	117,633	129,097			9,301		6.182	5.616	MON	2,751	5,716	11/14/2006	11/25/2036	100,834	
3622EU-AB-2	GSAA HOME EQUITY TRUST		1.A FM	245,994	1,309,634	227,983	245,994			9,549		5.760	5.644	MON	6,286	6,965	02/08/2007	03/25/2037	199,706	
3622EU-AC-0	GSAA HOME EQUITY TRUST		1.A FM	532,535	2,857,383	497,571	532,535			20,822		5.917	5.778	MON	14,089	15,196	02/08/2007	03/25/2037	432,710	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3622MP-AB-4	GSR MORTGAGE LOAN TRUST GSR_07-1F		1.A FM	156,575	265,202	157,929	153,548					6.000	6.090	MON	1,326	15,912	01/04/2012	01/25/2037	86,219	
3622MP-AN-8	GSR MORTGAGE LOAN TRUST		1.A FM	75,066	78,905	183,214	99,307					5.500	5.912	MON	362	4,340	08/02/2007	01/25/2037	3,625	
3622MP-AT-5	GSR MORTGAGE LOAN TRUST		5.A FM	11,222	17,127	9,916	11,222					5.750	5.985	MON	82	985	05/24/2007	01/25/2037	7,424	
362334-MD-3	GSAA HOME EQUITY TRUST		1.A FM	324,670	1,228,729	329,384	324,670					5.687	9.139	MON	5,823	14,438	07/29/2008	03/25/2036	235,975	
362341-6X-2	GSR MORTGAGE LOAN TRUST		6. FM	37,667	42,547	249,816	28,902					5.500	(2.079)	MON	195	2,145	11/29/2022	02/25/2036	3,596	
362341-RU-5	GSR MORTGAGE LOAN TRUST		1.A FM	760	868	869	760					6.042	3.782	MON	4	56	09/11/2007	09/25/2035	22	
362375-AF-4	GSAA HOME EQUITY TRUST		1.A FM	283,832	1,208,984	262,250	283,832					6.623	6.025	MON	6,673	15,636	05/24/2006	06/25/2036	212,039	
36242D-BU-6	GSR MORTGAGE LOAN TRUST		1.A FM	6,773	7,084	7,062	7,084					4.603	2.558	MON	27	368	04/25/2005	08/25/2034	1,535	
36242D-D2-6	GSR MORTGAGE LOAN TRUST		1.E FM	369,954	436,768	371,189	369,954					5.500	5.908	MON	2,002	24,022	01/04/2006	03/25/2035	26,395	
36242D-DE-0	GSAA HOME EQUITY TRUST		1.A FM	64,107	65,310	65,123	65,310					5.687	4.481	MON	310	3,100	03/24/2006	06/25/2034	7,430	
36242D-FX-6	GSR MORTGAGE LOAN TRUST		1.A FM	9,314	9,392	9,275	9,392					6.680	5.841	MON	52	678	08/04/2004	09/25/2034	592	
36244S-AC-2	GSAA HOME EQUITY TRUST		1.A FM	1,729,508	5,799,409	1,580,553	1,729,508					6.040	5.959	MON	29,191	84,482	08/01/2006	07/25/2036	1,286,126	
36244S-AF-5	GSAA HOME EQUITY TRUST		1.A FM	1,052,913	3,607,410	981,650	1,052,913					6.540	5.949	MON	19,660	52,551	08/01/2006	07/25/2036	784,366	
36258W-AS-1	GS MORTGAGE_BACKED SECURITIES GSMBS_20-P		1.A	411,211	403,704	353,774	411,207		(680)			3.000	2.738	MON	1,009	12,111	05/22/2020	10/25/2050	241	
36261H-AJ-9	GSMBS 2021-PJ5 A8		1.A	62,837	61,417	55,491	62,837		(155)			2.500	2.034	MON	128	1,535	05/14/2021	10/25/2051	198	
36261M-AB-5	GSMBS_21-PJ1-A2		1.A	3,955,978	3,797,549	3,188,065	3,955,799		(11,559)			2.500	1.998	MON	7,912	94,939	01/15/2021	06/25/2051	2,167	
36262C-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS		1.A	29,672,825	29,153,528	24,457,069	29,153,528					2.500	2.481	MON	60,737	728,838	07/20/2021	01/25/2052	10,598	
36262L-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS		1.A	15,177,778	14,999,658	12,564,553	15,177,779		(11,784)			2.500	2.342	MON	31,249	374,991	06/15/2021	11/27/2051	2,700	
36273G-AB-4	GSMBS_25-NQM5	0	1.B	1,397,211	1,397,234	1,395,265	1,402,668		5,258			5.216	5.335	MON	6,073	12,124	10/28/2025	07/25/2065	745	
36273G-AC-2	GSMBS_25-NQM5	0	1.B	1,010,520	1,010,525	1,009,953	1,014,467		3,714			5.420	5.531	MON	4,564	9,129	10/28/2025	07/25/2065	539	
36275J-AD-2	GS MORTGAGE-BACKED SECURITIES TRUST GSMB		1.C	3,377,341	3,377,380	3,384,336	3,377,380		39			5.241	5.083	MON	14,751	29,501	10/24/2025	01/25/2066	1,069,303	
36275J-AE-0	GS MORTGAGE-BACKED SECURITIES TRUST GSMB		1.D	3,730,292	3,730,358	3,739,556	3,730,358		65			5.494	5.328	MON	17,079	34,158	10/24/2025	01/25/2066	1,181,307	
362933-AD-5	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	0	1.C FE	973,950	973,965	973,107	973,950		15,598			5.224	4.909	MON	4,240	4,240	11/25/2025	02/25/2066	339,718	
36297X-AB-9	GSR MORTGAGE LOAN TRUST		6. FM	26,857	27,160	77,313	27,160		(4,661)			6.000	5.998	MON	136	1,630	05/16/2008	06/25/2036	1,005	
36418G-BA-1	GFMT 2018-2 A51		1.A	22,915	21,591	20,955	22,915		(690)			4.500	3.416	MON	81	972	02/05/2020	10/25/2058	55	
38012T-AC-6	GMAC MORTGAGE CORPORATION LOAN		1.A FM	65,820	94,088	93,697	256					5.805	5.615	MON	455	5,462	08/25/2006	10/25/2036		
38012T-AE-2	GMAC MORTGAGE CORPORATION LOAN		1.A FM	22,219	31,836	31,698	82					6.309	5.680	MON	167	2,009	08/25/2006	10/25/2036		
393505-XH-0	GREEN TREE FINANCIAL CORPORATION		5.C FE	82,398	90,518	91,954	74,869					7.210	11.710	MON	290	6,526	11/29/2022	01/15/2029	324	
403958-AD-3	HOMES TRUST HOMES_25-NQM4		1.C FE	3,958,310	3,958,321	3,979,519	3,958,333					5.474	5.289	MON	18,057	90,283	08/08/2025	08/25/2070	1,079,082	
403958-AE-1	HOMES TRUST HOMES_25-NQM4		1.F FE	7,883,404	7,883,419	7,938,003	7,883,452					5.677	5.484	MON	37,295	186,476	08/08/2025	08/25/2070	2,149,468	
403958-AF-8	HOMES TRUST HOMES_25-NQM4		2.B FE	4,169,948	4,170,000	4,199,436	4,169,955		7			5.959	5.836	MON	20,708	103,538	08/08/2025	08/25/2070	4,190,708	
403966-AA-2	HOMES TRUST HOMES_25-NQM2		1.A FE	28,901,192	28,901,267	29,092,261	28,901,192		10			5.425	5.230	MON	130,658	1,046,351	05/01/2025	02/25/2070	7,776,902	
403966-AB-0	HOMES TRUST HOMES_25-NQM2	0	1.C FE	89,455	88,886	89,261	89,455					5.729	5.787	MON	418		12/01/2025	02/25/2070	88	
403966-AC-8	HOMES TRUST HOMES_25-NQM2		1.F FE	8,136,050	8,136,144	8,208,821	8,136,300					5.932	5.716	MON	40,220	321,757	05/01/2025	02/25/2070	2,190,237	
403969-AD-0	HOMES TRUST HOMES_25-AFC1	0	1.B FE	830,223	831,652	838,093	831,652		1,563			5.828	6.114	MON	4,039	32,312	04/07/2025	01/26/2060	870	
403969-AE-8	HOMES TRUST HOMES_25-AFC1	0	1.F FE	1,180,228	1,177,285	1,185,950	1,180,228		(500)			6.031	6.240	MON	5,917	47,335	04/07/2025	01/26/2060	1,231	
40446G-AD-4	HOMES TRUST HOMES_25-NQM3	0	1.C FE	1,310,304	1,299,190	1,310,307	1,310,304		(30,901)			5.883	5.896	MON	6,369	6,224	11/05/2025	02/25/2070	682	
40446G-AE-2	HOMES TRUST HOMES_25-NQM3		1.F FE	14,411,698	14,411,903	14,564,168	14,412,069					6.035	5.821	MON	72,480	507,359	06/10/2025	02/25/2070	3,963,265	
41161P-EX-7	HARBORVIEW MORTGAGE LOAN TRUS		1.A FM	1,293,061	1,326,203	1,269,496	1,316,004		1,062			4.813	4.972	MON	5,323	66,273	11/29/2022	06/19/2034	64,489	
43761D-AD-2	HOMES 2025-NQM1	CF	1.B	4,441,137	4,440,635	4,470,589	4,458,355		14,753			5.859	5.380	MON	21,681	234,344	11/25/2025	01/27/2070	962,341	
43761D-AE-0	HOMES 2025-NQM1	CF	1.B	7,573,676	7,573,716	7,633,825	7,603,661		25,728			5.961	5.479	MON	37,622	414,097	02/04/2025	01/27/2070	1,744,026	
43761J-AA-5	HOMES_23-NQM1	CF	1.A	18,003,887	18,034,799	17,995,534	18,034,799					6.182	6.646	MON	92,909	1,114,911	02/16/2023	01/25/2068	15,443	
43761Y-AD-6	HOMES TRUST HOMES_25-AFC2		1.C FE	4,587,490	4,587,500	4,610,611	4,587,500		10			5.725	5.531	MON	21,886	131,317	06/24/2025	06/25/2060	1,345,128	
43761Y-AE-4	HOMES TRUST HOMES_25-AFC2		1.F FE	10,794,111	10,794,117	10,856,657	10,794,117		5			5.877	5.677	MON	52,864	317,185	06/24/2025	06/25/2060	3,165,407	
43762C-AD-3	HOMES TRUST HOMES_25-NQM5		1.C FE	1,927,802	1,927,818	1,929,448	1,927,836					5.230	5.057	MON	8,402	16,804	11/12/2025	09/25/2070	463,169	
43762C-AE-1	HOMES TRUST HOMES_25-NQM5		1.F FE	3,855,592	3,855,635	3,858,785	3,855,662					5.433	5.328	MON	17,456	34,913	11/12/2025	09/25/2070	3,836,443	
43762C-AF-8	HOMES TRUST HOMES_25-NQM5		2.B FE	1,999,944	2,000,000	2,001,920	1,999,964		19			5.795	5.683	MON	9,658	19,317	11/12/2025	09/25/2070	2,009,658	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
43762D-AB-5	HOMES TRUST HOMES_25-AFC4	0	1.A FE	273,418	273,977	273,785	273,525		112			5.149	5.466	MON	1,176	1,176	11/19/2025	11/25/2060	100	
43762D-AD-1	HOMES TRUST HOMES_25-AFC4	0	1.C FE	1,003,919	1,003,922	1,004,521	1,003,922		3			5.301	5.574	MON	4,435	4,435	11/19/2025	11/25/2060	366	
43762D-AE-9	HOMES TRUST HOMES_25-AFC4	0	1.F FE	989,075	989,086	989,627	989,086		11			5.402	5.230	MON	4,453	4,453	11/19/2025	11/25/2060	259,466	
45254N-JB-4	IMPAC CMB TRUST		1.A FM	356,355	356,358	364,957	356,358					5.287	5.088	MON	1,570	18,763	04/23/2004	09/25/2034	1,538	
45660L-EW-5	RESIDENTIAL ASSET SECURITIZATI		1.A FM	200,022	409,252	398,121	200,022					5.500	27.460	MON	1,876	22,509	11/29/2022	04/25/2035		
45660L-MZ-9	INDYMAC INDX MORTGAGE LOAN TRU		1.A FM	316,580	402,932	372,743	285,227					3.803	5.221	MON	1,281	17,952	01/18/2007	07/25/2035	1,633	
45660L-S7-5	INDYMAC INDX MORTGAGE LOAN TRU		1.A FM	426,920	525,121	453,553	423,144					3.528	6.595	MON	1,545	19,654	11/29/2022	12/25/2035	13,147	
45660L-SY-6	RESIDENTIAL ASSET SECURITIZATI		3.A FM	1,279,091	2,364,888	1,204,717	1,279,091			77,138		5.375	6.089	MON	10,593	127,134	04/17/2006	07/25/2035	988,131	
45660L-ZM-4	INDYMAC INDA MORTGAGE LOAN TRU		5.C FM	81,466	84,302	63,363	63,363	1	176			3.206	3.660	MON	225	2,719	08/08/2007	11/25/2035	22,273	
45661H-AR-8	INDYMAC INDX MORTGAGE LOAN TRU		1.A FM	2,491,321	3,504,838	2,919,065	2,491,321					3.894	10.433	MON	11,386	142,563	11/29/2022	09/25/2036	36,859	
45667Q-AD-3	INDYMAC INDX MORTGAGE LOAN TRU		1.A FM	1,401,999	1,654,899	1,560,964	1,257,718					3.989	4.819	MON	5,503	68,067	01/09/2007	11/25/2036	48,331	
45667Q-AE-1	INDYMAC INDX MORTGAGE LOAN TRU		1.A FM	1,177,780	1,423,332	1,342,540	1,034,713					3.989	5.156	MON	4,733	58,542	09/18/2006	11/25/2036	39,770	
45669E-AE-6	INDYMAC INDX MORTGAGE LOAN TRU		1.A FM	137,842	279,147	240,603	73,035					4.316	5.999	MON	1,017	9,132	09/07/2007	05/26/2037	51	
45669E-AM-8	INDYMAC INDX MORTGAGE LOAN TRU		1.A FM	865,160	2,996,049	2,380,900	952,108					5.800	5.646	MON	14,681	112,951	03/09/2007	05/26/2037	39,398	
46591G-AU-6	JPMMT_19-4-A18		1.A FE	18,451,142	18,176,767	16,661,498	18,176,767					3.783	3.744	MON	57,296	687,742	06/18/2019	10/25/2049	47,612	
46591G-AZ-5	JPMMT_19-4-B1		1.A FE	2,320,550	2,298,226	2,070,012	2,313,882		(990)			3.771	3.636	MON	7,222	86,956	06/18/2019	10/25/2049	2,064	
46591G-BA-9	JPMMT_19-4-B2		1.A FE	2,676,886	2,693,936	2,426,429	2,677,573		759			3.771	3.823	MON	8,466	101,929	06/18/2019	10/25/2049	2,419	
46591G-BB-7	JPMMT_19-4-B3		1.B FE	1,573,138	1,621,267	1,456,060	1,579,695		1,678			3.771	4.115	MON	5,095	61,343	06/18/2019	10/25/2049	1,456	
46591G-BC-5	JPMMT_19-4-B4		1.F FE	650,081	723,810	646,362	657,993		2,746			3.771	5.163	MON	2,275	27,386	06/18/2019	10/25/2049	650	
46591G-BD-3	JPMMT_19-4-B5		2.B FE	285,246	367,533	313,542	289,134		1,384			3.771	6.922	MON	1,155	13,906	06/18/2019	10/25/2049	16,349	
46591K-AZ-6	JPMMT 2019-8 A11		1.A	5,327	5,637	5,340	5,327		45			4.637	5.622	MON	4	294	04/02/2020	03/25/2050	13	
46592K-AC-6	JP MORGAN MORTGAGE TRUST JPMMT_21-3		1.A	4,317,964	4,182,047	3,518,800	4,317,865		(9,966)			2.500	2.108	MON	8,713	104,551	02/19/2021	07/25/2051	3,721	
46592N-AC-0	JPMMT 2021-7 A3		1.A	71,344	70,171	58,951	71,344		(95)			2.500	2.289	MON	146	1,754	05/24/2021	11/27/2051	119	
46593Q-AD-0	JPMMT_25-NQM1	0	1.B	1,727,406	1,721,100	1,734,525	1,731,357		3,212			5.763	5.434	MON	8,266	39,079	11/17/2025	06/25/2065	4,974	
46593T-AA-0	JPMMT_25-DSC1	0	1.A	38,618,678	38,619,473	39,005,467	38,619,395		722			5.577	5.394	MON	179,484	1,435,872	04/23/2025	08/25/2065	13,918,277	
46593T-AD-4	JPMMT_25-DSC1	0	1.A	7,512,517	7,508,590	7,586,491	7,512,595		13			5.830	5.612	MON	36,479	277,119	11/17/2025	08/25/2065	2,706,628	
46593T-AE-2	JPMMT_25-DSC1	0	1.A	13,731,291	13,731,334	13,867,601	13,731,334		43			5.982	5.785	MON	68,451	547,606	04/23/2025	08/25/2065	4,950,371	
46593T-AF-9	JPMMT_25-DSC1		1.E	4,199,938	4,200,000	4,285,154	4,200,000		62			6.638	6.490	MON	23,233	185,864	04/23/2025	08/25/2065	4,223,233	
46594E-AE-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS3		1.G FE	5,293,040	5,293,053	5,314,933	5,293,053		13			5.568	5.398	MON	24,560	73,679	09/26/2025	02/25/2066	1,718,452	
46624J-ZQ-9	JP MORGAN MORTGAGE TRUST		1.F FM	219,015	461,295	200,860	219,015			13,885		5.750	6.018	MON	2,210	23,109	08/23/2006	01/25/2036	211,618	
46627M-EA-1	J.P. MORGAN ALTERNATIVE LOAN T		2.C FM	572,195	1,147,939	517,798	572,195			48,321		5.750	5.840	MON	5,501	66,015	09/28/2006	03/25/2036	499,763	
46628B-BD-1	JP MORGAN MORTGAGE TRUST		5.C FM	80,239	106,350	59,134	80,573	19,493		11,107		4.285	5.357	MON	383	4,777	10/18/2006	10/25/2036	25,716	
46628L-AA-6	JP MORGAN MORTGAGE TRUST		1.A FM	110,782	155,846	103,239	80,155					5.017	5.421	MON	652	8,153	01/26/2007	06/25/2036	31,529	
46628L-BG-2	JP MORGAN MORTGAGE TRUST		1.A FM	3,362,179	3,401,714	3,228,048	3,362,179		2,728			4.938	5.174	MON	14,002	173,463	04/11/2006	04/25/2036	137,318	
46628L-BJ-6	JP MORGAN MORTGAGE TRUST		1.A FM	55,231	278,844	260,887	55,231					4.938	6.242	MON	1,148	27,148	04/11/2006	04/25/2036	1,161	
46628L-BK-3	JP MORGAN MORTGAGE TRUST		1.A FM	17,918	299,137	245,831	19,888					4.938	6.982	MON	1,231		04/11/2006	04/25/2036	26	
46628S-AE-3	JP MORGAN MORTGAGE ACQUISITION		1.A FM	967,998	3,570,603	919,512	967,998			36,759		6.330	5.732	MON	18,835	42,955	08/11/2006	07/25/2036	739,540	
46628S-AG-8	JP MORGAN MORTGAGE ACQUISITION		1.A FM	687,914	2,574,694	662,399	687,914			26,145		6.130	6.017	MON	13,152	30,974	08/11/2006	07/25/2036	525,385	
46629Q-AD-8	JP MORGAN MORTGAGE ACQUISITION		1.A FM	563,294	1,014,943	604,212	563,294					5.462	7.310	MON	4,620	28,057	09/20/2011	09/25/2029	728,766	
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION		1.A FM	522,361	920,459	547,733	522,361					5.763	7.410	MON	4,421	25,445	09/15/2011	10/25/2036	66,093	
46629Q-AF-3	JP MORGAN MORTGAGE ACQUISITION		1.A FM	3,654,456	6,307,584	3,752,766	3,654,456					5.888	7.200	MON	30,949	174,363	09/15/2011	10/25/2036	1,815,559	
46630L-AG-9	JP MORGAN MORTGAGE ACQUISITION		1.A FM	11,451	12,719	12,649	11,476					5.501	6.219	MON	58	568	06/05/2012	11/25/2036		
46630M-AD-4	JP MORGAN MORTGAGE ACQUISITION		1.A FM	1,153,725	2,088,838	1,025,255	1,153,725					5.552	5.509	MON	9,664	49,348	03/06/2007	10/25/2030	917,134	
46630M-AG-7	JP MORGAN MORTGAGE ACQUISITION		1.A FM	207,791	368,691	180,963	207,791			4,151		5.551	5.499	MON	1,706	8,710	03/06/2007	01/25/2037	90,160	
46640M-AC-4	JP MORGAN MORTGAGE TRUST	CF	1.A	1,921,312	1,973,739	1,868,029	1,921,312		15,479			3.359	3.929	MON	5,416	66,157	07/25/2013	07/27/2043	10,030	
46641Y-AA-1	JP MORGAN MORTGAGE TRUST JPMMT_1		1.A	465,408	455,236	450,179	463,742		(9,180)			3.000	(0.930)	MON	1,138	13,657	06/25/2014	06/25/2029	32,232	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
46643K-AA-9	JPMMT 2014-5 A1		1.A	7,785	7,657	7,559	7,770		(119)			2.552	(0.081)	MON	16	201	04/01/2020	10/25/2029	360	
46649E-AQ-2	JPMMT_18-2-A15		1.A FE	18,344,422	18,646,317	16,604,376	18,344,422		30,295			3.450	3.645	MON	53,654	644,857	04/03/2018	08/25/2048	42,712	
46649E-AZ-2	JPMMT_18-2-B1		1.A FE	2,095,828	2,206,134	1,981,329	2,120,588		3,611			3.450	4.015	MON	6,348	76,296	04/03/2018	08/25/2048	9,879	
46649E-BA-6	JPMMT_18-2-B2		1.A FE	1,131,975	1,217,178	1,093,147	1,146,977		2,998			3.450	4.320	MON	3,502	42,094	04/03/2018	08/25/2048	5,292	
46649E-BB-4	JPMMT_18-2-B3		1.C FE	733,216	810,184	723,818	746,411		2,719			3.450	4.673	MON	2,331	28,019	04/03/2018	08/25/2048	3,405	
46649E-BC-2	JPMMT_18-2-B4		1.C FE	310,380	365,153	322,649	318,117		1,621			3.450	5.450	MON	1,051	12,628	04/03/2018	08/25/2048	20,188	
46649E-BD-0	JPMMT_18-2-B5		2.B FE	184,200	307,000	191,077	184,200					3.450	3.564	MON	883	10,617	04/03/2018	08/25/2048	35,053	
46651P-BJ-7	JP MORGAN MORTGAGE TRUST JPMMT_19-10		1.A FE	7,698,285	7,479,272	6,995,386	7,698,285		(33,077)			4.175	3.635	MON	26,022	311,252	11/22/2019	03/25/2050	16,576	
46651P-BP-3	JP MORGAN MORTGAGE TRUST JPMMT_19-10		1.A FE	2,537,754	2,371,733	2,178,674	2,505,785		(7,438)			4.175	3.292	MON	8,245	98,439	11/22/2019	03/25/2050	4,306	
46651P-BS-7	JP MORGAN MORTGAGE TRUST JPMMT_19-10		1.A FE	2,680,264	2,539,030	2,332,353	2,653,066		(6,464)			4.175	3.459	MON	8,827	105,383	11/22/2019	03/25/2050	4,610	
46651P-BV-0	JP MORGAN MORTGAGE TRUST JPMMT_19-10		1.C FE	1,725,025	1,663,677	1,523,762	1,712,886		(2,959)			4.175	3.684	MON	5,784	69,051	11/22/2019	03/25/2050	3,021	
46651P-BY-4	JP MORGAN MORTGAGE TRUST JPMMT_19-10		1.F FE	840,288	861,834	782,373	843,375		640			4.175	4.470	MON	2,999	35,771	11/22/2019	03/25/2050	1,565	
46651P-BZ-1	JP MORGAN MORTGAGE TRUST JPMMT_19-10		2.B FE	455,696	512,018	443,152	458,113		942			4.175	5.676	MON	1,781	21,251	11/22/2019	03/25/2050	30,817	
46652F-AC-4	JP MORGAN MORTGAGE TRUST JPMMT_20-4		1.A	341,278	332,296	291,553	341,278		(1,511)			3.000	2.622	MON	831	9,969	06/19/2020	11/25/2050	261	
46652P-BQ-0	JP MORGAN MORTGAGE TRUST JPMMT_20-6		1.A	23,866,469	23,244,373	20,540,567	23,866,072		(51,986)			3.397	3.026	MON	65,808	790,815	08/25/2020	11/25/2050	17,477	
46652P-BV-9	JP MORGAN MORTGAGE TRUST JPMMT_20-6		1.A	1,518,378	1,474,154	1,287,083	1,511,594		(1,972)			3.394	3.038	MON	4,170	50,136	08/25/2020	11/25/2050	4,650	
46652P-BY-3	JP MORGAN MORTGAGE TRUST JPMMT_20-6		1.A	1,427,588	1,413,453	1,230,270	1,424,117		(664)			3.394	3.266	MON	3,998	48,071	08/25/2020	11/25/2050	4,500	
46652P-CB-2	JP MORGAN MORTGAGE TRUST JPMMT_20-6		1.A	841,135	867,149	754,767	843,074		1,031			3.394	3.737	MON	2,453	29,492	08/25/2020	11/25/2050	2,700	
46652P-CE-6	JP MORGAN MORTGAGE TRUST JPMMT_20-6		1.B	427,331	485,604	420,047	431,717		2,324			3.394	4.962	MON	1,374	16,515	08/25/2020	11/25/2050	1,440	
46652P-CF-3	JP MORGAN MORTGAGE TRUST JPMMT_20-6		1.G FE	108,394	173,430	119,840	109,772		2,051			3.394	7.300	MON	491	5,898	08/25/2020	11/25/2050	18,256	
46652V-AC-9	JP MORGAN MORTGAGE TRUST JPMMT_21-4		1.A	9,898,232	9,747,451	8,191,329	9,898,232		(11,234)			2.500	2.301	MON	20,307	243,686	03/26/2021	08/25/2051	16,660	
46652X-BL-4	JP MORGAN MORTGAGE TRUST JPMMT_21-2		1.A FE	70,945,744	68,400,361	58,650,266	70,945,744		(191,649)			2.990	2.519	MON	170,405	2,045,649	02/17/2021	06/26/2051	66,277	
46652X-BR-1	JP MORGAN MORTGAGE TRUST JPMMT_21-2		1.C FE	2,394,240	2,364,681	2,007,614	2,391,254		(1,563)			2.990	2.822	MON	5,891	70,666	02/17/2021	06/26/2051	18,184	
46652X-BU-4	JP MORGAN MORTGAGE TRUST JPMMT_21-2		1.F FE	1,493,826	1,505,115	1,270,016	1,493,928		402			2.990	3.060	MON	3,750	44,979	02/17/2021	06/26/2051	11,574	
46652X-BX-8	JP MORGAN MORTGAGE TRUST JPMMT_21-2		2.B FE	733,986	754,741	632,926	734,953		891			2.990	3.307	MON	1,880	22,555	02/17/2021	06/26/2051	5,804	
46652X-CA-7	JP MORGAN MORTGAGE TRUST JPMMT_21-2		3.B FE	313,829	442,013	315,111	313,829		4,068			2.988	6.706	MON	1,101	13,209	02/17/2021	06/26/2051	25,566	
46652X-CB-5	JP MORGAN MORTGAGE TRUST JPMMT_21-2		4.B FE	145,583	354,000	169,601	155,269		2,357			2.988	8.394	MON	882	10,579	02/17/2021	06/26/2051	52,221	
46653G-BL-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9		1.A FE	44,783,066	44,158,445	37,108,845	44,781,553		(25,578)			2.729	2.546	MON	100,435	1,205,450	08/05/2021	12/25/2051	52,169	
46653G-BR-7	JP MORGAN MORTGAGE TRUST JPMMT_21-9		1.C FE	1,247,140	1,269,354	1,048,360	1,247,853		899			2.729	2.912	MON	2,887	34,651	08/05/2021	12/25/2051	5,887	
46653G-BU-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9		1.F FE	591,371	611,236	501,580	592,077		838			2.729	3.091	MON	1,390	16,686	08/05/2021	12/25/2051	5,421	
46653G-BX-4	JP MORGAN MORTGAGE TRUST JPMMT_21-9		2.B FE	312,639	333,482	271,888	313,419		886			2.729	3.460	MON	758	9,103	08/05/2021	12/25/2051	3,093	
46653G-BY-2	JP MORGAN MORTGAGE TRUST JPMMT_21-9		3.B FE	129,567	164,530	117,820	129,618		1,120			2.729	5.267	MON	374	4,491	08/05/2021	12/25/2051	10,609	
46653G-BZ-9	JP MORGAN MORTGAGE TRUST JPMMT_21-9		4.B FE	29,925	57,000	24,339	31,502		407			2.729	6.266	MON	130	1,556	08/05/2021	12/25/2051	7,375	
46654W-AC-5	JP MORGAN MORTGAGE TRUST JPMMT_22-1	CF	1.A	10,198,406	10,215,964	8,972,487	10,198,406		1,321			3.000	2.997	MON	25,540	306,479	01/26/2022	07/25/2052	10,773	
4658L-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_24-10	CF	1.A	15,440,501	15,690,569	15,615,160	15,440,501		111,262			5.000	5.453	MON	65,377	784,529	10/09/2024	03/25/2055	1,719,618	
4658U-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_25-1	CF	1.A	8,537,034	8,501,170	8,655,135	8,537,034		(8,324)			6.000	5.738	MON	42,506	467,564	01/30/2025	06/25/2055	3,022	
46659B-AC-6	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	CF	1.A FE	32,591,664	32,592,297	32,846,905	32,592,297		632			5.493	5.306	MON	149,191	1,491,912	02/21/2025	08/25/2055	12,059,346	
46659B-AD-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	CF	1.B FE	3,258,396	3,258,436	3,283,185	3,258,436		40			5.695	5.501	MON	15,464	154,640	02/21/2025	08/25/2055	1,205,843	
46659B-AE-2	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	CF	1.E FE	18,803,410	18,803,598	18,966,755	18,803,598		188			5.947	5.744	MON	93,188	931,875	02/21/2025	08/25/2055	6,960,065	
46659R-AD-9	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS2	0	1.D FE	8,776,599	8,776,677	8,814,606	8,776,677		78			5.638	6.005	MON	41,236	247,415	06/25/2025	12/27/2055	16,007	
46659R-AE-7	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS2	0	1.G FE	11,846,062	11,846,174	11,907,874	11,846,174		113			5.739	6.103	MON	56,654	339,926	06/25/2025	12/27/2055	21,607	
46659V-AD-0	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2		1.D FE	10,089,864	10,090,054	10,124,093	10,090,054		190			5.397	5.230	MON	45,380	181,520	08/15/2025	10/25/2065	3,310,719	
46659V-AE-8	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2		1.G FE	18,627,519	18,627,791	18,706,801	18,627,791		272			5.650	5.474	MON	87,706	350,823	08/15/2025	10/25/2065	6,113,379	
46659V-AF-5	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2		2.B FE	6,823,915	6,824,000	6,837,648	6,824,000		85			5.923	5.803	MON	33,682	134,729	08/15/2025	10/25/2065	6,857,682	
46664D-AF-8	JP MORGAN MORTGAGE TRUST JPMMT_25-NQM5	0	1.B FE	4,000,000	4,000,000	4,000,084	4,000,000					5.133	5.832	MON	17,110		12/18/2025	05/25/2066	4,017,110	
46664D-AG-6	JP MORGAN MORTGAGE TRUST JPMMT_25-NQM5	0	1.G FE	1,529,983	1,530,000	1,530,022	1,530,000		17			5.234	5.661	MON	6,673		12/18/2025	05/25/2066	1,536,673	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
52521M-AB-8	LEHMAN ABS MORTGAGE LOAN TRUST		1.A FM	1,282,853	1,993,311	1,330,253	1,282,853					3.877	0.280	MON	1,308	57,582	06/12/2008	06/25/2037	1,034,023	
55265K-5L-9	MASTR ASSET SECURITIZATION TRU		1.A FM	187,060	197,821	199,204	186,013		3,364			5.500	9.692	MON	907	10,880	11/29/2022	02/25/2034	431	
55287G-AC-6	MFA TRUST MFRA_24-NQM3	0	1.C FE	314,330	312,184	315,232	314,330		(6,231)			6.127	9,999.000	MON	1,594	1,564	11/04/2025	12/26/2069	306	
55287J-AA-4	MFRA 2025-NQM1	CF	1.A FE	41,955,487	41,955,688	42,195,519	41,955,688		202			5.441	5.189	MON	190,234	1,903,078	03/07/2025	03/25/2070	17,326,340	
55287J-AB-2	MFRA 2025-NQM1	CF	1.B FE	4,950,709	4,950,771	4,981,915	4,950,746		41			5.644	5.427	MON	23,285	232,941	03/07/2025	03/25/2070	1,187,853	
55287J-AC-0	MFRA 2025-NQM1	CF	1.C FE	10,656,709	10,656,745	10,729,304	10,656,745		36			5.797	5.573	MON	51,481	515,009	03/07/2025	03/25/2070	2,601,318	
576433-QW-9	MASTR ADJUSTABLE RATE MORTGAGES TRUST		1.A FM	6,957	6,854	6,897	6,854					7.000	5.430	MON	40	488	08/05/2004	09/25/2034	781	
576433-VN-3	MASTR ADJUSTABLE RATE MORTGAGE		3.B FM	62,682	62,673	62,037	62,673					4.674	4.587	MON	244	3,119	03/31/2005	12/25/2034	1,671	
576434-UU-6	MASTR ALTERNATIVE LOANS TRUST		1.A FM	46,485	47,570	48,037	46,497		84			5.500	6.096	MON	218	2,616	01/11/2007	08/25/2034	1,563	
57643M-CG-7	MASTR ASSET SECURITIZATION TR		1.A FM	64,414	73,848	64,427	64,476			1,007		5.500	6.749	MON	338	4,399	05/14/2004	12/27/2033	11,817	
57643M-DU-5	MASTR ASSET SECURITIZATION TRUST		1.A FM	98,707	104,674	104,778	98,707		527			5.052	7.134	MON	441	5,288	04/26/2004	06/25/2034	189	
57643M-DV-3	MASTR ASSET SECURITIZATION TRUST		1.A FM	21,918	38,079	37,492	21,918					5.052	5.919	MON	160	1,924	04/26/2004	06/25/2034	134	
57643M-DW-1	MASTR ASSET SECURITIZATION TRUST		1.A FM	12	17,272	17,355	12					5.052	6.554	MON	73	451	04/26/2004	06/25/2034	1	
57643M-DX-9	MASTR ASSET SECURITIZATION TRUST		1.A FM	3	8,812	9,003	3					5.052	9.155	MON	37		04/26/2004	06/25/2034	1	
57643M-DY-7	MASTR ASSET SECURITIZATION TRUST		1.A FM	56	6,328	6,399	38					5.052	13.123	MON	133		04/26/2004	06/25/2034	1	
585494-AA-5	MELLO 2021-MTG2 A1		1.A	142,105	139,919	117,204	142,100		(133)			2.500	2.304	MON	292	3,498	05/25/2021	06/26/2051	29	
589929-E5-3	MERRILL LYNCH MORTGAGE INVESTORS INC.		1.A FM	370,598	364,361	358,039	370,522		(989)			4.977	4.291	MON	1,511	21,781	03/03/2003	12/25/2032	54,741	
59020U-LQ-6	MERRILL LYNCH MORTGAGE INVESTO		1.A FM	126,472	126,058	119,660	126,459		(105)			5.102	4.928	MON	536	6,711	10/20/2004	08/25/2034	4,970	
59020U-NN-1	MLCC MORTGAGE INVESTORS INC.		3.A FM	50,943	50,668	47,489	50,941		(64)			5.173	4.909	MON	221	2,752	11/24/2004	12/25/2034	852	
59020U-VM-4	MLCC MORTGAGE INVESTORS INC.		3.A FM	369,536	366,296	333,033	369,536		(696)			4.792	4.403	MON	1,464	18,867	05/11/2005	04/25/2035	4,549	
59020U-XK-6	MERRILL LYNCH MORTGAGE INVESTO		5.B FM	484,181	486,767	452,579	486,767					5.510	3.612	MON	2,303	28,507	06/06/2005	07/25/2035	23,719	
59020U-YN-9	MERRILL LYNCH MORTGAGE INVESTO		1.A FM	832,879	842,519	829,141	842,519					4.801	4.677	MON	3,374	40,971	07/11/2005	06/25/2035	2,675	
59022X-AE-7	MLCC MORTGAGE INVESTORS INC.		6. FM	60,567	60,915	57,844	57,844	2,106	6			6.250	6.277	MON	317	3,776	09/05/2007	09/25/2037	12,993	
59023H-AG-6	MLCC MORTGAGE INVESTORS INC.		1.A FM	54,829	54,941	55,882	54,829		32			6.526	6.307	MON	300	3,820	01/11/2007	01/25/2037	490	
59023R-AJ-8	MERRILL LYNCH MORTGAGE INVESTO		1.A FM	183,812	247,741	207,057	124,981					4.946	5.547	MON	1,026	12,827	10/18/2006	09/25/2036	1,738	
59319D-AB-9	MFA TRUST MFRA_25-NQM5		1.A FE	2,079,192	2,083,262	2,082,612	2,079,274		76			5.186	5.112	MON	18,006	9,003	12/05/2025	11/25/2070	512,031	
59319D-AC-7	MFA TRUST MFRA_25-NQM5		1.A FE	11,206,848	11,206,855	11,228,505	11,206,855		7			5.186	5.018	MON	96,865	48,432	12/05/2025	11/25/2070	2,754,460	
59319D-AF-0	MFA TRUST MFRA_25-NQM5		1.C FE	5,414,451	5,414,492	5,422,847	5,414,526					5.338	5.164	MON	48,171	24,085	12/05/2025	11/25/2070	1,330,961	
59319D-AG-8	MFA TRUST MFRA_25-NQM5		1.F FE	6,751,836	6,751,956	6,762,268	6,751,956		25			5.439	5.262	MON	61,206	30,603	12/05/2025	11/25/2070	1,659,868	
59319D-AH-6	MFA TRUST MFRA_25-NQM5		2.C FE	4,359,947	4,360,000	4,365,736	4,359,947					5.889	5.777	MON	42,793	21,397	12/05/2025	11/25/2070	4,381,397	
61744C-JT-4	MSAB_04-H9		1.A FM	4,617,748	5,188,481	5,025,418	5,189,383		18,698			4.672	4.716	MON	4,091	223,441	08/18/2011	11/25/2034	179,375	
61745M-A4-5	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	72,990	76,912	77,144	72,990		493			6.000	7.919	MON	385	4,615	03/28/2008	04/25/2034	22	
61748H-AW-1	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	69,776	70,167	70,050	70,137		2			5.635	5.533	MON	330	4,076	07/08/2004	07/25/2034	59	
61748H-BQ-3	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	14,844	14,824	14,243	14,842		(4)			4.810	4.681	MON	59	770	07/22/2004	08/25/2034	296	
61748H-CE-9	MSM 2004-7AR		1.A FM	136,677	134,906	133,262	136,677		(507)			5.299	4.586	MON	602	7,617	08/17/2004	09/25/2034	696	
61748H-CG-4	MSM 2004-7AR		1.A FM	200,601	196,343	193,950	200,601		(1,228)			5.299	4.226	MON	876	11,086	09/16/2004	09/25/2034	1,013	
61748H-EF-4	MSM 2004-8AR		1.A FM	110,412	108,794	105,552	110,402		(240)			5.213	4.671	MON	479	6,091	03/03/2005	10/25/2034	10,177	
61748H-HE-4	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	118,195	116,479	112,462	118,140		(188)			5.417	4.747	MON	527	6,610	03/09/2005	01/25/2035	425	
61748H-PB-1	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	238,579	471,316	270,242	234,530			42,115		5.500	12.374	MON	2,160	25,922	11/29/2022	11/25/2035	161,916	
61749E-AD-9	MORGAN STANLEY MORTGAGE LOAN TRUST		1.A FM	1,173,251	4,821,428	1,019,559	1,173,251			19,692		6.298	5.722	MON	25,306	52,641	09/22/2006	10/25/2036	3	
61749E-AE-7	MORGAN STANLEY MORTGAGE LOAN TRUST		1.A FM	335,491	1,392,857	294,291	335,491			5,657		6.512	5.905	MON	7,558	15,208	09/22/2006	10/25/2036	1	
61749E-AH-0	MORGAN STANLEY MORTGAGE LOAN TRUST		1.A FM	369,956	1,212,594	317,395	369,956			3,741		6.226	5.661	MON	6,292	13,239	09/22/2006	10/25/2036	261,687	
61750Y-AB-5	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	404,365	1,981,824	416,854	404,365			24,686		6.316	7.556	MON	10,431	20,226	04/07/2008	11/25/2036	327,307	
61750Y-AD-1	MORGAN STANLEY MORTGAGE LOAN		1.A FM	699,027	3,226,226	678,139	699,027			31,848		5.988	5.713	MON	16,098	32,926	10/18/2006	11/25/2036	564,291	
61750Y-AE-9	MORGAN STANLEY MORTGAGE LOAN		1.A FM	97,838	460,889	96,796	97,838			4,458		6.700	6.143	MON	2,573	4,704	10/18/2006	11/25/2036	79,232	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
61750Y-AJ-8	MORGAN STANLEY MORTGAGE LOAN		1.A FM	188,754	876,000	184,188	188,754			8,594		6.410	5.842	MON	4,679	8,940	10/18/2006	11/25/2036	152,634	
61751D-AE-4	MORGAN STANLEY MORTGAGE LOAN		1.A FM	195,147	629,821	172,556	195,147			9,138		5.651	5.572	MON	2,966	4,609	12/12/2006	10/25/2046	130,399	
61751J-AH-4	MORGAN STANLEY MORTGAGE LOAN		1.A FM	587,337	1,641,036	537,091	587,337			4,707		6.146	5.596	MON	7,721	19,843	03/16/2007	02/25/2047	341,387	
61751J-AJ-0	MORGAN STANLEY MORTGAGE LOAN		1.A FM	584,263	1,641,036	536,923	584,263			4,685		6.268	5.728	MON	7,889	19,843	03/16/2007	02/25/2047	339,720	
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN		1.A FM	197,925	541,979	188,201	197,925			6,090		6.204	5.478	MON	2,576	8,164	02/15/2007	01/25/2047	117,872	
61752R-AJ-1	MORGAN STANLEY MORTGAGE LOAN		1.A FM	428,666	1,210,058	420,034	428,666			14,439		6.358	5.727	MON	6,411	18,226	02/15/2007	01/25/2047	255,777	
61752R-AM-4	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	411,560	1,424,637	403,831	411,560			18,364		6.263	5.696	MON	7,436	21,458	02/15/2007	01/25/2047	286,893	
617710-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN		1.A	8,180,664	7,884,978	6,628,557	8,180,664		(29,524)			2.500	2.025	MON	16,427	197,124	12/11/2020	12/27/2050	5,348	
61772A-AD-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	CF	1.A	14,706,557	14,520,513	12,172,633	14,706,557		(16,406)			2.500	2.325	MON	30,251	363,013	03/17/2021	03/27/2051	12,416	
61772L-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN		1.A	6,897,267	6,803,716	5,703,596	6,897,267		(5,357)			2.500	2.317	MON	14,174	170,093	05/21/2021	05/25/2051	4,085	
61776X-AD-3	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	CF	1.A	6,013,115	6,065,239	6,122,810	6,211,162		165,094			5.500	5.118	MON	27,799	333,588	10/18/2024	09/25/2054	12,752	
61778L-AD-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	0	1.D FE	891,754	885,184	890,071	891,754					5.763	5.865	MON	4,137		12/01/2025	05/25/2070	738	
61778X-AD-1	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	0	1.C	6,673,379	6,673,390	6,725,576	6,673,390		11			5.696	6.057	MON	31,676	158,382	07/11/2025	07/25/2070	2,802	
61779B-AD-8	MSRM 2025-NQM5	0	1.B	2,928,500	2,925,949	2,947,545	2,928,533		(60)			5.743	6.021	MON	14,003	63,554	11/14/2025	07/25/2070	2,378	
61779B-AE-6	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	0	1.B	7,661,237	7,661,367	7,707,566	7,661,367		130			5.895	6.190	MON	37,636	188,182	07/17/2025	07/25/2070	6,228	
61779J-AD-1	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	0	1.C	364,171	364,512	364,293	366,422		43			5.165	5.431	MON	1,569	1,560	11/19/2025	09/25/2070	352	
61779K-AD-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	0	1.B	355,772	356,273	355,758	360,972		44			5.188	5.391	MON	1,540	1,519	11/14/2025	09/25/2070	326	
61779V-AD-4	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	0	1.D FE	406,923	406,929	407,174	406,929		6			5.219	5.471	MON	1,770	1,770	11/14/2025	09/25/2070	548	
61790V-AA-5	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	CF	1.A	46,472,035	46,472,700	47,008,971	46,472,700		665			5.562	5.382	MON	215,401	1,723,208	04/24/2025	03/25/2070	17,442,544	
61790V-AD-9	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	0	1.D	9,385,534	9,382,608	9,485,635	9,385,636		78			5.764	5.561	MON	45,068	348,141	11/18/2025	03/25/2070	3,522,153	
61790V-AE-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	0	1.E	10,511,525	10,511,682	10,638,290	10,511,682		157			5.966	5.772	MON	52,261	418,085	04/24/2025	03/25/2070	3,946,659	
617932-AE-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	CF	1.B	9,122,925	9,123,052	9,235,650	9,123,052		127			6.144	5.914	MON	46,710	513,810	01/23/2025	11/25/2069	2,776,970	
617941-AA-7	MSRM 2025-NQM2	CF	1.A	44,740,712	44,741,580	45,105,986	44,741,494		791			5.627	5.427	MON	209,801	1,888,207	03/19/2025	01/27/2070	13,757,232	
617941-AD-1	MSRM 2025-NQM2	CF	1.B	5,190,013	5,190,041	5,233,999	5,190,041		28			5.800	5.593	MON	25,085	225,767	03/19/2025	01/27/2070	1,568,555	
617941-AE-9	MSRM 2025-NQM2	CF	1.D	10,648,513	10,648,533	10,769,367	10,648,533		20			6.104	5.886	MON	54,166	487,490	03/19/2025	01/27/2070	3,275,528	
617955-AF-6	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	0	1.D FE	999,998	1,000,000	1,001,624	1,000,000		2			5.322	5.576	MON	4,435		12/10/2025	11/25/2070	1,004,435	
62956X-AA-9	NYMT 2024-INV1	CF	1.A FE	12,278,136	12,278,268	12,351,836	12,278,268					5.379	5.178	MON	55,038	660,448	10/15/2024	06/25/2069	4,503,889	
62956X-AB-7	NYMT 2024-INV1	CF	1.C FE	6,413,090	6,413,111	6,476,490	6,413,090		10			5.683	5.469	MON	30,371	364,457	10/15/2024	06/25/2069	2,353,037	
62956X-AC-5	NYMT 2024-INV1		1.F FE	4,752,864	4,752,950	4,802,760	4,752,916					5.834	5.615	MON	23,107	277,287	10/15/2024	06/25/2069	1,744,125	
62957J-AC-5	NYMT 2025-INV2		1.A FE	6,122,079	6,122,182	6,153,763	6,122,182		103			5.000	4.844	MON	25,509	76,527	09/24/2025	10/25/2060	1,807,764	
62957J-AF-8	NYMT 2025-INV2		1.D FE	2,661,511	2,661,517	2,672,431	2,661,517		6			5.254	5.090	MON	11,653	34,959	09/24/2025	10/25/2060	786,061	
62957J-AG-6	NYMT 2025-INV2		1.G FE	3,992,719	3,992,771	4,009,002	3,992,771		52			5.456	5.285	MON	18,154	54,461	09/24/2025	10/25/2060	1,179,435	
62957J-AH-4	NYMT 2025-INV2		2.C FE	3,228,956	3,229,000	3,244,007	3,229,000		44			5.940	5.822	MON	15,984	47,951	09/24/2025	10/25/2060	3,244,984	
64352V-EF-4	NEW CENTURY HOME EQUITY LOAN TRUST NCHET		1.A FM	1,094	1,069	1,067	1,094		(12)			5.150	3.296	MON	5	52	08/23/2011	11/25/2033	1,069	
64352V-GK-1	NEW CENTURY HOME EQUITY LOAN T		1.A FM	398,608	478,638	458,674	397,145					5.650	5.652	MON	2,254	15,644	07/27/2006	08/25/2034	25,328	
64831X-AD-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT		1.A	6,190,885	6,190,895	6,258,190	6,190,895		11			5.668	5.484	MON	29,242	263,175	03/25/2025	04/27/2065	775,240	
64831X-AE-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT		1.B	6,460,211	6,460,308	6,539,396	6,460,308		97			5.870	5.679	MON	31,602	284,415	03/25/2025	04/27/2065	809,112	
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT		1.C	1,795,182	1,795,214	1,822,394	1,795,220					5.985	5.801	MON	8,954	62,675	06/02/2025	05/26/2065	277,096	
649603-AQ-0	NEW YORK MORTGAGE TRUST		1.A FM	175,887	197,759	160,634	155,408					4.611	4.075	MON	774	9,744	03/23/2006	05/25/2036	36,838	
65536V-AC-1	NOMURA ASSET ACCEPTANCE CORPOR		1.A FM	857,989	3,694,140	945,861	857,989					6.215	6.123	MON	19,133	55,518	07/21/2006	08/25/2036	672,846	
65537B-AC-4	NAA 2006-WF1		1.A FM	1,085,274	3,928,025	993,503	1,085,274			60,621		5.769	5.670	MON	18,884	50,256	08/24/2006	06/25/2036	833,903	
65537B-AF-7	NAA 2006-WF1		1.A FM	706,699	2,570,917	649,031	706,699			39,510		6.340	5.743	MON	13,583	32,893	08/24/2006	06/25/2036	543,985	
67120V-AB-1	ONSLOW BAY FINANCIAL LLC OBX_25-NQM2	0	1.A	2,348,042	2,348,042	2,364,338	2,348,042					5.749	6.018	MON	11,249	89,993	04/07/2025	11/25/2064	1,077	
67120Y-AC-3	NYMT 2025-INV1	CF	1.A FE	66,898,803	66,899,044	67,439,254	66,899,044		241			5.402	5.220	MON	301,157	2,710,415	03/13/2025	04/26/2060	23,631,096	
67120Y-AD-1	NYMT 2025-INV1	CF	1.D FE	9,061,283	9,061,366	9,125,409	9,061,366		82			5.604	5.415	MON	42,317	380,849	03/13/2025	04/26/2060	3,201,330	
67120Y-AE-9	NYMT 2025-INV1	CF	1.G FE	18,070,661	18,070,677	18,197,640	18,070,677		16			5.756	5.562	MON	86,679	780,111	03/13/2025	04/26/2060	6,385,073	
67120Y-AF-6	NYMT 2025-INV1		2.C FE	10,209,817	10,210,000	10,316,825	10,209,983		166			6.224	6.083	MON	52,956	476,603	03/13/2025	04/26/2060	10,262,956	
67121E-AA-0	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5		1.A FE	106,226,495	106,227,982	107,156,552	106,227,982		1,487			5.524	5.331	MON	489,003	4,401,025	03/27/2025	03/25/2065	34,640,613	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
67121E-AB-8	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5		1.C FE	9,580,356	9,580,533	9,668,048	9,580,533		177			5.676	5.477	MON	45,316	407,843	03/27/2025	03/25/2065	3,124,576	
67121E-AC-6	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5		1.F FE	10,305,009	10,305,111	10,427,036	10,305,111		102			5.930	5.722	MON	50,924	458,320	03/27/2025	03/25/2065	3,361,596	
67121E-AD-4	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5		2.C FE	8,499,998	8,500,000	8,585,000	8,500,000		2			6.341	6.197	MON	44,915	404,239	03/27/2025	03/25/2065	8,544,915	
673916-AA-0	OBX 2025-NQM9		1.A	45,438,304	45,438,999	46,067,798	45,438,999		695			5.658	5.473	MON	214,245	1,499,714	05/22/2025	01/26/2065	6,871,580	
673916-AB-8	OBX 2025-NQM9		1.B	4,855,246	4,855,306	4,917,758	4,855,306		60			5.810	5.620	MON	23,508	164,554	05/22/2025	01/26/2065	734,343	
673916-AC-6	OBX 2025-NQM9		1.B	7,105,270	7,105,326	7,192,482	7,105,326		56			5.962	5.766	MON	35,302	247,111	05/22/2025	01/26/2065	1,074,784	
673916-AD-4	OBX 2025-NQM9		1.E	5,299,803	5,300,000	5,425,875	5,299,931		128			6.602	6.488	MON	29,159	204,112	05/22/2025	01/26/2065	5,329,159	
67448U-AC-6	OBX 2025-NQM6	CF	1.C	7,141,740	7,184,112	7,247,929	7,141,740		7,302			5.958	6.071	MON	35,669	285,353	04/11/2025	03/25/2065	2,334,118	
67449D-AC-3	OBX TRUST OBX_24-NQM15	0	1.B	113,587	113,198	113,565	113,587		(25)			5.722	5.811	MON	540	540	11/25/2025	10/27/2064	68	
67647M-BA-6	OCEANVIEW HOLDINGS OCMT_21-4		1.A FE	58,498,237	56,954,763	48,159,513	58,496,963		(148,193)			2.796	2.460	MON	132,688	1,593,611	09/14/2021	09/25/2051	33,003	
67647M-CD-9	OCEANVIEW HOLDINGS OCMT_21-4		1.D FE	2,330,987	2,313,084	2,104,906	2,328,226		(1,111)			2.796	2.683	MON	5,389	64,721	09/14/2021	09/25/2051	676	
67647M-CE-7	OCEANVIEW HOLDINGS OCMT_21-4		1.G FE	530,063	533,789	480,410	530,170		148			2.796	2.862	MON	1,244	14,936	09/14/2021	09/25/2051	84	
67647M-CF-4	OCEANVIEW HOLDINGS OCMT_21-4		2.C FE	314,355	355,859	244,653	314,355		1,259			2.796	3.662	MON	829	9,957	09/14/2021	09/25/2051	54,009	
67647M-CG-2	OCEANVIEW HOLDINGS OCMT_21-4		3.C FE	203,538	300,000	149,250	210,384		1,769			2.796	4.848	MON	699	8,394	09/14/2021	09/25/2051	21,243	
67647M-CH-0	OCEANVIEW HOLDINGS OCMT_21-4		4.C FE	90,497	200,000	78,000	95,837		1,374			2.796	7.311	MON	466	5,596	09/14/2021	09/25/2051	72,290	
67647U-CA-7	OCEANVIEW HOLDINGS OCMT_21-6		1.A FE	75,492,544	73,662,473	62,893,138	75,492,544		(143,703)			2.931	2.610	MON	180,087	2,161,517	12/13/2021	01/25/2052	7,149	
67647U-EG-2	OCEANVIEW HOLDINGS OCMT_21-6		1.D FE	2,856,727	2,871,288	2,612,872	2,856,822		494			2.931	2.973	MON	7,020	84,254	12/13/2021	01/25/2052	10,087	
67647U-EJ-6	OCEANVIEW HOLDINGS OCMT_21-6		1.G FE	615,740	628,094	566,855	616,397		581			2.931	3.158	MON	1,536	18,431	12/13/2021	01/25/2052	1,952	
67647U-EL-1	OCEANVIEW HOLDINGS OCMT_21-6		2.C FE	501,873	565,285	416,898	501,873		1,883			2.931	3.886	MON	1,382	16,587	12/13/2021	01/25/2052	8,712	
67647U-EN-7	OCEANVIEW HOLDINGS OCMT_21-6		3.C FE	204,921	300,000	153,000	211,159		1,687			2.931	4.985	MON	733	8,803	12/13/2021	01/25/2052	19,158	
67647U-EQ-0	OCEANVIEW HOLDINGS OCMT_21-6		4.C FE	115,095	250,000	100,000	121,027		1,624			2.931	7.441	MON	611	7,336	12/13/2021	01/25/2052	63,851	
67648A-BA-1	OCEANVIEW HOLDINGS OCMT_21-2		1.A FE	75,338,779	73,861,548	61,475,277	75,337,569		(77,490)			2.546	2.296	MON	156,708	1,881,851	06/21/2021	05/25/2051	13,651	
67648A-CD-4	OCEANVIEW HOLDINGS OCMT_21-2		1.D FE	3,070,670	3,113,007	2,824,960	3,073,025		2,023			2.546	2.700	MON	6,605	79,314	06/21/2021	05/25/2051	3,131	
67648A-CE-2	OCEANVIEW HOLDINGS OCMT_21-2		1.G FE	711,742	732,214	658,978	713,097		1,034			2.546	2.885	MON	1,553	18,656	06/21/2021	05/25/2051	770	
67648A-CF-9	OCEANVIEW HOLDINGS OCMT_21-2		2.C FE	381,058	437,575	288,169	381,058		1,835			2.546	3.485	MON	928	11,149	06/21/2021	05/25/2051	47,252	
67648A-CG-7	OCEANVIEW HOLDINGS OCMT_21-2		3.C FE	163,231	256,000	119,163	170,274		1,708			2.546	4.858	MON	543	6,522	06/21/2021	05/25/2051	9,815	
67648A-CH-5	OCEANVIEW HOLDINGS OCMT_21-2		4.C FE	87,744	205,000	79,296	93,874		1,507			2.546	7.216	MON	435	5,223	06/21/2021	05/25/2051	27,274	
68403B-AD-7	OPTION ONE MORTGAGE LOAN TRUST		1.A FM	1,112,669	1,112,669	975,210	1,112,669					5.715	5.648	MON	5,299	36,085	03/26/2007	03/25/2037	179,414	
68403B-AG-0	OPTION ONE MORTGAGE LOAN TRUST		1.A FM	324,825	324,825	284,691	324,825					5.680	5.613	MON	1,538	10,534	03/26/2007	03/25/2037	52,375	
69121P-CK-7	OWNIT MORTGAGE LOAN ASSET-BACK		1.A FM	1,114,202	4,002,444	2,234,438	1,114,202					6.016	5.429	MON	20,066	82,744	01/13/2006	12/26/2035	484,782	
69335Q-AK-9	PHMC MORTGAGE PASS THROUGH CE		1.A FM	69,392	70,569	75,839	70,042		237			4.954	5.301	MON	291	1,668	05/15/2006	07/18/2036	220	
69335Q-AL-7	PHMC MORTGAGE PASS THROUGH CE		1.A FM	657,688	960,965	707,210	25,943					4.954	6.420	MON	3,966		05/15/2006	07/18/2036	766	
69335V-AL-6	PHMC MORTGAGES PASS THROUGH SERT		1.A FM	222,506	435,246	418,720	71,674					5.130	6.192	MON	1,861	22,380	02/21/2007	10/18/2036	5,272	
69335Y-AP-1	PHMC MORTGAGE PASS THROUGH C		1.A FM	173,369	171,054	175,337	173,881		(315)			6.304	5.619	MON	899	10,775	11/01/2006	12/18/2036	136	
69336Q-AL-6	PHMC MORTGAGE PASS THROUGH C		1.A FM	330,037	472,121	396,549	323,187					3.937	6.617	MON	1,550	18,684	06/05/2007	07/18/2037	35,020	
69336R-AZ-3	PHMC MORTGAGE PASS THROUGH CE		1.A FM	52,588	66,417	62,978	52,588					4.991	5.317	MON	276	3,318	04/27/2005	06/18/2035	1,538	
69336R-BA-7	PHMC MORTGAGE PASS THROUGH CE		1.A FM	3,887	30,102	27,170	3,887					4.991	5.392	MON	125	1,504	04/27/2005	06/18/2035	106	
69336R-BB-5	PHMC MORTGAGE PASS THROUGH CE		1.A FM	68	26,908	19,422	68					4.991	6.108	MON	112		04/27/2005	06/18/2035	4	
69336R-BR-0	PHMC MORTGAGE PASS THROUGH C		1.A FM	15,993	15,731	14,127	15,768		(101)			5.838	5.383	MON	77	921	05/24/2005	07/18/2035	23	
69336R-CC-2	PHMC MORTGAGE PASS THROUGH CE		1.A FM	470,541	520,170	505,785	471,215		2,811			4.713	7.330	MON	2,043	24,532	11/29/2022	08/18/2035	54,841	
69336R-CF-5	PHMC MORTGAGE PASS THROUGH C		1.A FM	6,686	45,489	34,412	11,571					4.712	5.211	MON	179	2,146	06/16/2005	08/18/2035	1,179	
69336R-CX-6	PHMC MORTGAGE PASS THROUGH CE		1.A FM	111,729	197,682	177,686	143,313					5.446	5.438	MON	897	10,767	09/19/2005	11/18/2035	95	
69336R-DP-2	PHMC MORTGAGE PASS THROUGH CE		1.A FM	459,709	465,149	454,689	458,283		366			4.883	5.237	MON	1,894	22,835	03/30/2006	04/18/2036	33,096	
69336R-DQ-0	PHMC MORTGAGE PASS THROUGH CE		1.A FM	121,199	197,493	176,235	56,603					4.883	6.057	MON	804	16,678	03/30/2006	04/18/2036	4,832	
69337A-AL-0	PHMC MORTGAGE PASS THROUGH C		1.A FM	594,033	592,285	604,033	592,285					5.211	5.118	MON	2,572	30,959	01/10/2007	02/18/2037	4,796	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
69337A-AM-8	PHMMC MORTGAGE PASS THROUGH C		1.A FM	218,410	246,789	225,375	145,094		3,370			5.211	5.982	MON	1,072	12,690	01/10/2007	02/18/2037	310	
69337G-AK-9	PHMMC MORTGAGE PASS THROUGH C		1.A FM	352,161	353,896	356,151	351,892		766			5.055	5.260	MON	1,492	18,410	04/30/2010	05/18/2037	1,421	
69337G-AL-7	PHMMC MORTGAGE PASS THROUGH C		1.A FM	359,418	621,924	556,573	49,803					5.055	5.990	MON	2,622	32,353	04/03/2007	05/18/2037	82	
69337N-AG-3	PHMMC MORTGAGE PASS THROUGH C		1.A FM	126,432	126,944	125,888	126,523		80			4.434	4.523	MON	469	5,617	04/25/2007	06/18/2037	1,564	
69337N-AH-1	PHMMC MORTGAGE PASS THROUGH C		1.A FM	311,942	530,118	461,169	329,069					4.434	5.949	MON	1,959	25,357	04/25/2007	06/18/2037	791	
69337R-AG-4	PHMMC MORTGAGE PASS THROUGH C		1.A FM	325,693	1,081,003	919,775	125,795					3.880	6.738	MON	3,498	42,159	08/28/2007	09/18/2037	19,644	
69337V-AE-0	PHMMC MORTGAGE PASS THROUGH C		1.A FM	823,233	1,131,069	911,102	860,336					5.199	6.497	MON	4,902	108,997	10/04/2007	12/18/2037	107,450	
69375B-AA-5	PSMC_19-3		1.A	254,555	252,504	235,509	254,555		(90)			3.480	3.316	MON	736	8,821	04/02/2020	11/26/2049	450	
69382F-AA-7	PRKCM TRUST PRKCM_25-HOME1		1.A FE	38,886,808	38,887,427	39,164,340	38,887,427		618			5.546	5.352	MON	179,725	1,617,523	03/19/2025	02/25/2060	12,603,160	
69382F-AD-1	PRKCM TRUST PRKCM_25-HOME1		1.C FE	6,913,215	6,913,320	6,951,905	6,913,320		105			5.698	5.516	MON	32,827	295,441	03/19/2025	02/25/2060	6,770,866	
69382F-AE-9	PRKCM TRUST PRKCM_25-HOME1		1.F FE	7,950,240	7,950,318	8,017,733	7,950,318		78			6.002	5.809	MON	39,765	357,884	03/19/2025	02/25/2060	7,788,459	
69382N-AB-8	PRPM LLC PRPM_25-NQM3		1.C FE	3,400,152	3,400,194	3,426,248	3,400,194		42			5.809	5.601	MON	16,460	98,759	07/16/2025	05/27/2070	744,398	
69392P-AB-1	PRPM 2025-RCF3	0	1.A	1,550,276	1,582,000	1,575,576	1,554,775		4,499			5.250	5.883	MON	6,921	41,528	06/27/2025	07/26/2055	67,495	
69392P-AC-9	PRPM 2025-RCF3	0	1.B	1,107,974	1,151,000	1,140,044	1,112,338		4,363			5.250	6.219	MON	5,036	30,214	06/27/2025	07/26/2055	32,926	
69392Y-AD-8	PRKCM_25-AFC1		1.B	2,934,178	2,934,219	2,937,637	2,934,219		5			5.253	5.079	MON	12,845	38,534	10/10/2025	10/25/2060	742,948	
69392Y-AE-6	PRKCM_25-AFC1		1.F	3,200,052	3,200,071	3,203,775	3,200,092					5.355	5.177	MON	14,280	42,841	10/10/2025	10/25/2060	810,330	
69392Y-AF-3	PRKCM_25-AFC1		2.C	2,004,942	2,005,000	2,010,913	2,004,960		18			5.783	5.669	MON	9,662	28,987	10/10/2025	10/25/2060	2,014,662	
693983-AB-4	PRPM 2025-NQM2		1.B	4,565,814	4,565,848	4,617,676	4,565,848		34			5.892	5.667	MON	22,418	179,347	05/05/2025	04/25/2070	879,733	
693983-AC-2	PRPM 2025-NQM2		1.C	5,957,007	5,957,088	6,028,706	5,957,088		81			6.095	5.862	MON	30,257	242,056	05/05/2025	04/25/2070	1,147,986	
73071P-AA-3	POINT SECURITIZATION TRUST PSTRMS_25-2		1.G FE	6,491,565	6,511,384	6,504,834	6,493,060		1,494			5.750	5.934	MON	7,280	59,281	10/16/2025	09/25/2055	6,215,484	
73316P-DT-4	POPULAR ABS MORTGAGE PASS-THRO		1.A FM	67,851	210,540	181,224	67,851					5.250	6.225	MON	921	6,221	07/27/2006	07/25/2035	18,943	
74277J-AB-5	PRKCM_25-AFC2		1.A FE	1,093,282	1,095,273	1,093,743	1,093,292					5.022	4.949	MON	4,584	4,584	11/25/2025	12/27/2060	272,764	
74277J-AC-3	PRKCM_25-AFC2		1.A FE	12,047,791	12,048,001	12,053,970	12,048,001		212			5.022	0.000	MON	50,421	50,421	11/25/2025	12/27/2060	3,000,409	
74277J-AD-1	PRKCM_25-AFC2		1.C Z	6,870,320	6,870,348	6,870,320	6,870,433					5.175	5.008	MON	29,628	29,628	11/25/2025	12/27/2060	1,711,194	
74277J-AE-9	PRKCM_25-AFC2		1.F Z	3,982,755	3,982,810	3,982,755	3,982,821					5.276	5.106	MON	17,511	17,511	11/25/2025	12/27/2060	992,080	
74277J-AF-6	PRKCM_25-AFC2		2.B Z	2,199,978	2,200,000	2,199,978	2,199,978					5.651	5.544	MON	10,360	10,360	11/25/2025	12/27/2060	2,210,360	
74277J-AG-4	PRKCM_25-AFC2		3.B Z	1,288,416	1,300,000	1,288,416	1,288,522		106			6.693	6.822	MON	7,169	7,170	11/25/2025	12/27/2060	1,307,169	
74277J-AQ-2	PRKCM_25-AFC2		1.A FE	3,599,878	3,600,000	3,592,716	3,599,878					5.081	4.987	MON	15,243	15,243	11/25/2025	12/27/2060	3,586,321	
74448V-AB-2	PRPM LLC PRPM_25-RCF2	0	1.A	3,050,451	3,278,000	3,151,296	3,061,285		10,834			4.000	4.876	MON	2,185	93,241	04/04/2025	10/25/2064	38,867	
74448V-AC-0	PRPM LLC PRPM_25-RCF2	0	1.A	2,065,586	2,256,000	2,157,099	2,082,761		17,175			4.000	5.547	MON	1,504	64,171	04/04/2025	10/25/2064	53,941	
74936R-AA-2	RCKT MORTGAGE TRUST RCKT_21-2		1.A	11,783,476	11,650,585	9,759,183	11,783,476		(8,450)			2.500	2.354	MON	24,272	291,265	06/22/2021	06/26/2051	508	
74958X-AF-1	RESIDENTIAL FUNDING MTG SEC I		1.A FM	43,504	70,829	61,029	20,706					5.842	5.840	MON	347	4,425	10/04/2007	04/25/2037	249	
75970H-AD-2	RENAISSANCE HOME EQUITY LOAN T		1.A FM	88,809	286,813	89,974	88,809				4,611	5.545	6.019	MON	1,325	11,951	04/07/2008	01/25/2037	90,135	
760985-E6-4	RESIDENTIAL ASSET MORTGAGE PRO		3.A FM	35,948	37,464	37,163	35,987		523			7.125	10.472	MON	222	2,669	11/29/2022	04/25/2031	405	
760985-JL-6	RESIDENTIAL ASSET MORTGAGE PROD		1.A FM	202,915	202,957	202,088	202,946					6.030	5.806	MON	1,020	9,345	03/06/2002	03/25/2032	111	
76110V-QL-5	RESIDENTIAL FUNDING MORTGAGE S		5.A Z									5.170	5.059	MON			06/25/2004	06/25/2034		
76110V-SU-3	RESIDENTIAL FUNDING MORTGAGE S		1.A FM	6,129	407,019	5,553	6,129				2,261	5.470	5.366	MON	1,855	2,868	11/18/2005	12/25/2035	7,985	
76110W-B2-1	RESIDENTIAL ASSET SECURITIES C		1.A FM	4,744	5,009	5,096	4,747					5.070	5.904	MON	21	253	11/29/2022	08/25/2034	126	
76111X-RC-9	RESIDENTIAL FUNDING MTG SEC I		2.C FM	161,498	181,913	176,599	161,809		2,258			5.500	8.735	MON	834	10,005	11/29/2022	12/25/2034	18,417	
76111X-TE-3	RESIDENTIAL FUNDING MTG SEC I		5.C FM	31,389	31,438	28,779	31,573		61			4.168	3.824	MON	111	1,351	03/31/2005	03/25/2035	186	
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I		5.A FM	484,285	478,762	455,062	488,169		(4,473)			5.866	4.743	MON	2,347	28,922	01/04/2007	06/25/2035	1,010	
76111X-ZW-6	RESIDENTIAL FUNDING MTG SEC I RF		2.C FM	721,347	940,654	735,844	816,766					5.500	5.460	MON	4,311	49,082	09/15/2011	11/25/2035	154,025	
76114C-AD-8	RESIDENTIAL ASSET SECURITIZATI		5.A FM	160,144	295,246	145,660	160,144				5,848	6.000	6.579	MON	1,476	7,594	08/07/2007	06/25/2037	155,981	
76114Q-AC-9	RESIDENTIAL ASSET SECURITIZATI		4.B FM	47,581	116,364	41,828	47,581				357	6.000	6.787	MON	582	2,846	07/19/2007	07/25/2037	48,163	
80262B-AA-8	SAN 2025-NQM1	CF	1.A	34,653,743	34,654,003	34,899,049	34,654,003		260			5.545	5.326	MON	160,130	1,441,173	03/14/2025	01/26/2065	6,766,622	
80262B-AB-6	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	0	1.A	713,861	713,872	719,364	713,872		11			5.748	5.942	MON	3,419	30,775	03/14/2025	01/26/2065	541	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
80262B-AC-4	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	0	1.B	2,161,533	2,161,543	2,180,438	2,161,543		10			5.952	6.140	MON	10,721	96,491	03/14/2025	01/26/2065	1,638	
80263B-AD-8	SAN 2025-NQM2	0	1.C	2,062,138	2,062,149	2,080,308	2,062,149		7			5.935	6.201	MON	10,199	61,194	05/12/2025	02/25/2065	339	
80263B-AE-9	SAN 2025-NQM4	0	1.F FE	6,646,525	6,646,599	6,677,134	6,646,599		76			5.760	6.048	MON	31,904	159,518	08/07/2025	07/27/2065	3,630	
80265D-AD-5	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	0	1.C FE	395,573	395,578	394,989	395,578		2			5.341	5.484	MON	1,761	3,521	11/05/2025	11/25/2065	41	
80265D-AE-3	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	0	1.F FE	981,578	981,583	979,897	981,585					5.443	5.583	MON	4,452	8,905	11/05/2025	11/25/2065	102	
805564-MG-3	SAXON ASSET SECURITIES TRUST		1.A FM	349,514	349,527	344,635	349,515		2			5.407	5.261	MON	1,575	7,892	10/18/2002	05/25/2031	19,696	
805564-QA-2	SAXON ASSET SECURITIES TRUST		1.A FM	64,712	65,050	63,814	65,050					6.000	5.506	MON	325	1,777	07/15/2004	08/25/2035	1,978	
81375W-HK-5	CREDIT-BASED ASSET SERVICING A		1.A FM	1,016,564	1,493,992	1,288,477	1,016,564					2.838	4.253	MON	3,533	44,474	01/20/2006	01/25/2036	132,247	
816939-AB-8	SEQUOIA MORTGAGE TRUST SEMT_24-INV1	OF	1.A	14,423,790	14,448,624	14,710,303	14,423,790		8,644			6.000	5.925	MON	72,243	866,918	11/15/2024	10/26/2054	1,528	
81744H-AF-0	SEQUOIA MORTGAGE TRUST		1.A FM	151,688	206,404	150,512	151,547					5.022	5.001	MON	864	10,737	07/17/2007	01/20/2047	45,252	
81745J-AA-6	SEMT_13-11		1.A	949,271	991,406	937,627	949,271		3,825			3.500	4.460	MON	2,892	34,699	09/04/2013	09/25/2043	292	
81747B-BA-0	SEQUOIA MORTGAGE TRUST SEMT_18-1		1.A FE	18,415,261	18,064,254	16,656,819	18,415,181		(35,992)			3.698	3.370	MON	55,794	669,772	01/12/2018	01/27/2048	2,980	
81747B-CC-5	SEQUOIA MORTGAGE TRUST SEMT_18-1		1.A FE	1,308,202	1,318,683	1,249,437	1,309,136		424			3.698	3.803	MON	4,073	48,893	01/12/2018	01/27/2048	10,002	
81747B-CD-3	SEQUOIA MORTGAGE TRUST SEMT_18-1		1.B FE	1,266,621	1,326,057	1,205,067	1,271,948		1,681			3.698	4.310	MON	4,096	49,166	01/12/2018	01/27/2048	17,319	
81747B-CE-1	SEQUOIA MORTGAGE TRUST SEMT_18-1		1.E FE	707,088	958,000	703,451	747,663		5,538			3.698	5.541	MON	2,959	35,520	01/12/2018	01/27/2048	4,349	
81747B-CL-5	SEQUOIA MORTGAGE TRUST SEMT_18-1		1.A FE	1,633,620	1,618,644	1,542,753	1,626,050		(800)			3.698	3.547	MON	4,999	60,015	01/12/2018	01/27/2048	12,277	
81747F-BA-1	SEQUOIA MORTGAGE TRUST SEMT_18-4		1.A FE	10,546,950	10,537,394	9,743,455	10,545,585		(1,175)			3.853	3.803	MON	33,830	404,581	04/13/2018	04/27/2048	16,309	
81747F-CC-6	SEQUOIA MORTGAGE TRUST SEMT_18-4		1.A FE	1,928,634	1,964,586	1,866,095	1,935,540		1,428			3.836	4.076	MON	6,280	75,430	04/13/2018	04/27/2048	8,612	
81747F-CD-4	SEQUOIA MORTGAGE TRUST SEMT_18-4		1.A FE	1,246,746	1,287,961	1,216,305	1,254,489		1,786			3.836	4.300	MON	4,117	49,451	04/13/2018	04/27/2048	5,644	
81747F-CE-2	SEQUOIA MORTGAGE TRUST SEMT_18-4		1.A FE	1,212,418	1,293,798	1,203,036	1,228,244		3,206			3.836	4.741	MON	4,136	49,675	04/13/2018	04/27/2048	39,327	
81747F-CF-9	SEQUOIA MORTGAGE TRUST SEMT_18-4		1.D FE	715,306	918,000	672,269	748,703		4,616			3.836	5.385	MON	2,934	35,246	04/13/2018	04/27/2048	28,078	
81747F-CG-7	SEQUOIA MORTGAGE TRUST SEMT_18-4		5.B GI	578,409	1,016,000	651,304	627,413		7,453			3.836	7.494	MON	3,248	39,009	04/13/2018	04/27/2048	16,921	
81747K-AA-1	SEQUOIA MORTGAGE TRUST SEMT_21-1		1.A	4,080,462	3,914,699	3,284,065	4,080,462		(12,912)			2.500	1.999	MON	8,156	97,867	02/12/2021	03/27/2051	908	
81747W-EJ-2	SEMT 2018-7 B3		1.A	140,099	141,389	130,928	139,963		11			4.251	4.335	MON	501	6,009	05/04/2020	09/25/2048	2,445	
81748D-CC-0	SEQUOIA MORTGAGE TRUST SEMT_20-5		1.C FE	2,503,042	2,459,796	2,271,499	2,498,071		(2,418)			2.717	2.476	MON	5,569	66,885	12/18/2020	01/25/2051	7,707	
81748D-CD-8	SEQUOIA MORTGAGE TRUST SEMT_20-5		1.F FE	830,591	831,360	763,338	830,591		27			2.717	2.705	MON	1,882	22,606	12/18/2020	01/25/2051	2,605	
81748D-CE-6	SEQUOIA MORTGAGE TRUST SEMT_20-5		2.B FE	616,287	651,375	586,836	617,658		1,756			2.717	3.444	MON	1,475	17,712	12/18/2020	01/25/2051	1,772	
81748D-CF-3	SEQUOIA MORTGAGE TRUST SEMT_20-5		3.B FE	361,885	488,059	261,897	373,618		2,577			2.717	4.256	MON	1,105	13,271	12/18/2020	01/25/2051	80,711	
81748D-CG-1	SEQUOIA MORTGAGE TRUST SEMT_20-5		4.B FE	161,576	260,000	112,008	169,448		1,747			2.717	5.226	MON	589	7,070	12/18/2020	01/25/2051	32,180	
81748D-CH-9	SEQUOIA MORTGAGE TRUST SEMT_20-5		1.A FE	87,722,694	85,048,505	71,847,242	87,722,694		(270,506)			2.717	2.326	MON	192,566	2,312,562	12/18/2020	01/25/2051	21,170	
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20-2	OF	1.A	2,722,227	2,656,641	2,396,886	2,722,227		(7,322)			3.500	3.136	MON	7,749	92,982	02/13/2020	03/25/2050	1,086	
81748M-AA-6	SEQUOIA MORTGAGE TRUST SEMT_20-1	OF	1.A	1,390,793	1,359,565	1,247,022	1,390,793		(4,113)			3.500	3.090	MON	3,965	47,585	01/08/2020	02/25/2050	914	
81748V-AA-6	SEQUOIA MORTGAGE TRUST SEMT_21-3	OF	1.A	20,785,439	20,434,226	17,116,852	20,785,439		(23,381)			2.500	2.282	MON	42,571	510,856	04/14/2021	05/25/2051	3,290	
81748X-AA-2	SEQUOIA MORTGAGE TRUST SEMT_21-5		1.A	9,945,054	9,843,542	8,245,502	9,945,054		(6,128)			2.500	2.357	MON	20,507	246,089	06/21/2021	07/25/2051	346	
81749A-BA-0	SEQUOIA MORTGAGE TRUST SEMT_21-8		1.A FE	163,675,740	159,782,901	133,914,241	163,675,740		(257,134)			2.668	2.379	MON	355,263	4,263,893	11/08/2021	11/27/2051	24,020	
81749A-CD-3	SEQUOIA MORTGAGE TRUST SEMT_21-8		1.C FE	2,976,481	2,928,315	2,499,463	2,974,704		(2,737)			2.668	2.449	MON	6,511	78,144	11/08/2021	11/27/2051	5,795	
81749A-CE-1	SEQUOIA MORTGAGE TRUST SEMT_21-8		1.F FE	1,599,724	1,597,263	1,332,548	1,599,308		(218)			2.668	2.630	MON	3,551	42,624	11/08/2021	11/27/2051	3,311	
81749A-CF-8	SEQUOIA MORTGAGE TRUST SEMT_21-8		2.B FE	1,839,092	1,863,473	1,430,626	1,839,314		734			2.668	2.800	MON	4,143	49,728	11/08/2021	11/27/2051	171,092	
81749A-CG-6	SEQUOIA MORTGAGE TRUST SEMT_21-8		3.B FE	483,400	700,000	357,560	498,962		4,053			2.668	4.574	MON	1,556	18,680	11/08/2021	11/27/2051	156,147	
81749A-CH-4	SEQUOIA MORTGAGE TRUST SEMT_21-8		4.B FE	313,267	500,000	176,900	325,361		3,211			2.668	5.108	MON	1,112	13,343	11/08/2021	11/27/2051	107,666	
81749C-AA-7	SEQUOIA MORTGAGE TRUST SEMT_22-1		1.A	21,093,490	21,641,285	18,126,870	21,093,490		36,390			2.500	2.770	MON	45,086	541,032	01/19/2022	02/26/2052	28,839	
81749H-AA-6	SEQUOIA MORTGAGE TRUST SEMT_24-2	OF	1.A	12,031,237	12,044,411	12,269,774	12,032,806		1,921			6.000	5.903	MON	60,222	722,665	02/08/2024	03/25/2054	2,466	
81749N-AB-1	SEMT 2024-8	OF	1.A	16,654,896	16,801,912	16,982,399	16,654,896		66,377			5.500	5.707	MON	77,009	924,105	08/09/2024	09/25/2054	2,140,974	
81749P-AC-4	SEMT 2024-9		1.A	13,267,372	13,334,042	13,269,959	13,267,372		33,567			5.000	5.068	MON	55,559	666,702	09/05/2024	10/26/2054	1,692,596	
81880N-AG-9	SG RESIDENTIAL MORTGAGE TRUST SGR_25-1	0	1.C FE	1,649,991	1,650,000	1,651,491	1,650,000		9			5.250	5.565	MON	7,219		12/11/2025	12/25/2065	1,657,219	
81880N-AH-7	SG RESIDENTIAL MORTGAGE TRUST SGR_25-1	0	1.F FE	1,086,985	1,087,000	1,087,916	1,087,000		15			5.351	5.663	MON	4,847		12/11/2025	12/25/2065	1,091,847	
848948-AA-3	SPLITERO TRUST SPLTO_25-1		1.G FE	6,153,003	6,230,000	6,186,280	6,154,487		1,484			5.750	6.093	MON	44,778	29,852	11/19/2025	12/27/2055	4,939,779	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
863579-UU-0	STRUCTURED ADJUSTABLE RATE MOR		1.A FM	223,602	278,389	245,207	149,037					4.639	5.143	MON	1,067	13,579	07/21/2005	07/25/2035	19,035	
863579-VS-4	STRUCTURED ADJUSTABLE RATE MOR		1.A FM	2,216,238	3,218,378	2,849,549	1,234,547					4.500	6.295	MON	12,104	156,757	11/29/2022	08/25/2035	36,493	
863579-XV-5	STRUCTURED ADJUSTABLE RATE MOR		1.A FM	102,588	127,603	80,115	80,427					4.669	4.534	MON	497	6,095	09/12/2005	09/25/2035	35,540	
863579-Y3-6	STRUCTURED ADJUSTABLE RATE MOR		1.A FM	66,912	204,703	155,885	19					4.510	5.848	MON	770	9,397	09/07/2007	04/25/2036	211	
86358R-XY-8	STRUCTURED ASSET SECURITIES CORPORATION		5.B GI	28,110	27,887	23,601	28,025		(77)			3.450	3.364	MON	80	962	09/22/2008	02/25/2032	565	
86359A-ME-0	STRUCTURED ASSET SECURITIES CORPORATION		5.B GI	30,924	32,326	32,221	32,326		790			3.357	7.817	MON	90	1,085	02/05/2003	04/25/2031	125	
86359A-WR-0	STRUCTURED ASSET SECURITIES CORPORATION		5.B GI	376,741	385,663	370,570	376,675					3.357	3.896	MON	1,079	12,945	02/04/2013	01/25/2031	116	
86359B-MW-8	WELLS FARGO HOME EQUITY TRUST WFHET_04-1		1.A FM	918,435	1,067,162	1,052,374	1,067,162		(51)			4.387	0.548	MON	791	53,970	08/17/2011	04/25/2034	3	
86359B-WR-8	STRUCTURED ADJUSTABLE RATE MOR		1.A FM	533,779	549,868	533,186	549,868					4.521	4.430	MON	2,070	27,443	07/26/2004	07/25/2034	18,917	
86361P-AF-3	STRUCTURED ADJUSTABLE RATE MOR		1.A FM	249,985	405,580	207,620	188,987					4.756	5.799	MON	1,615	20,525	10/18/2006	10/25/2036	121,315	
86362T-AF-4	STRUCTURED ADJUSTABLE RATE MO		1.A FM	1,308,949	2,359,850	1,534,112	186,298					4.003	5.715	MON	8,133	98,151	01/08/2007	02/25/2037	77,326	
872225-AD-9	TBW MORTGAGE BACKED PASS THRO		1.A FM	875,278	882,259	786,896	882,259					6.450	6.312	MON	4,742	25,182	10/23/2006	11/25/2036	3,267	
872225-AH-0	TBW MORTGAGE BACKED PASS THRO		3.B FM	30,073	30,191	26,986	30,073		20			6.400	6.391	MON	161	2,063	10/23/2006	11/25/2036	1,991	
87222P-AD-5	TBW MORTGAGE BACKED PASS THROU		1.A FM	117,795	608,613	133,508	117,795					6.250	14.073	MON	3,170	5,923	04/16/2008	01/25/2037	88,593	
924925-AE-0	VERUS 2024-7	0	1.A	5,852,010	5,880,494	5,873,444	5,857,168		10,187			5.400	5.712	MON	26,462	185,202	04/30/2025	09/25/2069	12,808	
924928-AA-2	VERUS SECURITIZATION TRUST VERUS_25-3	0	1.A	3,533,622	3,533,676	3,576,960	3,533,676		55			5.623	5.807	MON	16,558	132,465	04/15/2025	05/27/2070	2,278	
924928-AB-0	VERUS SECURITIZATION TRUST VERUS_25-3	0	1.B	883,421	883,422	889,950	883,422		1			5.776	5.959	MON	4,252	34,002	04/15/2025	05/27/2070	705	
924928-AC-8	VERUS SECURITIZATION TRUST VERUS_25-3	0	1.D	1,031,089	1,031,093	1,042,613	1,031,093		4			5.928	6.107	MON	5,094	40,718	04/15/2025	05/27/2070	822	
92540V-AA-3	VERUS 2025-2	CF	1.A	57,890,543	57,890,716	58,247,670	57,890,716		174			5.307	5.075	MON	256,022	2,304,195	03/07/2025	03/25/2070	25,541,362	
92540V-AE-5	VERUS 2025-2	0	1.B	1,920,256	1,920,258	1,933,528	1,920,258		2			5.662	5.414	MON	9,060	81,544	03/07/2025	03/25/2070	847,467	
92922F-Q4-3	WASHINGTON MUTUAL		3.A FM	237,372	237,372	247,180	237,372					5.484	5.367	MON	1,087	13,905	06/01/2005	08/25/2035	208	
92922F-Q5-0	WASHINGTON MUTUAL		3.A FM	51,411	50,975	53,081	50,975		(469)			5.484	5.367	MON	234	2,986	06/01/2005	08/25/2035	45	
92925G-AA-1	WAMU MORTGAGE PASS-THROUGH CER		1.A FM	620,619	891,226	816,998	213,708					4.246	5.394	MON	3,154	38,748	04/13/2007	12/25/2036	5,168	
92925V-AM-2	WAMU MORTGAGE PASS-THROUGH CER		1.A FM	473,083	669,723	602,956	170,088					4.115	5.382	MON	2,307	28,473	02/13/2007	02/25/2037	1,647	
92990G-AF-0	WAMU MORTGAGE PASS-THROUGH CER		1.A FM	360,387	544,347	502,464	47,041					4.690	5.735	MON	2,128	25,699	05/10/2007	05/26/2037	11	
93362F-AB-9	WASHINGTON MUTUAL		1.A FM	1,049,708	1,208,720	1,138,341	989,710					4.448	5.962	MON	4,483	56,992	11/29/2022	08/25/2046	8	
933634-AF-4	WAMU 2007-HY3 3A2		1.A FM	447,685	545,238	486,820	304,355					4.007	5.609	MON	1,823	22,165	02/28/2007	03/25/2037	751	
933636-AC-6	WAMU 2007-HY4		1.A FM	215,570	298,831	282,589	94,714					3.940	5.395	MON	987	11,984	03/15/2007	04/25/2037	1,233	
933637-AJ-9	WASHINGTON MUTUAL		1.A FM	235,421	311,510	260,068	111,610					3.448	5.294	MON	895	10,861	12/06/2006	01/25/2037	4,173	
93363B-AG-6	WAMU MORTGAGE PASS-THROUGH CER		1.A FM	449,394	608,608	548,429	163,289					4.427	5.668	MON	2,247	28,587	06/01/2007	08/25/2036	58	
93363N-AB-1	WASHINGTON MUTUAL		1.A FM	401,805	584,362	543,856	98,907					4.472	5.641	MON	2,181	27,345	09/28/2006	10/25/2036	2,052	
93363N-AF-2	WAMU MORTGAGE PASS-THROUGH CER		1.A FM	127,604	182,636	165,919	63,225					3.787	5.853	MON	577	7,444	07/18/2007	10/25/2036	10,454	
93363N-AM-7	WAMU MORTGAGE PASS-THROUGH CER		1.A FM	505,683	663,990	587,619	179,018					3.908	5.788	MON	2,137	26,226	03/05/2007	10/25/2036	643	
93363P-AK-6	WAMU MORTGAGE PASS-THROUGH CER		1.A FM	675,242	893,759	777,589	168,640					3.832	5.461	MON	2,834	37,263	03/02/2007	11/25/2036	5,799	
93934F-BL-5	WMALT MORTGAGE PASS-THROUGH CE		5.A FM	90,983	92,400	91,737	93,104					5.500	5.370	MON	424	5,078	10/20/2005	08/25/2035	6,673	
93934F-BQ-4	WMALT MORTGAGE PASS-THROUGH CE		4.C FM	135,073	140,341	139,333	139,427		53			5.500	5.574	MON	643	7,713	11/07/2005	08/25/2035	10,135	
93934F-CE-0	WMALT MORTGAGE PASS-THROUGH CE		5.C FM	412,041	423,978	368,113	368,113	(57,311)				5.500	5.731	MON	1,943	23,301	10/14/2005	10/25/2035	59,643	
93934F-CS-9	WMALT MORTGAGE PASS-THROUGH CE		2.C FM	119,222	129,729	131,223	113,190					5.500	5.911	MON	595	7,129	11/16/2005	10/25/2035	5,778	
93934F-EM-0	WMALT MORTGAGE PASS-THROUGH CE		3.A FM	449,687	463,372	433,256	453,127			1,427		5.500	5.792	MON	2,124	25,479	11/04/2005	11/25/2035	56,219	
93934F-LW-0	WMALT MORTGAGE PASS-THROUGH CE		4.C FM	425,496	426,777	423,932	427,321					6.000	5.868	MON	2,134	25,574	03/30/2006	03/25/2036	32,806	
93936H-AP-1	WASHINGTON MUTUAL MORTGAGE PAS		1.A FM	11,516	15,810	15,577	5,225					5.500	6.598	MON	72	869	07/09/2007	04/25/2037	274	
94980G-AK-7	WELLS FARGO HOME EQUITY TRUST		1.A FM	5,818	5,748	5,897	5,818					4.980	3.745	MON	24	275	10/19/2010	04/25/2034	5,748	
94982D-AF-3	WELLS FARGO MORTGAGE BACKED SE		1.A FM	32,245	32,825	32,315	32,788		10			6.458	6.345	MON	177	2,255	12/13/2005	08/25/2035	49	
94983J-AC-6	WELLS FARGO MORTGAGE BACKED S		1.A FM	99,500	114,811	112,660	67,292					5.851	5.548	MON	583	7,268	02/07/2006	03/25/2036	2,316	
94983P-AG-3	WELLS FARGO MORTGAGE BACKED S		1.A FM	123,611	144,614	143,188	96,038					5.973	5.160	MON	731	8,839	03/09/2006	04/25/2036	1,144	
94983U-AB-3	WELLS FARGO MORTGAGE BACKED SECURITY		1.A FM	300,540	407,325	360,559	146,399					5.848	5.399	MON	2,005	24,376	03/02/2007	04/27/2037	1,502	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
94984C-AE-6	WELLS FARGO MORTGAGE BACKED SE		5.C FM	137,966	139,857	131,717	169,870					6.192	4.848	MON	722	9,208	10/04/2007	08/25/2036	1,490	
94984M-AG-9	WELLS FARGO MORTGAGE BACKED S		1.A FM	1,541,077	1,760,567	1,652,228	1,317,433					5.998	5.299	MON	8,811	113,114	06/01/2007	10/25/2036	51,414	
94984U-AE-6	WELLS FARGO ALTERNATIVE LOAN T		1.A FM	287,490	365,121	339,041	282,210					6.416	6.015	MON	1,960	24,264	12/05/2007	07/25/2037	131	
94984U-AL-0	WELLS FARGO ALTERNATIVE LOAN T		1.A FM	126,358	185,405	159,839	75,936					4.352	6.149	MON	673	8,293	08/30/2007	07/25/2037	5,547	
94985G-BB-1	WELLS FARGO ALTERNATIVE LOAN T		1.A FM	259,671	312,293	284,820	255,561					6.000	6.746	MON	1,561	18,738	08/07/2007	07/25/2037	192	
92892D-AF-6	WAMMT25-RN1 LLC WAMMT_25-RN1		4.B Z	1,147,758	1,909,830	1,147,758	1,148,106		348			6.940	12.240	MON	8,100		12/09/2025	09/01/2065	1,920,875	
05373*-AD-0	AVEN_2025_SL3_TLD_6/2055	0	2.B PL	408,264	408,264	419,476	408,332					6.635	6.586	MON	2,257	12,717	06/27/2025	06/15/2055	37,883	
92892D-AA-7	WAMMT25-RN1 LLC WAMMT_25-RN1		1.A Z	207,066,334	196,075,850	207,066,333	207,169,948		(8,824)			6.940	6.483	MON	3,122,028	(364)	12/09/2025	09/01/2065	197,209,822	
92892D-AD-1	WAMMT25-RN1 LLC WAMMT_25-RN1		2.C Z	10,832,908	10,822,368	10,832,908	10,832,908					6.940	6.932	MON	45,899		12/09/2025	09/01/2065	10,884,957	
92892D-AG-4	WAMMT25-RN1 LLC WAMMT_25-RN1		5.B Z	1,174,214	2,928,406	1,174,214	1,174,737		523			6.940	18.479	MON	12,420		12/09/2025	09/01/2065	2,945,342	
05373*-AB-4	AVEN_2025_SL3_TLB_6/2055	0	1.C PL	754,955	754,957	771,770	755,068		1			5.856	5.814	MON	3,684	20,754	06/27/2025	06/15/2055	70,008	
92892D-AC-3	WAMMT25-RN1 LLC WAMMT_25-RN1		1.G Z	18,198,939	17,825,077	18,198,938	18,198,672		(267)			6.940	6.764	MON	75,598		12/09/2025	09/01/2065	17,928,165	
05373*-AC-2	AVEN_2025_SL3_TLC_6/2055	0	1.F PL	677,851	677,852	693,950	677,956					6.100	6.056	MON	3,446	19,411	06/27/2025	06/15/2055	62,870	
05373*-AA-6	AVEN_2025_SL3_TLA_6/2055	0	1.A PL	10,853,453	10,853,466	11,107,850	10,855,020		9			5.710	5.669	MON	51,644	290,907	06/27/2025	06/15/2055	1,006,326	
92892D-AE-9	WAMMT25-RN1 LLC WAMMT_25-RN1		3.C Z	3,569,355	4,456,269	3,569,355	3,569,917		562			6.940	8.994	MON	18,900		12/09/2025	09/01/2065	4,482,041	
05373*-AE-8	AVEN_2025_SL3_TLE_6/2055	0	3.C PL	1,555,950	1,555,953	1,604,181	1,556,268		2			8.090	8.028	MON	10,490	59,092	06/27/2025	06/15/2055	144,552	
92892D-AB-5	WAMMT25-RN1 LLC WAMMT_25-RN1		1.C Z	21,206,218	20,371,517	21,206,218	21,205,569		(649)			6.940	6.602	MON	86,398		12/09/2025	09/01/2065	20,489,332	
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				3,316,154,444	3,391,042,296	3,180,606,432	3,306,338,251	(60,830)	(366,170)	1,269,837		XXX	XXX	XXX	15,880,278	108,463,682	XXX	XXX	917,498,398	XXX
00218E-AA-5	A10 SINGLE ASSET COMMERCIAL MORTGAGE SAC		1.A FE	19,699,402	19,699,402	19,665,737	19,699,402					6.930	6.927	MON	65,119	1,515,004	02/09/2023	04/16/2040	19,814,317	
00218E-AB-3	A10 SINGLE ASSET COMMERCIAL MORTGAGE SAC		1.D FE	8,057,000	8,057,000	8,043,181	8,057,000					7.430	7.427	MON	28,536	660,365	02/09/2023	04/16/2040	8,107,357	
009920-AA-7	ALA 2025-OANA	OF	1.A	41,895,000	42,000,000	42,157,424	41,922,119		27,119			5.423	5.619	MON	108,940	1,281,713	05/14/2025	06/15/2040	42,202,147	
009920-AC-3	ALA 2025-OANA		1.A	22,443,750	22,500,000	22,556,223	22,458,313		14,563			5.523	5.720	MON	59,421	698,177	05/14/2025	06/15/2040	22,610,165	
009920-AE-9	ALA 2025-OANA		1.A	15,960,000	16,000,000	16,039,981	15,970,420		10,420			5.772	5.973	MON	44,141	517,008	05/14/2025	06/15/2040	16,081,668	
009920-AG-4	ALA 2025-OANA		1.A	2,493,750	2,500,000	2,510,897	2,495,166		1,416			6.771	6.990	MON	8,076	93,612	05/14/2025	06/15/2040	2,514,252	
03881B-AC-7	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR	OF	1.A	8,994,989	8,680,000	8,123,163	8,822,209		(37,179)			2.495	2.027	MON	18,049	216,592	02/25/2021	05/15/2053	1,904,468	
03881B-AE-3	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR	OF	1.A	9,859,794	9,320,000	8,765,863	9,565,731		(60,080)			2.756	2.048	MON	21,407	256,887	01/12/2021	05/15/2053	3,192,521	
03882K-AJ-1	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR	OF	1.A	24,081,101	26,670,000	24,108,074	24,937,923		262,139			2.575	3.790	MON	57,223	686,672	06/29/2022	10/16/2054	21,524,812	
03882L-AJ-9	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR	OF	1.A	18,003,353	17,500,000	16,452,356	17,808,930		(53,016)			3.283	2.920	MON	47,879	582,718	02/08/2022	02/18/2055	906,635	
039955-AE-9	ARES COMMERCIAL MORTGAGE TRUS CMB OTHER	0	1.D FE	495,000	495,000	495,312	495,000					5.530	5.592	MON	1,309	20,387	04/03/2025	04/15/2042	497,310	
039955-AG-4	ARES COMMERCIAL MORTGAGE TRUS CMB OTHER	0	1.G FE	1,435,000	1,435,000	1,436,013	1,435,000					5.780	5.844	MON	3,964	61,535	04/03/2025	04/15/2042	1,441,996	
039955-AJ-8	ARES COMMERCIAL MORTGAGE TRUS CMB OTHER	0	2.C FE	2,357,000	2,357,000	2,360,202	2,357,000					6.230	6.299	MON	7,012	108,260	04/03/2025	04/15/2042	2,369,374	
05359A-AA-1	AVMT_18-AVM-A	OF	1.A	13,910,967	13,500,000	13,400,552	13,615,299		(43,717)			4.112	3.791	MON	46,264	562,874	06/19/2018	07/09/2040	13,546,264	
05359A-AE-3	AVMT_18-AVM-B	OF	1.A	8,232,783	8,100,000	7,984,152	8,135,725		(14,657)			4.112	3.909	MON	27,758	337,724	06/19/2018	07/09/2040	8,127,758	
05490R-AK-2	BANC OF AMERICA MERRILL LYNCH LA		1.A	2,881,175	2,800,000	2,685,082	2,809,192		(8,228)			4.020	3.703	MON	9,380	112,560	07/24/2015	07/16/2037	2,809,380	
05491L-AE-8	BARCLAYS COMMERCIAL MORTGAGE SEC		1.A	3,399,000	3,300,000	3,181,052	3,304,558		(11,450)			3.391	3.027	MON	8,082	111,903	08/05/2016	08/14/2036	3,309,325	
05491L-AG-3	BARCLAYS COMMERCIAL MORTGAGE SEC		1.A	5,786,105	5,750,000	5,483,130	5,750,000		(3,045)			3.609	3.461	MON	14,987	210,394	08/05/2016	08/14/2036	5,767,293	
05491L-AJ-7	BARCLAYS COMMERCIAL MORTGAGE SEC		1.D	1,017,562	1,150,000	1,084,597	1,138,892		15,682			3.609	5.047	MON	2,997	42,079	07/28/2016	08/14/2036	1,153,459	
05491V-AA-4	BARCLAYS COMMERCIAL MORTGAGE SECUIRITIES	OF	1.A	9,993,643	9,750,000	9,409,896	9,819,342		(26,532)			4.267	4.017	MON	34,665	421,761	07/26/2018	08/06/2038	9,784,665	
05492J-AW-2	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	OF	1.A	9,252,876	8,880,800	8,485,043	9,027,791		(39,956)			3.063	2.562	MON	22,668	272,019	02/21/2020	11/15/2052	5,029,968	
05492V-AC-9	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	4,176,875	4,025,146	3,839,225	4,084,529		(17,525)			2.029	1.271	MON	6,806	81,670	08/05/2021	04/17/2053	79,144	
05493E-AX-0	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	35,759,238	35,407,114	31,885,208	35,584,098		(35,853)			2.021	1.895	MON	59,631	715,578	02/17/2021	02/17/2054	11,095,975	
05493L-AA-4	BAMLL COMMERCIAL MORTGAGE SECURITIES TRU	OF	1.C FE	10,200,000	10,200,000	9,835,047	10,200,000					4.845	4.905	MON	23,672	561,277	08/26/2021	09/15/2038	10,241,774	
05493L-AG-1	BAMLL COMMERCIAL MORTGAGE SECURITIES TRU		1.G FE	1,800,000	1,800,000	1,722,695	1,800,000					5.245	5.309	MON	4,517	106,349	08/26/2021	09/15/2038	1,807,972	
05493L-AJ-5	BAMLL COMMERCIAL MORTGAGE SECURITIES TRU		2.C FE	1,200,000	1,200,000	1,136,987	1,200,000					5.795	5.866	MON	3,323	77,591	08/26/2021	09/15/2038	1,205,865	
05493L-AL-0	BAMLL COMMERCIAL MORTGAGE SECURITIES TRU		3.B FE	5,400,000	5,400,000	5,010,177	5,400,000					6.545	6.624	MON	16,867	390,222	08/26/2021	09/15/2038	5,429,766	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
05493M-AE-4	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	14,240,366	14,100,000	12,696,819	14,173,628		(16,417)			2.043	1.916	MON	24,005	288,063	09/15/2021	09/15/2054	73,723	
05493M-AF-1	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	19,363,831	18,800,000	16,783,042	19,125,541		(58,332)			2.322	1.981	MON	36,378	436,536	09/15/2021	09/15/2054	9,171,129	
054975-AD-9	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	1,453,601	1,390,000	1,451,096	1,437,398		(6,665)			5.439	4.787	MON	6,300	75,602	05/11/2023	12/17/2055	433,929	
054976-AD-7	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	36,004,290	35,650,000	34,730,982	35,877,529		(40,541)			4.174	4.032	MON	124,003	1,488,031	08/16/2022	09/15/2055	21,096,395	
055287-AC-0	BBSG MORTGAGE TRUST BBSG_16-MRP		1.D	4,531,815	4,400,000	3,718,000	4,404,846		(15,212)			3.727	3.370	MON	13,666	163,988	06/09/2016	06/06/2036	4,413,666	
055287-AG-1	BBSG MORTGAGE TRUST BBSG_16-MRP		5.B	10,732,123	11,600,000	7,620,040	11,548,092		105,291			4.026	4.980	MON	38,918	473,502	06/09/2016	06/06/2036	11,638,918	
05546J-AE-8	BBCMS_15-VFM-A2	CF	1.A	10,452,402	10,225,000	10,083,318	10,225,992		(24,394)			3.375	3.125	MON	23,965	345,094	02/17/2016	03/12/2036	10,253,758	
05546J-AG-3	BBCMS_15-VFM-B	CF	1.A	10,793,370	10,500,000	10,371,941	10,502,144		(31,775)			3.483	3.173	MON	25,396	370,792	03/18/2015	03/12/2036	10,530,475	
05546J-AJ-7	BBCMS_15-VFM-C	CF	1.A	3,230,896	3,200,000	3,155,197	3,200,000		(2,993)			3.483	3.280	MON	7,740	113,003	03/18/2015	03/12/2036	3,209,288	
05551V-BJ-1	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	CF	1.A	27,064,394	26,917,258	24,583,648	26,916,361		(7,944)			2.492	2.440	MON	55,898	670,778	04/05/2023	07/15/2054	6,961,618	
05552A-BB-3	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	CF	1.A	31,308,543	31,000,000	27,718,566	31,131,741		(35,877)			1.771	1.648	MON	45,751	549,010	10/09/2020	10/20/2053	1,428,724	
05552F-BA-4	BBCMS 2022-C15		1.A	752,784	840,000	783,773	769,665		9,409			3.662	5.246	MON	2,563	30,761	02/26/2024	04/16/2055	33,236	
05554F-AC-9	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	7,403,208	7,330,000	8,035,615	7,386,664		(8,170)			6.521	6.340	MON	39,832	477,989	10/19/2023	11/17/2056	104,704	
05554F-AD-7	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	11,171,020	10,746,667	12,010,115	11,099,381		(38,334)			6.804	6.221	MON	60,934	731,203	05/01/2024	11/17/2056	3,929,605	
05589F-AB-0	BOP 2019-300M		3.C PL	8,480,000	8,480,000	6,900,583	8,480,000					5.000	5.067	MON	36,511	429,889	12/30/2024	02/28/2034	8,515,333	
05589F-AD-6	BOP 2019-300M		2.C PL	76,320,000	76,320,000	71,979,995	76,320,000					5.000	5.067	MON	328,600	3,869,000	12/30/2024	02/28/2034	76,638,000	
05593J-AG-5	BMP 2024-MF23	0	1.A	6,012,756	6,009,000	6,021,826	6,009,862		(2,894)			6.071	6.081	MON	17,425	235,892	06/04/2025	06/17/2041	6,039,749	
05594C-AG-9	BX TRUST BX_25-LUNR	0	1.A	5,050,901	5,050,901	5,060,324	5,050,901					5.680	5.747	MON	13,715	167,903	05/30/2025	06/15/2040	5,075,104	
05594C-AK-0	BX COMMERCIAL MORTGAGE TRUST BX_25-LUNR	0	1.A	1,331,520	1,331,520	1,334,843	1,331,520					6.180	6.252	MON	3,930	47,832	05/30/2025	06/15/2040	1,338,456	
05594L-AG-9	BX TRUST BX_25-JDI	0	2.C FE	15,000,000	15,000,000	14,997,569	15,000,000					6.080	6.167	MON	45,333	66,239	11/03/2025	11/15/2042	15,080,000	
055983-AG-5	BSPRT 2022-FL8	0	1.E FE	123,077	123,000	123,002	123,027		(50)			6.007	6.113	MON	365	6,775	02/21/2025	02/17/2037	50,426	
055988-AC-3	BMO CAPITAL MARKETS CORP BMO_23-C5		1.A	4,514,699	4,470,000	4,654,709	4,502,478		(5,058)			5.494	5.327	MON	20,466	245,595	05/24/2023	06/16/2056	1,280,802	
05602N-AD-2	BMO COMMERCIAL MORTGAGE SECURITIES LLC B		1.A	48,398,179	47,920,000	48,450,062	48,221,537		(52,796)			4.690	4.540	MON	187,273	2,279,444	06/28/2022	07/17/2054	33,906,018	
05604F-AC-9	BWAY MORTGAGE TRUST BWAY_13-1515	CF	1.A	12,482,277	12,177,915	11,534,758	12,177,915					3.454	3.398	MON	35,055	420,662	02/26/2013	03/10/2033	10,385,921	
05606F-AL-7	BX 2019-OC11 D	0	1.A	13,950,569	15,164,000	14,375,347	14,138,901		188,332			3.944	5.845	MON	49,839	504,257	03/05/2025	12/09/2041	15,213,839	
05606G-AA-9	BX_21-VIEW		1.A	2,200,000	2,200,000	2,197,328	2,200,000					5.075	5.111	MON	5,345	126,179	06/04/2021	06/16/2036	2,209,432	
05606G-AG-6	BX_21-VIEW		1.A	1,415,960	1,415,960	1,415,077	1,415,960					5.595	5.634	MON	3,788	88,676	06/04/2021	06/16/2036	1,422,644	
05606G-AJ-0	BX_21-VIEW		1.A	1,124,476	1,124,476	1,123,779	1,124,476					6.145	6.187	MON	3,300	76,692	06/04/2021	06/16/2036	1,130,299	
05608B-AG-5	BX TRUST BX_19-IMC		1.A	3,360,000	3,360,000	3,332,682	3,360,000					5.026	1.440	MON	8,086	191,058	05/02/2019	04/17/2034	3,374,269	
05608B-AJ-9	BX TRUST BX_19-IMC		1.A	2,100,000	2,100,000	2,080,485	2,100,000					5.326	1.747	MON	5,351	125,799	05/02/2019	04/17/2034	2,109,443	
05608B-AL-4	BX TRUST BX_19-IMC		1.A	12,600,000	12,600,000	12,431,655	12,600,000					5.626	2.053	MON	33,892	793,117	05/02/2019	04/17/2034	12,659,809	
05609M-CC-7	BMO CAPITAL MARKETS CORP BMO_22-C1	CF	1.A	30,640,819	29,750,000	27,665,114	30,310,510		(89,295)			3.374	3.008	MON	83,647	1,003,765	02/10/2022	02/18/2055	19,624,696	
05609M-CF-0	BMO CAPITAL MARKETS CORP BMO_22-C1		1.A	5,407,083	5,250,000	4,847,657	5,349,217		(15,707)			3.676	3.304	MON	16,083	192,990	02/10/2022	02/18/2055	3,761,488	
05609R-AJ-3	BX TRUST BX_2021-BXMF		1.A	6,664,780	6,732,522	6,722,423	6,732,522		(2,257)			4.986	6.846	MON	16,074	380,081	10/28/2021	10/15/2038	4,315,460	
05609R-AL-8	BX TRUST BX_2021-BXMF		1.A	5,754,612	5,801,429	5,792,721	5,801,429		(2,092)			5.625	7.368	MON	15,601	365,090	10/28/2021	10/15/2038	1,942,986	
05610C-AE-4	BMO CAPITAL MARKETS CORP BMO_23-C4	CF	1.A	28,910,829	28,260,000	28,890,300	28,734,638		(64,101)			5.117	4.794	MON	120,495	1,445,940	05/04/2023	02/17/2056	9,481,228	
05610F-AD-9	BX 2022-AHP	0	1.A	1,754,780	1,783,000	1,779,239	1,778,788		24,008			5.770	6.084	MON	4,917	86,177	03/20/2025	01/18/2039	1,791,677	
05610F-AE-7	BX 2022-AHP	0	1.C	989,219	1,000,000	997,564	998,070		8,852			6.120	6.396	MON	2,923	45,186	05/12/2025	01/18/2039	1,005,158	
05610V-AC-6	BSPRT 2023-FL10	0	1.A FE	531,498	531,000	531,994	531,064		(433)			6.539	6.637	MON	1,657	25,504	04/14/2025	09/17/2035	427,071	
05612K-AA-2	BX COMMERCIAL MORTGAGE TRUST BX_24-BRVE	CF	1.A	5,611,361	5,623,660	5,630,681	5,621,303		6,412			5.520	5.675	MON	14,845	347,998	05/02/2024	04/15/2041	5,649,858	
05619P-AE-6	BX_25-VOLT	0	1.G FE	5,667,000	5,667,000	5,664,452	5,667,000					6.030	6.108	MON	16,324		11/14/2025	12/15/2044	5,696,988	
05619P-AG-1	BX_25-VOLT	0	2.C FE	7,083,000	7,083,000	7,077,406	7,083,000					6.430	6.513	MON	21,741		11/14/2025	12/15/2044	7,122,842	
05619R-AA-0	BOCA COMMERCIAL MORTGAGE TRUST BOCA_25-B		1.A FE	3,525,000	3,525,000	3,529,402	3,525,000					5.280	5.351	MON	6,937		12/04/2025	12/15/2042	3,541,009	
05625A-AE-1	BLP COMMERICALMORTGAGE TRUST BLP_24-IND2	CF	1.A	10,047,832	10,073,014	10,079,210	10,070,471		10,772			5.572	5.632	MON	26,835	628,474	02/14/2024	03/15/2041	10,120,370	
05625A-AG-6	BLP COMMERICALMORTGAGE TRUST BLP_24-IND2		1.A	15,068,964	15,106,737	15,106,710	15,104,164		14,624			6.271	6.282	MON	45,231	1,049,598	02/14/2024	03/15/2041	15,186,557	
060352-AE-1	BANK_17-BNK6		1.A	2,108,231	2,075,078	2,051,293	2,078,259		(4,352)			3.254	3.028	MON	5,627	67,523	10/27/2017	07/16/2060	812,063	
060352-AF-8	BANK_17-BNK6	CF	1.A	29,968,877	29,138,000	28,840,300	29,244,236		(96,521)			3.518	3.165	MON	85,423	1,025,075	02/06/2018	07/16/2060	29,123,130	
06035R-AS-5	BANK_18-BN14	CF	1.A	16,922,989	16,492,800	16,497,512	16,587,495		(44,563)			4.231	3.920	MON	58,151	697,810	12/15/2022	09/17/2060	8,885,725	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
06035R-AU-0	BANK_18-BN14		1.A	3,759,467	3,650,000	3,572,594	3,679,565		(12,373)			4.481	4.094	MON	13,630	163,557	09/18/2018	09/17/2060	2,989,566	
06036F-BB-6	BANK_18-BN15		1.A	5,594,152	5,538,880	5,534,842	5,550,244		(7,453)			4.138	3.985	MON	19,100	230,683	11/16/2018	11/18/2061	686,545	
06036F-BC-4	BANK_18-BN15		1.A	13,183,259	12,800,000	12,859,603	12,906,546		(44,043)			4.407	4.021	MON	47,008	564,096	11/16/2018	11/18/2061	7,039,438	
06036F-BF-7	BANK_18-BN15		1.A	13,440,585	13,050,000	12,903,874	13,160,625		(43,066)			4.571	4.250	MON	49,749	606,213	11/16/2018	11/18/2061	3,370,699	
06054A-BB-4	BACM_15-UBS7		1.A	2,279,908	2,229,526	2,224,835	2,228,459		2,538			3.989	3.829	MON	7,411	88,936	11/29/2022	09/17/2048	1,937,142	
06427D-AR-4	BANK OF AMERICA COMMERCIAL MORTG	OF	1.A	4,569,194	4,519,410	4,482,960	4,519,847		(7,095)			3.311	3.148	MON	12,470	149,638	01/11/2018	02/17/2050	4,013,596	
06427D-AS-2	BANK OF AMERICA COMMERCIAL MORTG	OF	1.A	26,630,636	25,782,850	25,609,398	25,847,533		(101,483)			3.574	3.161	MON	76,790	921,479	12/12/2017	02/17/2050	3,994,202	
06539V-AJ-7	BANK BANK_2022-BNK39	OF	1.A	32,202,787	33,950,000	30,983,558	32,532,076		192,133			2.928	3.620	MON	82,838	994,056	01/26/2024	02/18/2055	16,238,908	
06539W-BB-1	BANK 2020-BN25	OF	1.A	11,149,926	10,850,000	10,100,818	10,973,783		(32,103)			2.649	2.320	MON	23,951	287,417	01/31/2022	01/18/2063	1,798,878	
06539W-BE-5	BANK 2020-BN25	OF	1.A	4,943,774	4,800,000	4,435,701	4,859,852		(15,145)			2.841	2.487	MON	11,364	136,368	01/27/2020	01/18/2063	4,811,364	
065402-BC-2	BANK BANK_19-BN18	OF	1.A	31,392,412	33,900,000	32,645,595	32,393,279		387,764			3.584	4.960	MON	101,248	1,214,976	02/23/2023	05/17/2062	23,809,810	
065402-BF-5	BANK BANK_19-BN18		1.A	5,973,896	5,800,000	5,303,523	5,860,347		(18,955)			3.826	3.452	MON	18,492	221,908	05/21/2019	05/17/2062	5,818,492	
065403-BC-0	BANK_19-BN17	OF	1.A	4,178,777	4,050,000	3,984,117	4,092,405		(14,126)			3.714	3.322	MON	12,535	150,417	04/01/2019	04/17/2052	4,062,535	
065403-BF-3	BANK BANK_19-BN17		1.A	9,938,710	9,650,000	9,321,309	9,745,144		(31,811)			3.976	3.599	MON	31,974	383,684	03/21/2019	04/17/2052	9,681,974	
065404-BB-0	BANK_18-BN10	OF	1.A	28,917,162	28,160,500	27,914,022	28,304,702		(87,869)			3.688	3.354	MON	86,547	1,038,559	11/07/2018	02/17/2061	13,638,665	
06540A-AD-3	BANK BANK_19-BN20		1.A	4,119,878	4,000,000	3,786,399	4,044,406		(12,779)			3.011	2.654	MON	10,037	120,440	09/13/2019	09/15/2062	3,502,133	
06540A-AG-6	BANK BANK_19-BN20		1.B	3,192,823	3,100,000	2,801,557	3,134,640		(9,952)			3.243	2.881	MON	8,378	100,533	09/13/2019	09/15/2062	3,108,378	
06540C-BF-3	BANK BANK_21-BN35		1.A	34,947,247	35,172,333	31,255,521	34,884,787		35,560			2.285	2.376	MON	66,974	803,688	01/17/2024	06/17/2064	35,239,307	
06540C-CL-9	BANK BANK_21-BN35		1.A	11,935,695	11,848,571	10,290,544	11,882,194		(8,781)			2.457	2.360	MON	24,260	291,119	05/03/2022	06/17/2064	11,832,749	
06540D-BH-7	BANK_2021-BN36	OF	1.A	28,818,233	33,880,000	30,343,656	30,272,318		548,952			2.470	4.522	MON	69,736	836,836	03/02/2023	09/17/2064	21,048,928	
06540E-AK-9	BANK_21-BN38		1.A	3,151,436	3,810,000	3,385,459	3,322,503		68,598			2.521	5.006	MON	8,004	96,050	05/17/2023	12/15/2064	1,867,538	
06540J-BB-7	BANK_20-BN26		1.A	2,139,004	2,070,500	1,914,376	2,101,446		(8,277)			2.155	1.724	MON	3,718	44,619	02/03/2021	03/16/2063	78,386	
06540J-BG-6	BANK BANK_20-BN26	OF	1.A	15,991,216	16,160,000	14,838,181	15,974,291		35,980			2.403	2.608	MON	32,360	388,325	02/24/2023	03/16/2063	6,360,142	
06540K-AJ-8	BANK BANK_22-BN44	OF	1.A	23,856,464	22,680,000	24,153,422	23,569,774		(117,018)			5.746	5.008	MON	108,603	1,320,793	01/18/2024	11/18/2055	7,050,825	
06540L-BF-3	BANK BANK_21-BN37		1.A	401,100	480,000	429,652	421,955		8,363			2.618	5.008	MON	1,047	12,566	05/17/2023	11/18/2064	481,047	
06540L-BN-6	BANK BANK_21-BN37		1.A	20,735,467	20,300,000	17,831,938	20,545,636		(43,883)			2.851	2.591	MON	48,229	578,753	11/29/2022	11/18/2064	14,948,397	
06540M-BH-7	BANK_2022-BNK41		1.A	1,473,213	1,520,000	1,450,638	1,487,996		4,405			3.916	4.284	MON	4,961	58,402	05/09/2022	04/17/2065	1,484,830	
06540M-BQ-7	BANK_22-BNK41		1.A	10,541,199	10,830,000	10,136,348	10,627,886		25,183			3.789	4.098	MON	35,344	416,115	07/21/2022	04/17/2065	8,125,657	
06540T-AD-2	BANK_18-BN11	OF	1.A	11,703,665	11,366,600	11,332,916	11,439,521		(39,287)			4.046	3.670	MON	38,324	459,893	07/19/2018	03/17/2061	1,083,629	
06540X-BK-6	BANK_19-BN22		1.A	7,724,730	7,500,000	6,975,598	7,587,579		(23,885)			3.210	2.850	MON	20,063	240,750	10/25/2019	11/17/2062	7,520,063	
06540Y-AB-5	BANK_20-BN28		1.A	2,509,752	2,462,428	2,348,208	2,479,069		(6,532)			1.725	1.377	MON	3,540	42,477	08/05/2021	03/15/2063	58	
06540Y-AH-2	BANK BANK_20-BN28		1.A	6,385,907	6,200,000	5,534,733	6,269,666		(15,586)			1.844	1.580	MON	9,527	114,328	09/21/2020	03/15/2063	2,455,932	
06540Y-AP-4	BANK_20-BN28		1.G FE	1,177,758		545,516	598,849		(116,252)			0.975	2.931	MON	10,783	135,788	09/22/2020	03/15/2063	5,119	
06541A-BB-5	BANK_21-BN31		1.A	18,728,705	18,544,668	16,536,088	18,634,217		(19,093)			1.771	1.648	MON	27,369	328,426	01/28/2021	02/18/2054	5,843,542	
06541B-BE-7	BANK_23-BNK45	OF	1.A	43,175,833	42,750,000	43,170,455	43,046,205		(48,132)			4.937	4.782	MON	175,881	2,110,568	02/09/2023	02/17/2056	14,269,123	
06541C-BL-9	BANK_2021-BN33		1.A	4,511,396	4,380,000	3,963,753	4,451,029		(13,933)			2.556	2.211	MON	9,329	111,953	05/07/2021	05/16/2064	444,582	
06541C-BT-2	BANK_2021-BN33		1.A	4,690,467	4,672,000	4,163,906	4,671,653		(1,585)			2.792	2.740	MON	10,870	130,442	07/21/2022	05/16/2064	4,682,870	
06541D-BH-6	BANK BANK_23-BNK46		1.A	865,139	840,000	887,052	859,723		(2,345)			5.745	5.321	MON	4,022	48,258	08/02/2023	08/17/2056	553,216	
06541D-BN-3	BANK BANK_23-BNK46		1.A	741,579	720,000	770,864	737,119		(1,940)			6.385	5.951	MON	3,831	45,972	08/02/2023	08/17/2056	454,138	
06541F-BA-6	BANK_17-BNK4		1.A	22,321,375	21,672,500	21,465,519	21,732,499		(75,936)			3.625	3.255	MON	65,469	785,628	04/05/2017	05/17/2050	7,269,657	
06541J-AL-5	BANK_2021-BN34		1.A	29,457,028	28,600,000	25,328,217	29,078,985		(86,305)			2.438	2.096	MON	58,106	697,268	06/14/2021	06/15/2063	10,681,477	
06541J-AT-8	BANK 2021-BN34		1.A	9,166,795	8,900,000	7,715,938	9,050,015		(26,715)			2.572	2.229	MON	19,076	228,908	06/14/2021	06/15/2063	7,816,718	
06541K-AZ-1	BANK BANK_18-BN12	OF	1.A	16,085,170	15,089,550	15,024,149	15,348,922		(128,562)			3.990	3.064	MON	50,173	602,073	11/07/2019	05/17/2061	2,170,064	
06541K-BA-5	BANK BANK_18-BN12	OF	1.A	11,659,860	11,320,750	11,326,546	11,397,613		(39,578)			4.255	3.872	MON	40,142	481,698	05/15/2018	05/17/2061	2,297,286	
06541M-BH-6	BANK BANK_2022-BNK42		1.A	17,775,525	17,600,000	17,101,160	17,709,392		(19,167)			4.246	4.102	MON	62,275	747,296	05/20/2022	06/17/2055	1,333,921	
06541Q-AZ-8	BANK BANK_22-BNK43	OF	1.A	55,802,824	54,900,000	53,953,392	55,450,401		(87,806)			4.399	4.184	MON	201,254	2,415,051	04/16/2024	08/17/2055	37,258,960	
06541Q-BE-4	BANK BANK_22-BNK43		1.A	22,599,738	21,942,857	21,593,035	22,394,764		(63,406)			4.830	4.434	MON	88,320	1,059,840	08/08/2022	08/17/2055	4,448,732	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
06541R-AZ-6	BANK BANK_2019-BN20		1.A	1,247,453	1,157,477	1,129,607	1,194,925		(9,477)			2.846	1.033	MON	2,745	32,942	08/11/2021	12/17/2052	23,934	
06541R-BE-2	BANK-19-BN23	CF	1.A	14,316,933	13,900,000	12,673,183	14,063,858		(43,627)			3.203	2.847	MON	37,101	445,217	11/21/2019	12/17/2052	13,937,101	
06541T-AZ-2	BANK_20-BNK29		1.A	1,105,757	1,079,857	1,033,967	1,088,601		(3,829)			1.805	1.391	MON	1,624	19,492	08/05/2021	11/17/2053	13,914	
06541T-BA-6	BANK BANK_20-BN29		1.A	24,801,973	24,557,846	21,910,950	24,671,559		(26,156)			1.742	1.621	MON	35,650	427,798	11/20/2020	11/17/2053	12,291,662	
06541U-BW-5	BANK BANK_20-BN30		1.A	27,860,944	29,018,900	25,623,047	28,176,880		147,403			1.925	2.450	MON	46,551	558,614	02/24/2023	12/17/2053	12,209,051	
06541X-AF-7	BANK BANK_17-BNK7	CF	1.A	22,798,687	22,300,000	22,017,457	22,368,668		(57,770)			3.435	3.156	MON	63,834	766,005	03/14/2018	09/17/2060	3,705,525	
06542B-BH-9	BANK_2021-BN32		1.A	25,234,069	24,500,000	22,427,643	24,886,501		(77,980)			2.643	2.302	MON	53,961	647,535	03/16/2021	04/17/2054	8,363,868	
06542B-BQ-9	BANK_2021-BN32		1.A	12,668,321	12,300,000	11,040,816	12,497,743		(36,933)			2.859	2.512	MON	29,305	351,657	03/16/2021	04/17/2054	12,329,305	
06644E-AB-4	BANK 2023-5YR1	CF	1.A	5,448,256	5,394,420	5,512,704	5,428,615		(16,060)			5.779	5.295	MON	25,979	412,004	03/30/2023	04/17/2056	2,360,639	
072925-AA-8	BAY 2025-LIVN		1.A FE	18,200,000	18,200,000	18,212,653	18,200,000					5.480	5.537	MON	47,700	678,590	04/28/2025	05/15/2035	18,284,177	
07336A-AE-7	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	9,344,393	9,820,000	8,925,374	9,452,947		52,374			2.946	3.564	MON	24,108	289,297	02/28/2024	02/17/2055	3,431,419	
07336A-AJ-6	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	CF	1.A	12,617,035	12,250,000	10,982,637	12,480,987		(36,767)			3.350	2.985	MON	34,198	410,375	02/02/2022	02/17/2055	8,774,427	
07336V-AU-5	BBCMS 2024-C24		1.A	7,889,349	7,660,000	8,003,484	7,852,038		(20,702)			5.419	5.008	MON	34,591	415,095	01/29/2024	02/16/2057	3,298,572	
08160B-AC-8	BMARK_18-B5		1.A	1,422,129	1,500,000	1,491,629	1,463,824		14,829			3.944	5.043	MON	4,930	59,154	12/15/2022	07/17/2051	223,330	
08160B-AD-6	BENCHMARK MORTGAGE TRUST BMARK_18-B5		1.A	1,125,305	1,050,000	1,048,255	1,071,689		(8,756)			4.208	3.291	MON	3,682	44,180	04/01/2019	07/17/2051	1,053,682	
08160J-AE-7	BENCHMARK MORTGAGE TRUST BMARK_19-B9	CF	1.A	18,409,678	17,720,000	17,450,335	17,935,621		(76,702)			4.016	3.525	MON	59,297	711,564	03/25/2019	03/15/2052	2,731,369	
08160J-AF-4	BENCHMARK MORTGAGE TRUST BMARK_19-B9		1.A	940,128	838,874	836,845	884,903		(20,088)			3.933	(0.036)	MON	2,749	33,126	08/12/2021	03/15/2052	11,482	
08160K-AF-1	BENCHMARK MORTGAGE TRUST BMARK_19-B15		1.A	2,202,137	2,034,087	1,991,696	2,102,586		(18,507)			2.859	0.847	MON	4,846	58,154	08/05/2021	12/16/2072	34,306	
08161H-AF-7	BENCHMARK MORTGAGE TRUST BMARK_18-B4	CF	1.A	17,515,938	17,007,000	16,938,729	17,126,400		(59,439)			4.121	3.739	MON	58,405	700,859	06/28/2018	07/17/2051	4,570,890	
08161H-AH-3	BENCHMARK MORTGAGE TRUST BMARK_18-B4	CF	1.A	7,072,891	6,790,000	6,597,821	6,881,341		(40,274)			4.311	3.662	MON	24,393	292,717	02/17/2022	07/17/2051	6,814,393	
08161N-AF-4	BENCHMARK MORTGAGE TRUST BMARK_20-B16	CF	1.A	9,353,782	9,678,000	9,053,155	9,436,266		49,922			2.732	3.299	MON	22,034	264,403	02/16/2023	02/18/2053	2,661,523	
08162B-BE-1	BENCHMARK MORTGAGE TRUST BMARK_19-B11	CF	1.A	9,784,997	9,500,000	9,224,056	9,596,900		(31,647)			3.542	3.171	MON	28,042	336,500	05/22/2019	05/17/2052	3,763,261	
08162D-AD-0	BENCHMARK MORTGAGE TRUST BMARK_19-B13	CF	1.A	11,109,846	11,000,000	10,423,808	11,035,276		(12,831)			2.701	2.573	MON	24,759	297,110	09/20/2019	08/17/2057	2,577,921	
08162F-AE-3	BMARK 2019-B12 A5	CF	1.A	12,502,688	11,160,000	10,705,500	11,708,423		(158,454)			3.116	1.622	MON	28,975	347,701	10/05/2020	08/16/2052	1,900,749	
08162F-AG-8	BENCHMARK MORTGAGE TRUST BMARK_19-B12		1.A	13,557,424	12,940,000	12,157,261	13,179,125		(68,442)			3.419	2.818	MON	36,866	442,393	08/11/2020	08/16/2052	12,976,866	
08162L-AC-4	BENCHMARK MORTGAGE TRUST BMARK_20-IG1		1.A	2,573,484	3,100,000	2,714,258	2,775,598		70,727			2.687	5.620	MON	6,940	83,284	12/23/2022	09/17/2043	148,151	
08162L-AF-7	BENCHMARK MORTGAGE TRUST BMARK_20-IG1	CF	1.A	17,355,362	16,850,000	14,205,018	17,061,560		(53,518)			2.909	2.552	MON	40,842	490,099	02/06/2020	09/17/2043	16,890,842	
08162L-AG-5	BENCHMARK MORTGAGE TRUST BMARK_20-IG1		1.B	8,569,541	8,320,000	6,182,679	8,424,719		(26,503)			3.111	2.749	MON	21,568	258,810	02/06/2020	09/17/2043	8,341,568	
08162N-AK-2	BENCHMARK MORTGAGE TRUST BMARK_20-IG2		1.A	14,418,860	14,000,000	11,742,647	14,183,661		(44,506)			2.791	2.434	MON	32,562	390,740	05/13/2020	09/17/2048	5,916,477	
08162N-AM-8	BENCHMARK MORTGAGE TRUST BMARK_20-IG2		1.C	5,647,235	5,600,000	3,726,012	5,618,567		(5,509)			3.252	3.138	MON	15,178	185,251	05/13/2020	09/17/2048	5,615,178	
08162P-AX-9	BENCHMARK MORTGAGE TRUST BMARK_18-B1	CF	1.A	29,713,008	29,178,850	28,869,321	29,265,755		(66,979)			3.666	3.419	MON	89,141	1,069,697	02/07/2019	01/18/2051	2,742,907	
08162R-AC-1	BENCHMARK MORTGAGE TRUST BMARK_21-B23		1.A	29,710,228	29,417,500	25,886,082	29,557,855		(32,811)			1.823	1.706	MON	44,690	536,281	01/29/2021	02/18/2054	8,072,649	
08162T-BA-0	BENCHMARK MORTGAGE TRUST BMARK_18-B7		1.A	16,159,331	16,000,000	15,977,000	16,030,450		(20,551)			4.241	4.097	MON	56,547	678,560	11/09/2018	05/16/2053	4,060,872	
08162T-BD-4	BENCHMARK MORTGAGE TRUST BMARK_18-B7	0	1.A	2,122,523	2,152,000	2,117,548	2,122,946		423			4.741	5.187	MON	8,502	601	12/15/2025	05/16/2053	645,707	
08162X-BF-0	BENCHMARK MORTGAGE TRUST BMARK_20-B20	CF	1.A	15,553,983	15,400,000	13,964,856	15,462,504		(18,311)			1.746	1.619	MON	22,410	268,915	10/19/2020	10/15/2053	8,647,215	
08162Y-AG-7	BENCHMARK MORTGAGE TRUST BMARK_19-B14		1.A	2,202,916	2,023,489	1,979,308	2,098,244		(19,319)			2.957	0.859	MON	4,986	59,842	08/05/2021	12/15/2062	106,443	
08163A-AE-3	BAMRK 2020-B18	CF	1.A	4,431,662	5,473,299	4,864,796	4,806,718		139,248			1.925	5.108	MON	8,780	105,361	02/16/2023	07/15/2053	931,669	
08163A-AG-8	BENCHMARK MORTGAGE TRUST BMARK_20-B18		1.A	11,947,985	11,600,000	10,089,506	11,761,755		(35,907)			2.335	1.993	MON	22,572	270,860	07/23/2020	07/15/2053	11,622,572	
08163B-BA-8	BENCHMARK MORTGAGE TRUST BMARK_20-B22		1.A	14,676,497	14,250,000	12,520,875	14,463,784		(43,389)			1.973	1.640	MON	23,429	281,152	12/18/2020	01/16/2054	11,518,957	
08163C-BB-4	BENCHMARK MORTGAGE TRUST BMARK_21-B24	CF	1.A	48,984,947	48,500,000	43,863,516	48,719,381		(58,442)			2.264	2.131	MON	91,495	1,097,943	03/04/2021	03/17/2054	4,798,770	
08163D-AE-7	BMARK_21-B25		1.A	20,503,106	21,240,000	19,117,984	20,664,369		88,853			2.577	3.046	MON	45,613	547,355	02/23/2023	04/17/2054	11,068,791	
08163E-BD-6	BENCHMARK MORTGAGE TRUST BMARK_21-B26		1.A	12,796,419	13,120,000	11,828,007	12,889,887		35,123			2.613	2.908	MON	28,569	342,826	06/13/2022	06/17/2054	9,478,725	
08163E-BF-1	BENCHMARK MORTGAGE TRUST BMARK_21-B26		1.A	3,295,975	3,200,000	2,780,566	3,253,223		(9,601)			2.825	2.478	MON	7,533	90,400	05/13/2021	06/17/2054	3,207,533	
08163G-AU-4	BENCHMARK MORTGAGE TRUST BMARK_2021-B28		1.A	45,723,302	47,008,000	41,584,508	45,973,914		147,692			2.224	2.551	MON	87,110	1,045,317	01/31/2024	08/17/2054	3,278,767	
08163H-AE-8	BMARK_2021-B27		1.A	24,203,371	23,500,000	20,984,598	23,891,675		(72,538)			2.390	2.052	MON	46,804	561,650	06/18/2021	07/15/2054	15,675,117	
08163J-AE-4	BENCHMARK MORTGAGE TRUST BMARK_21-B29	CF	1.A	26,316,309	28,599,000	25,479,098	26,865,727		258,141			2.388	3.445	MON	56,910	682,916	05/01/2024	09/17/2054	28,655,910	
08163K-BG-5	BENCHMARK MORTGAGE TRUST BMARK_21-B30	CF	1.A	14,441,679	14,735,000	13,227,287	14,472,688		33,729			2.576	2.820	MON	31,631	379,574	06/09/2023	11/17/2054	4,241,115	
08163K-BJ-9	BENCHMARK MORTGAGE TRUST BMARK_21-B30		1.A	7,879,472	7,650,000	6,750,412	7,790,720		(21,981)			2.779	2.442	MON	9,449	212,594	10/29/2021	11/17/2054	7,003,181	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
08163L-AE-9	BENCHMARK MORTGAGE TRUST BMARK_20-B21	CF	1.A	12,624,963	12,500,000	11,244,635	12,553,956		(14,473)			1.704	1.580	MON	17,754	213,050	11/20/2020	12/17/2053	8,859,555	
08163L-AG-4	BENCHMARK MORTGAGE TRUST BMARK_20-B21		1.A	14,814,434	15,555,000	13,774,061	14,992,022		101,309			1.978	2.653	MON	25,633	307,600	05/12/2023	12/17/2053	12,191,865	
08163M-AE-7	BENCHMARK MORTGAGE TRUST BMARK_21-B31	CF	1.A	18,303,461	22,205,000	19,909,876	19,165,824		431,235			2.669	5.354	MON	49,388	592,652	04/16/2024	12/17/2054	10,212,888	
08163N-BH-7	BMARK_2022-B32		1.A	8,837,462	8,750,000	7,831,688	8,800,149		(10,010)			2.742	2.611	MON	19,994	239,934	02/01/2022	01/15/2055	5,287,371	
08163N-BJ-3	BMARK_2022-B32	CF	1.A	27,037,303	26,250,000	23,534,322	26,742,151		(79,331)			3.002	2.643	MON	65,667	787,999	02/01/2022	01/15/2055	11,902,162	
08163P-BG-4	BENCHMARK MORTGAGE TRUST BMARK_22-B33	CF	1.A	9,782,065	11,095,000	10,346,325	10,096,204		134,863			3.458	5.167	MON	31,974	383,687	05/10/2024	03/17/2055	2,146,252	
08163Q-BG-2	BMARK 2022-B36		1.A	36,006,389	35,650,000	34,580,464	35,880,889		(38,581)			4.204	4.060	MON	124,888	1,498,655	08/09/2022	07/16/2055	7,087,373	
08163Q-BH-0	B_22-B36		1.A	8,985,526	9,412,000	9,233,554	9,085,851		38,986			4.470	5.062	MON	35,059	420,707	04/28/2023	07/16/2055	9,447,059	
081916-AE-8	BENCHMARK MORTGAGE TRUST BMARK_23-B38		1.A	28,049,252	27,110,000	28,370,954	27,818,180		(89,933)			5.525	5.041	MON	124,810	1,497,719	04/25/2023	04/17/2056	12,966,165	
081925-AD-1	BENCHMARK MORTGAGE TRUST BMARK_23-B39		1.A	13,223,198	12,880,000	13,650,368	13,150,819		(31,318)			5.754	5.381	MON	61,755	741,063	04/16/2024	07/17/2056	8,329,405	
123912-AE-7	BX 2025-TAIL	0	1.G FE	3,921,000	3,921,000	3,920,985	3,921,000					5.580	5.645	MON	10,462	128,246	05/21/2025	06/15/2035	3,939,462	
12430X-AA-0	BWAY_19-1633		1.G FE	44,632,472	45,900,000	39,649,453	45,329,505		125,241			2.968	3.284	MON	113,513	1,381,070	12/13/2019	12/12/2039	46,013,513	
12430X-AE-2	BWAY_19-1633		2.C FE	48,790,360	51,900,000	42,912,280	50,512,944		311,860			2.968	3.677	MON	128,351	1,561,602	12/13/2019	12/12/2039	52,028,351	
12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	CF	1.A	4,389,117	4,400,117	4,408,323	4,396,433		5,708			5.371	5.543	MON	11,306	265,603	07/23/2024	08/15/2041	4,420,070	
12433C-AC-9	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC		1.A	2,194,559	2,200,059	2,210,958	2,198,283		2,861			5.821	5.989	MON	6,120	142,825	07/23/2024	08/15/2041	2,210,859	
12433C-AE-5	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC		1.A	1,097,279	1,100,029	1,108,206	1,099,178		1,434			6.270	6.434	MON	3,293	76,424	07/23/2024	08/15/2041	1,105,841	
12433C-AG-0	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC		1.E	2,194,559	2,200,059	2,205,529	2,198,437		2,876			6.769	6.929	MON	7,105	163,985	07/23/2024	08/15/2041	2,212,598	
12433K-AG-2	BX TRUST BX_25-VLT6	0	1.A	1,941,091	2,005,000	1,991,294	1,963,898		22,807			6.272	8.122	MON	6,004	104,589	04/08/2025	03/17/2042	2,015,596	
12433X-AG-4	BX 2020-VIVA D	0	1.A	166,110	178,000	165,173	166,428		318			3.549	5.260	MON	526	526	11/13/2025	03/11/2044	178,526	
12477B-AA-2	CAMB COMMERCIAL MORTGAGE TRUST CAMB_21-C		1.A	6,654,124	6,460,750	5,591,798	6,577,807		(19,103)			2.700	2.356	MON	14,537	174,441	10/22/2021	11/13/2046	2,861,173	
12477B-AE-4	CAMB COMMERCIAL MORTGAGE TRUST CAMB_21-C		1.A	10,130,754	9,956,000	8,424,942	10,061,142		(17,493)			2.771	2.564	MON	22,992	279,732	10/22/2021	11/13/2046	4,414,170	
12477B-AG-9	CAMB COMMERCIAL MORTGAGE TRUST CAMB_21-C		1.A	13,712,623	13,948,666	11,459,089	13,798,248		21,647			2.771	2.959	MON	32,212	391,914	10/22/2021	11/13/2046	8,854,401	
12477B-AJ-3	CAMB COMMERCIAL MORTGAGE TRUST CAMB_21-C		2.C	2,514,963	2,647,500	2,084,727	2,563,804		12,422			2.771	3.353	MON	6,114	74,387	10/22/2021	11/13/2046	884,538	
125039-AF-4	CD COMMERCIAL MORTGAGE TRUST CD_17-CD6	CF	1.A	15,367,379	15,186,250	14,998,771	15,205,598		(21,233)			3.456	3.301	MON	43,736	524,837	06/28/2018	11/15/2050	913,143	
12515D-AR-5	CD COMMERCIAL MORTGAGE TRUST CD_		1.A	15,071,493	14,593,000	14,460,636	14,646,600		(55,821)			3.514	3.110	MON	42,733	512,798	11/15/2017	05/12/2050	1,798,904	
12515G-AD-9	CD COMMERCIAL MORTGAGE TRUST CD_	CF	1.A	36,306,287	35,250,000	34,406,415	35,338,248		(123,586)			3.631	3.272	MON	106,661	1,279,927	01/27/2017	02/11/2050	15,341,815	
12515H-AZ-8	CD COMMERCIAL MORTGAGE TRUST CD_	CF	1.A	29,285,153	28,973,200	28,598,298	28,993,313		(37,960)			3.431	3.285	MON	82,839	994,071	04/12/2018	08/17/2050	3,916,070	
12528Y-AE-3	CANTOR COMMERCIAL REAL ESTATE LENDING CF	CF	1.A	5,297,564	5,022,504	4,768,395	5,155,994		(39,077)			2.624	1.770	MON	10,981	131,770	02/23/2021	11/15/2052	2,325,606	
12528Y-AF-0	CANTOR COMMERCIAL REAL ESTATE LENDING CF	CF	1.A	11,878,061	11,313,000	10,718,814	11,550,380		(65,728)			2.874	2.240	MON	27,098	325,181	02/23/2021	11/15/2052	4,165,096	
12529M-AF-5	CANTOR COMMERCIAL REAL ESTATE LENDING CF	CF	1.A	6,237,573	6,045,000	5,936,889	6,109,045		(21,400)			3.786	3.389	MON	19,070	228,846	06/21/2019	05/17/2052	1,450,429	
12529T-AW-3	CANTOR COMMERCIAL REAL ESTATE LENDING CF	CF	1.A	25,047,960	24,800,000	23,312,208	24,887,921		(29,107)			2.752	2.623	MON	56,879	682,546	12/09/2019	01/17/2053	15,638,014	
12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUST		1.A	5,676,186	5,620,069	5,591,348	5,620,069		(6,746)			2.950	2.792	MON	13,816	165,792	11/01/2016	11/15/2049	674,764	
12532A-AZ-2	CFCRE COMMERCIAL MORTGAGE TRUST	CF	1.A	25,954,196	25,200,000	25,005,504	25,245,867		(85,764)			3.217	2.864	MON	67,557	810,684	11/01/2016	11/15/2049	8,233,149	
12532C-AZ-8	CFCRE COMMERCIAL MORTGAGE TRUST	CF	1.A	17,556,627	17,382,889	17,199,574	17,388,845		(26,918)			3.305	3.139	MON	47,872	574,470	05/18/2017	06/17/2050	6,763,895	
12564N-AJ-1	COLONY MORTGAGE CAPITAL LTD CLNY_19-IKPR		1.A	296,924	300,000	288,013	300,000					5.721	2.360	MON	820	19,235	11/27/2019	11/15/2038	301,448	
12564N-AL-6	COLONY MORTGAGE CAPITAL LTD CLNY_19-IKPR		1.A	494,894	500,000	470,022	500,000					5.820	2.711	MON	1,391	33,827	11/27/2019	11/15/2038	502,454	
12593Y-BK-8	COMM MORTGAGE TRUST COMM_16-CR28	CF	1.A	13,565,670	13,639,900	13,523,961	13,622,570		76,481			4.066	4.097	MON	46,217	554,598	11/29/2022	02/12/2049	10,338,294	
12594M-BC-1	COMM_16-COR1		1.A	25,043,994	24,109,600	23,853,081	24,173,222		(137,552)			3.091	2.498	MON	62,102	745,228	08/12/2021	10/13/2049	16,898,405	
12595B-AD-3	CSAIL COMMERCIAL MORTGAGE TRUST	CF	1.A	25,148,619	24,500,000	24,138,436	24,573,767		(75,636)			3.392	3.067	MON	69,252	831,028	07/18/2017	06/17/2050	5,712,540	
12595F-AD-4	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_17		1.A	8,913,312	8,830,184	8,691,219	8,830,567		(9,845)			3.176	3.058	MON	23,367	280,402	11/27/2017	09/16/2050	4,786,319	
12595F-AE-2	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_17	CF	1.A	21,233,273	20,670,000	20,209,417	20,758,189		(83,119)			3.446	3.015	MON	59,350	712,205	08/12/2021	09/16/2050	11,420,020	
12595F-AJ-1	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_17	CF	1.A	9,458,059	9,186,000	8,824,248	9,223,335		(32,322)			3.700	3.331	MON	28,322	339,864	10/26/2017	09/16/2050	1,109,681	
12595J-AG-9	CSAIL_17-CX10-A4		1.A	2,575,490	2,550,000	2,516,181	2,551,303		(3,237)			3.191	3.051	MON	6,780	81,365	11/17/2017	11/18/2050	696,268	
12595J-AJ-3	CSAIL_17-CX10-A5		1.A	12,198,544	11,840,000	11,542,310	11,906,637		(43,420)			3.458	3.059	MON	34,117	409,404	07/30/2019	11/18/2050	5,052,277	
12595J-AS-3	CSAIL 2017-CX10		1.A	12,977,899	12,600,000	12,140,380	12,665,868		(43,127)			3.670	3.303	MON	38,533	462,395	11/17/2017	11/18/2050	12,638,533	
12595V-AC-1	COMM MORTGAGE TRUST COMM_18-COR3	CF	1.A	16,332,506	16,171,577	16,031,481	16,194,997		(20,334)			3.961	3.823	MON	53,380	640,556	05/04/2018	05/12/2051	1,873,099	
12596G-AY-5	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18		1.A	21,260,263	21,049,912	20,844,168	21,092,947		(27,662)			4.151	3.989	MON	72,817	873,803	11/20/2018	11/17/2051	4,311,824	
12596G-AZ-2	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18		1.A	8,857,991	8,600,000	8,556,663	8,670,918		(29,376)			4.422	4.032	MON	31,688	380,258	11/20/2018	11/17/2051	8,631,688	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12597B-AT-6	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_19	CF	1.A	12,220,976	12,100,000	11,467,292	12,137,612		(14,356)			2.763	2.629	MON	27,858	334,299	09/17/2019	09/17/2052	4,179,721	
12597D-AC-9	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_19	CF	1.A	25,774,515	25,500,000	24,037,045	25,598,421		(28,922)			2.716	2.578	MON	57,717	692,606	02/18/2020	12/17/2052	13,662,460	
12624N-AL-4	COMMERCIAL MORTGAGE PASS-THROUGH CERTIFI		1.A FM	12,792,039	12,603,000	10,901,847	12,603,000					4.129	3.643	MON	43,366	520,390	09/13/2012	10/07/2030	12,345,334	
12624Q-AT-0	COMM 2012-CR4 AM		1.A FM	119,992	120,000	110,971	120,000					3.251	2.464	MON	325		11/30/2021	10/17/2045	13,185	
12631D-BG-7	COMM 2014-CR17 C		1.A	58,902	65,000	60,172	58,902					5.019	11.503	MON	268	2,097	02/22/2024	05/10/2047	350	
12635F-AX-2	CSAIL_15-C3	CF	1.A	11,754,831	11,502,997	11,405,222	11,499,705		7,712			4.053	3.807	MON	38,853	466,185	11/29/2022	08/17/2048	11,541,851	
12636M-AE-8	CSAIL COMMERCIAL MORTGAGE TRUST	CF	1.A	5,575,205	5,412,852	5,393,868	5,412,852		(14,919)			3.090	2.106	MON	13,937	167,246	05/17/2016	01/15/2049	236,357	
12637U-AV-1	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_16	CF	1.A	9,815,152	9,718,020	9,674,404	9,718,020		(2,434)			3.210	2.923	MON	25,996	311,949	11/10/2016	11/18/2049	1,702,462	
12637U-AW-9	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_16		1.A	6,385,994	6,200,000	6,154,360	6,207,673		(21,911)			3.502	3.135	MON	18,094	217,124	11/10/2016	11/18/2049	2,904,604	
12649A-AJ-8	CSMC_14-USA		1.A	36,815,086	35,605,000	31,175,329	35,605,000		(42,705)			4.185	4.121	MON	124,161	1,489,927	02/17/2016	09/17/2037	35,729,161	
12649A-AL-3	CSMC_14-USA		1.A	44,103,550	42,980,000	37,011,995	42,969,567		(33,080)			4.336	4.279	MON	155,283	1,863,398	02/17/2016	09/17/2037	42,633,477	
12651Q-AL-3	CSMC_17-CHOP-D		1.A	16,950,000	16,950,000	16,862,708	16,950,000					5.594	2.042	MON	44,775	1,083,180	06/20/2017	07/15/2032	17,029,015	
12652U-AT-6	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18	CF	1.A	12,563,163	12,438,861	12,355,296	12,447,742		(17,398)			3.766	3.616	MON	39,036	482,776	04/03/2018	04/17/2051	1,308,320	
12652U-AY-5	CSAIL 2018-CX11	0	1.A	13,647,983	14,111,000	13,908,101	13,753,523		105,540			4.251	5.399	MON	49,989	449,905	03/20/2025	04/17/2051	12,030,640	
12655T-BM-0	COMM MORTGAGE TRUST COMM_19-GC44	CF	1.A	8,033,937	7,800,000	7,411,766	7,892,379		(24,552)			2.950	2.597	MON	19,175	230,100	11/19/2019	08/15/2057	7,819,175	
12656D-AA-1	CREDIT SUISSE COMMERCIAL MORTGAGE TRUST		1.A FE	17,612,897	17,100,000	16,146,610	17,310,423		(53,293)			3.160	2.806	MON	45,023	540,275	12/11/2019	12/17/2041	17,145,023	
12656K-AG-2	COMM MORTGAGE TRUST COMM_20-CX		1.A	3,259,664	3,200,000	2,641,697	3,230,420		(6,062)			2.684	2.467	MON	7,156	87,065	10/23/2020	11/13/2046	3,207,156	
12656K-AJ-6	COMM MORTGAGE TRUST COMM_20-CX		1.C	2,487,459	2,550,000	2,037,415	2,517,324		5,991			2.684	2.959	MON	5,702	69,380	10/23/2020	11/13/2046	2,555,702	
12658W-AA-7	CREDIT SUISSE MORTGAGE TRUST CSMC_21-B33		1.A FE	1,928,248	1,872,094	1,791,678	1,902,695		(5,029)			3.053	2.455	MON	4,762	57,146	10/08/2021	10/13/2043	29,936	
12658W-AC-3	CREDIT SUISSE MORTGAGE TRUST CSMC_21-B33		1.A FE	13,471,624	14,641,000	13,172,950	13,630,345		140,067			3.167	4.429	MON	38,641	463,695	07/10/2024	10/13/2043	14,679,641	
12989Q-AA-7	CALI 2019-101C		1.A	4,651,883	5,000,000	4,834,759	4,739,853		70,874			3.957	5.710	MON	16,488	197,850	09/18/2024	03/11/2039	5,016,488	
12989Q-AJ-8	CALI MORTGAGE TRUST CALI_19-101C		1.F	13,597,506	13,202,000	12,332,304	13,336,709		(42,939)			4.258	3.882	MON	46,845	562,141	03/07/2019	03/11/2039	13,248,845	
12989Q-AL-3	CALI MORTGAGE TRUST CALI_19-101C		3.C	30,662,955	29,939,000	27,200,770	30,182,356		(79,381)			4.324	4.017	MON	107,891	1,312,674	03/07/2019	03/11/2039	23,322,746	
17290X-AV-2	CGCMT 2016-GC37 AS		1.A	107,266	100,000	99,840	100,044		(1,220)			3.576	2.345	MON	298	3,576	07/28/2020	04/12/2049	11,184	
17290Y-AQ-1	CITIGROUP COMMERCIAL MORTGAGE TR	CF	1.A	7,811,983	7,735,242	7,712,760	7,735,242		(4,695)			2.944	2.432	MON	18,977	230,001	05/17/2016	05/12/2049	951,403	
17290Y-AR-9	CITIGROUP COMMERCIAL MORTGAGE TR		1.A	8,544,682	8,296,400	8,264,203	8,298,139		(28,153)			3.209	2.859	MON	22,186	266,232	05/17/2016	05/12/2049	1,488,538	
17291C-BR-5	CITIGROUP COMMERCIAL MORTGAGE TR		1.A	6,593,703	6,402,000	6,346,797	6,410,124		(21,584)			2.832	2.487	MON	15,109	181,305	08/11/2016	08/12/2049	4,089,833	
17291C-BT-1	CITIGROUP COMMERCIAL MORTGAGE TR		1.A	4,327,857	4,202,000	4,140,181	4,207,721		(14,229)			2.974	2.625	MON	10,414	124,967	08/11/2016	08/12/2049	4,212,414	
17324K-AP-3	CITIGROUP COMMERCIAL MORTGAGE TRUST	CF	1.A	3,968,991	3,787,340	3,773,864	3,787,340		(6,603)			3.818	3.494	MON	12,050	144,601	11/29/2022	11/13/2048	25,801	
17324K-AR-9	CGCMT 2015-GC35 AS		1.A	118,912	110,000	104,313	110,051		(1,481)			4.072	3.896	MON	373	4,479	04/27/2021	11/13/2048	110,373	
17325D-AD-5	CITIGROUP COMMERCIAL MORTGAGE TR	CF	1.A	44,068,563	43,290,000	42,669,230	43,313,766		(88,803)			2.941	2.726	MON	106,097	1,273,159	11/02/2017	10/13/2049	198,945	
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE TR		1.A	4,893,816	4,845,454	4,795,845	4,845,454		(6,532)			2.896	2.729	MON	11,694	140,324	11/03/2016	11/18/2049	858,199	
17325G-AD-8	CITIGROUP COMMERCIAL MORTGAGE TR		1.A	13,852,989	13,450,000	13,303,686	13,470,896		(46,196)			3.154	2.798	MON	35,351	424,213	11/03/2016	11/18/2049	13,485,351	
17325H-BP-8	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	22,439,989	21,753,500	21,566,435	21,817,314		(80,505)			3.712	3.324	MON	67,291	807,490	08/04/2017	04/15/2050	4,596,731	
17326C-AZ-7	CITIGROUP COMMERCIAL MORTGAGE TR		1.A	26,279,235	25,272,600	24,954,789	25,457,983		(134,374)			3.458	2.885	MON	72,827	873,927	08/05/2021	08/17/2050	13,017,779	
17326D-AD-4	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	19,259,511	18,700,000	18,332,171	18,781,672		(63,827)			3.465	3.100	MON	53,996	647,955	09/18/2017	09/16/2050	15,473,357	
17327F-AD-8	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	CF	1.A	12,343,049	11,983,850	11,927,914	12,061,156		(41,314)			4.009	3.637	MON	40,036	480,432	03/08/2018	03/10/2051	8,264,232	
17327G-AX-2	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	CF	1.A	25,653,162	25,400,000	25,200,757	25,463,477		(29,613)			4.145	4.010	MON	87,736	1,052,830	11/19/2018	11/10/2051	24,320,412	
17327G-AY-0	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	10,917,714	10,600,000	10,574,744	10,695,151		(35,060)			4.412	4.033	MON	38,973	467,672	11/19/2018	11/10/2051	5,729,008	
17328C-AE-2	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	2,291,451	2,103,605	2,060,594	2,184,218		(18,823)			3.042	1.017	MON	5,333	63,992	08/11/2021	12/16/2072	10,309	
17328F-AW-5	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	CF	1.A	23,183,463	24,940,000	23,705,435	23,828,836		271,858			2.869	4.129	MON	59,621	715,454	02/23/2023	08/10/2056	3,196,398	
17328F-AY-1	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	CF	1.A	8,960,994	8,700,000	8,053,818	8,797,952		(27,985)			3.018	2.668	MON	21,879	262,549	08/05/2019	08/10/2056	8,721,879	
17328H-BC-4	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	CF	1.A	9,609,503	9,514,931	8,933,266	9,548,162		(10,639)			2.782	2.655	MON	22,059	264,706	10/29/2019	11/13/2052	9,536,792	
17328Q-AA-9	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	CF	1.A	10,125,020	9,840,000	8,875,706	9,983,965		(29,004)			2.456	2.125	MON	20,139	241,671	03/02/2021	11/13/2042	9,519,443	
17328Q-AC-5	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	1,544,904	1,500,000	1,363,964	1,522,829		(4,568)			2.860	2.511	MON	3,575	42,900	11/18/2020	11/13/2042	1,202,860	
17328Q-AE-1	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	1,537,902	1,500,000	1,381,019	1,517,903		(3,602)			3.312	3.029	MON	4,140	50,366	11/18/2020	11/13/2042	1,504,140	
17328Q-AG-6	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	2,146,389	2,210,000	1,995,216	2,175,144		6,093			3.312	3.648	MON	6,099	74,207	11/18/2020	11/13/2042	2,216,099	
17328R-AY-5	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	CF	1.A	12,119,098	12,000,000	11,091,514	12,044,614		(13,503)			2.477	2.352	MON	24,770	297,240	02/13/2020	02/18/2053	7,435,613	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
17328R-AZ-2	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	CF	1.A	8,239,585	8,000,000	7,446,410	8,099,358		(25,429)			2.717	2.363	MON	18,113	217,360	02/13/2020	02/18/2053	347,530	
23307C-AG-0	DBWF MORTGAGE TRUST DBWF_16-85T		1.A	4,014,905	4,030,000	3,925,356	4,024,880		1,277			3.808	3.843	MON	12,789	155,598	12/09/2016	12/11/2036	4,042,789	
23307D-BA-0	DBGS MORTGAGE TRUST DBGS_18-C1		1.A	12,362,703	12,003,500	12,016,716	12,099,109		(41,726)			4.466	4.078	MON	44,673	536,076	10/17/2018	10/17/2051	142,067	
23307E-AE-1	DBGS MORTGAGE TRUST DBGS_19-1735	CF	1.A	7,776,198	7,550,000	6,866,727	7,628,672		(24,347)			3.994	3.624	MON	25,129	301,547	04/03/2019	04/10/2037	7,575,129	
23307E-AG-6	DBGS MORTGAGE TRUST DBGS_19-1735		1.A	4,902,708	4,760,000	4,182,952	4,809,771		(15,400)			4.145	3.771	MON	16,442	197,302	04/03/2019	04/10/2037	4,776,442	
23307E-AJ-0	DBGS MORTGAGE TRUST DBGS_19-1735		1.C	4,139,200	4,080,000	3,373,244	4,099,416		(6,644)			4.195	4.005	MON	14,261	173,515	04/03/2019	04/10/2037	4,094,261	
23312J-AF-0	DEUTSCHE BANK COMMERCIAL MORTGAG		1.A	21,731,770	21,210,736	20,917,311	21,277,205		(59,005)			3.328	3.032	MON	58,824	705,893	02/07/2018	06/10/2050	3,997,003	
23312R-AA-3	DEUTSCHE BANK COMMERCIAL MORTGAG		6.	8,250,000	16,500,000	2,747,085	2,747,085	3,226,761	(36,510)	8,290,943		2.833	2.490	MON	38,954	43,550	07/08/2016	08/12/2036	2,786,039	
23802Q-AA-9	DATA_24-CTR2		1.A	33,839,390	35,200,000	35,356,538	34,007,977		103,240			5.299	5.791	MON	155,437	1,891,154	04/18/2024	05/10/2046	35,355,437	
24023A-AG-5	DC COMMERCIAL MORTGAGE TRUST DC_23-DC	0	1.A	3,876,366	3,750,000	3,831,809	3,869,197		(7,169)			7.140	5.791	MON	45,372	22,314	10/29/2025	09/12/2040	3,772,314	
29015A-AE-3	ELP COMMERCIAL MORTGAGE TRUST ELP_25-ELP	0	1.G FE	1,000,000	1,000,000	999,832	1,000,000					5.311	5.270	MON	4,283	4,283	11/06/2025	11/13/2042	1,004,283	
29015A-AG-8	ELP COMMERCIAL MORTGAGE TRUST ELP_25-ELP	0	2.C FE	1,382,483	1,381,000	1,382,690	1,382,451		(32)			5.612	5.544	MON	6,251	6,251	11/12/2025	11/13/2042	1,387,251	
29426V-AC-0	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	CF	1.A	37,872,319	37,500,000	36,849,840	37,733,634		(40,923)			4.479	4.333	MON	139,969	1,679,625	06/06/2022	05/15/2054	5,459,330	
29429C-AC-9	CITIGROUP COMMERCIAL MORTGAGE TR	CF	1.A	1,768,676	1,832,721	1,829,493	1,832,721		36,654			3.063	8.584	MON	4,678	56,136	11/29/2022	04/16/2049	1,674,627	
29429C-AD-7	CITIGROUP COMMERCIAL MORTGAGE TR	CF	1.A	26,645,423	25,792,000	25,710,977	25,792,000		(72,836)			3.329	3.212	MON	71,551	858,616	11/21/2016	04/16/2049	15,685,827	
29429C-AF-2	CITIGROUP COMMERCIAL MORTGAGE TR		1.A	5,355,634	5,200,000	5,090,637	5,200,000		(14,880)			3.585	2.741	MON	15,535	186,420	03/29/2016	04/16/2049	3,190,233	
30296V-AU-5	FREMF 2018-K77 C		1.B	106,500	100,000	98,849	102,338		(1,035)			4.160	3.029	MON	347	4,219	12/15/2021	05/25/2051	100,347	
30297H-AJ-0	FREMF 2018-K81 C		1.A	99,524	93,159	91,971	95,335		(855)			4.164	3.148	MON	323	3,942	11/03/2021	09/25/2051	41,218	
33796A-AC-4	FIVE_23-V1	CF	1.A	11,943,848	11,596,000	11,889,084	11,741,495		(74,267)			5.668	4.936	MON	54,771	657,250	02/10/2023	02/10/2056	9,132,435	
36192R-AA-0	GS MORTGAGE SECURITIES CORPORATI		4.B FM	21,555,378	21,708,818	19,061,597	21,708,818					2.954	3.015	MON	53,440	641,278	06/18/2013	11/07/2034	19,954,129	
36192R-AC-6	GS MORTGAGE SECURITIES CORPORATI		3.A FE	2,128,326		212,311						0.375	4.642	MON	19,118	251,824	12/11/2012	11/07/2034	1	
36192R-AE-2	GS MORTGAGE SECURITIES CORPORATI		4.A FE	171,015		17,986						0.074	5.855	MON	1,072	19,270	12/11/2012	11/07/2034	1,005	
36192R-AG-7	GS MORTGAGE SECURITIES CORPORATI		6. FM	20,304,291	19,824,000	12,229,977	12,229,977	1,457,457				3.255	2.882	MON	53,773	645,271	02/28/2014	11/07/2034	682	
36192R-AJ-1	GS MORTGAGE SECURITIES CORPORATI		6.	8,012,918	8,000,000	3,487,422	3,487,422	621,918				3.329	2.936	MON	22,190	269,206	12/11/2012	11/07/2034	263	
36251P-AD-6	GS MORTGAGE SECURITIES TRUST GSM		1.A	23,012,906	22,344,000	22,118,857	22,377,717		(75,387)			2.850	2.501	MON	53,067	636,804	09/22/2016	10/13/2049	11,019,152	
36251P-AH-7	GS MORTGAGE SECURITIES TRUST GSM		1.A	25,372,908	24,744,550	24,285,007	24,775,621		(71,318)			3.143	2.842	MON	64,810	777,721	01/20/2017	10/13/2049	24,809,360	
36251X-AR-8	GS MORTGAGE SECURITIES TRUST GSM	CF	1.A	27,239,203	26,542,800	26,377,391	26,586,546		(86,028)			3.442	3.097	MON	76,134	913,603	02/05/2018	11/15/2049	2,517,443	
36252H-AC-5	GSMSCII_17-GS5	CF	1.A	10,823,921	10,580,337	10,495,645	10,600,857		(32,436)			3.409	3.089	MON	30,057	360,684	08/04/2017	03/11/2050	5,918,180	
36252H-AD-3	GS MORTGAGE SECURITIES TRUST GSM	CF	1.A	31,340,745	30,411,700	30,071,527	30,499,739		(108,452)			3.674	3.298	MON	93,110	1,117,326	03/22/2017	03/11/2050	3,184,109	
36252S-AV-9	GS MORTGAGE SECURITIES TRUST GSMS_19-GC3	CF	1.A	28,187,121	27,333,000	26,901,959	27,606,677		(94,397)			3.968	3.577	MON	90,381	1,084,574	07/30/2019	02/12/2052	12,615,664	
36252S-AZ-0	GS MORTGAGE SECURITIES TRUST GSMS_19-GC3	CF	1.A	12,359,040	12,000,000	11,662,910	12,116,457		(39,476)			4.158	3.782	MON	41,580	498,960	02/13/2019	02/12/2052	12,041,580	
36252T-AR-6	GS MORTGAGE SECURITIES TRUST	CF	1.A	4,696,377	4,750,000	4,734,974	4,745,713		6,088			3.050	3.063	MON	12,073	144,875	01/26/2017	05/12/2049	4,762,073	
36253B-AU-7	GS MORTGAGE SECURITIES TRUST GSM	CF	1.A	10,960,711	10,610,108	10,261,077	10,610,108					3.862	3.309	MON	34,147	409,763	11/29/2022	06/12/2047	24,345	
36253P-AC-6	GS MORTGAGE SECURITIES TRUST GSM		1.A	21,806,553	21,172,500	20,936,259	21,247,298		(72,541)			3.433	3.071	MON	60,571	726,852	05/19/2017	05/12/2050	11,516,809	
36253P-AG-7	GS MORTGAGE SECURITIES TRUST GSM		1.A	10,383,811	10,100,000	9,686,093	10,135,805		(32,481)			3.638	3.298	MON	30,620	367,438	03/14/2018	05/12/2050	8,065,676	
36254X-AA-2	GS MORTGAGE SECURITIES TRUST GSMS_17-FAR		1.A	8,563,757	8,300,000	7,841,048	8,354,264		(27,767)			3.541	3.228	MON	24,489	297,951	12/18/2017	01/12/2043	7,321,539	
36255N-AT-2	GS MORTGAGE SECURITIES CORPORATION GSMS_	CF	1.A	28,078,228	27,278,400	27,143,470	27,448,051		(92,810)			3.992	3.625	MON	90,746	1,088,954	07/16/2018	03/10/2051	9,119,407	
36257U-AL-1	GS MORTGAGE SECURITIES TRUST GSMS_19-GC4	CF	1.A	14,898,899	14,300,000	13,495,405	14,536,638		(64,773)			3.001	2.495	MON	35,756	429,071	08/12/2020	09/12/2052	1,478,362	
36258R-AZ-6	GS MORTGAGE SECURITIES TRUST GSMS_20-GS4		1.A	3,635,989	3,600,000	3,311,625	3,614,428		(4,041)			2.125	2.002	MON	6,374	76,482	05/07/2020	05/14/2053	299,380	
36258Y-BG-2	GS MORTGAGE SECURITIES TRUST GSMS_20-GC4	CF	1.A	14,773,677	14,150,000	13,336,420	14,422,565		(68,987)			2.911	2.369	MON	34,321	411,850	03/03/2021	02/14/2053	11,878,401	
36261P-AT-9	GS MORTGAGE SECURITIES TRUST GSMS_19-GSA	CF	1.A	11,123,924	10,800,000	10,246,025	10,926,164		(34,974)			3.048	2.697	MON	27,431	329,173	10/30/2019	11/13/2052	4,945,901	
36264K-AU-4	GS MORTGAGE SECURITIES TRUST GSMS_20-GSA	CF	1.A	11,513,647	11,400,000	10,239,255	11,449,868		(13,437)			1.721	1.594	MON	16,350	196,194	12/17/2020	12/12/2053	7,355,949	
36264K-AV-2	GS MORTGAGE SECURITIES TRUST GSMS_20-GSA		1.A	17,612,282	17,100,000	15,108,356	17,355,382		(52,562)			2.012	1.676	MON	28,671	344,052	12/17/2020	12/12/2053	7,620,072	
36270H-AA-7	GSMS 2024-MARK	CF	1.A	10,079,738	10,105,000	10,104,957	10,097,684		14,149			5.471	5.671	MON	26,440	620,213	06/13/2024	06/15/2034	10,151,659	
36270H-AC-3	GSMS 2024-MARK		1.A	1,640,888	1,645,000	1,640,816	1,643,823		2,312			5.820	6.021	MON	4,576	106,794	06/13/2024	06/15/2034	1,653,075	
36271X-AC-7	GSAT TRUST GSAT_25-BMF	0	1.A	2,785,000	2,785,000	2,786,593	2,785,000					5.630	5.693	MON	7,496	72,447	06/25/2025	07/16/2040	2,798,229	
36271X-AE-3	GSAT TRUST GSAT_25-BMF	0	1.A	2,321,000	2,321,000	2,322,023	2,321,000					5.830	5.895	MON	6,467	62,350	06/25/2025	07/16/2040	2,332,412	
36271X-AG-8	GSAT TRUST GSAT_25-BMF	0	1.A	4,925,000	4,925,000	4,931,405	4,925,000					6.180	6.249	MON	14,536	139,627	06/25/2025	07/16/2040	4,950,652	
38406J-AJ-7	GRACE 2020-GRCE	0	1.B	4,297,363	5,080,000	4,456,893	4,339,536		42,174			2.680	6.087	MON	11,345	80,927	05/15/2025	12/12/2040	5,091,345	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
39810M-AC-3	GREYSTONE COMMERCIAL REAL ESTATE NOTES L	0	1.A FE	5,154,083	5,167,000	5,180,534	5,157,790		3,708			5.819	5.954	MON	14,368	189,530	05/08/2025	01/15/2043	5,192,355	
39810M-AE-9	GREYSTONE COMMERCIAL REAL ESTATE NOTES L	0	1.D FE	4,908,698	4,921,000	4,930,996	4,912,440		3,743			6.269	6.410	MON	14,730	193,307	05/08/2025	01/15/2043	4,946,994	
40424U-AE-7	HLTN_24-DPLO	0	1.A	62,872	63,000	63,221	62,932		60			6.220	6.505	MON	187	2,157	06/17/2025	06/15/2041	63,330	
40442A-AC-3	HOSPITALITY INVESTORS TRUST 2022-HI32 HI	CF	1.A	955,015	959,824	958,718	959,824		(4,284)			6.869	8.192	MON	3,145	72,513	07/01/2022	07/15/2039	965,374	
40442A-AE-9	HOSPITALITY INVESTORS TRUST 2022-HI32 HI		1.A	1,392,987	1,400,000	1,400,386	1,400,000		(917)			7.418	8.707	MON	4,950	113,553	07/01/2022	07/15/2039	1,408,736	
419909-AE-6	HHT_25-MAUI	0	1.A	889,770	892,000	892,299	890,504		734			5.722	5.922	MON	2,440	41,840	03/06/2025	03/17/2042	896,305	
44216X-AA-3	HGMT 2025-HGLR	CF	1.A	6,140,000	6,140,000	6,369,800	6,140,000					5.462	5.453	MON	27,946	284,122	01/29/2025	02/07/2045	6,167,946	
44216X-AC-9	HGMT 20225-HGLR		1.A	37,205,000	37,205,000	38,152,422	37,205,000					5.751	5.742	MON	178,307	1,812,789	01/29/2025	02/07/2045	37,383,307	
44421L-AG-7	HUDSON YARDS HY_16-10HY		1.A	4,300,878	4,400,000	4,344,359	4,389,956		10,793			2.977	3.233	MON	10,914	132,791	08/08/2016	08/12/2038	4,410,914	
44421L-AJ-1	HUDSON YARDS HY_16-10HY		1.A	13,026,372	13,950,000	13,716,739	13,874,305		105,452			2.977	3.797	MON	34,603	421,008	08/08/2016	08/12/2038	13,984,603	
44855P-AC-2	HY 2025-SPRL	0	1.A	6,163,339	6,122,000	6,337,698	6,155,908		(7,431)			5.758	5.551	MON	29,376	263,714	04/11/2025	01/13/2040	6,151,376	
44855P-AE-8	JPMCCMSC_25-SPRL	0	1.A	5,938,676	5,841,000	6,027,790	5,923,471		(15,205)			5.952	5.506	MON	28,972	235,636	04/16/2025	01/13/2040	5,869,972	
44855P-AG-3	HY 2025-SPRL	0	1.A	1,727,891	1,700,000	1,760,441	1,723,057		(4,833)			6.340	5.902	MON	8,981	91,308	02/24/2025	01/13/2040	1,708,981	
46117W-AE-2	TOWN 2025-STAY	0	1.A	2,193,000	2,193,000	2,195,088	2,193,000					5.930	5.987	MON	6,214	107,873	03/05/2025	03/17/2042	2,203,965	
46590M-AR-1	JPMORGAN CHASE COMMERCIAL MORTGA	CF	1.A	19,626,508	19,456,800	19,320,651	19,443,491		(19,764)			2.822	2.708	MON	45,753	549,032	11/28/2017	08/17/2049	2,474,710	
46590R-AD-1	JPMCC_16-JP3		1.A	603,186	634,619	628,947	630,834		5,519			2.627	3.639	MON	1,389	16,668	03/20/2017	08/17/2049	363,647	
46590R-AE-9	JPMORGAN CHASE COMMERCIAL MORTGA	CF	1.A	18,327,170	18,087,800	17,915,796	18,084,646		(28,043)			2.870	2.706	MON	43,266	519,192	11/15/2017	08/17/2049	11,757,006	
46591A-AZ-8	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	CF	1.A	7,061,408	6,682,503	6,637,182	6,790,793		(54,213)			3.944	3.049	MON	21,965	263,585	05/07/2019	06/16/2051	842,851	
46591A-BA-2	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	CF	1.A	4,141,326	4,000,000	3,998,272	4,033,359		(16,783)			4.211	3.751	MON	14,035	168,424	06/13/2019	06/16/2051	145,413	
465972-AA-5	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	CF	1.A	12,055,127	12,600,000	11,739,644	12,215,848		48,251			4.046	4.571	MON	41,116	500,244	06/08/2022	06/12/2042	12,641,116	
46644Y-AZ-3	JPMBB COMMERCIAL MORTGAGE SECURI		1.A	4,033,684	3,945,549	3,900,175	3,944,497		3,533			4.106	3.992	MON	13,500	161,996	11/29/2022	08/17/2048	3,959,049	
46645U-AT-4	JPMORGAN CHASE COMMERCIAL MORTGA		1.A	14,516,007	14,050,000	13,935,611	14,078,880		(55,029)			3.648	3.236	MON	42,716	512,586	08/09/2017	12/17/2049	11,394,122	
46646R-AJ-2	JPMDB COMMERCIAL MORTGAGE SECURI	CF	1.A	25,246,104	24,864,400	24,465,267	24,869,194		(45,484)			3.141	2.948	MON	65,089	781,065	02/02/2017	12/17/2049	14,599,631	
46647T-AS-7	JP MORGAN CHASE COMMERCIAL MORTG	CF	1.A	21,444,914	20,803,500	20,682,216	20,850,497		(77,653)			3.723	3.331	MON	64,546	774,556	03/21/2017	03/17/2050	8,770,362	
48128K-AU-5	JP MORGAN CHASE COMMERCIAL MORTG		1.A	24,326,507	23,450,000	23,000,346	23,550,328		(100,672)			3.490	3.035	MON	68,197	818,358	11/06/2017	07/15/2050	1,841,243	
48128Y-AV-3	JPMORGAN CHASE COMMERCIAL MORTGAGE SECUR	CF	1.A	15,149,982	15,000,000	14,582,987	15,036,235		(18,438)			3.758	3.621	MON	46,979	563,745	02/15/2019	03/12/2052	1,936,557	
48129R-AW-5	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	CF	1.A	28,683,801	28,400,000	26,604,930	28,490,504		(33,580)			2.795	2.664	MON	66,139	793,666	11/14/2019	11/18/2052	2,104,380	
494925-AA-8	KKR INDUSTRIAL PORTFOLIO TRUST KIND_24-1	CF	1.A	4,688,076	4,700,000	4,702,934	4,697,509		7,890			5.570	5.710	MON	12,518	293,176	07/24/2024	08/15/2041	4,722,090	
494925-AB-6	KKR INDUSTRIAL PORTFOLIO TRUST KIND_24-1		1.A	1,640,876	1,645,000	1,645,000	1,644,263		2,823			6.070	6.201	MON	4,770	110,951	07/24/2024	08/15/2041	1,653,417	
494925-AC-4	KKR INDUSTRIAL PORTFOLIO TRUST KIND_24-1		1.A	1,640,853	1,645,000	1,645,000	1,644,359		2,914			6.519	6.645	MON	5,118	118,440	07/24/2024	08/15/2041	1,654,033	
50077K-AE-8	KRE_25-AIP4	0	1.A	3,063,000	3,063,000	3,052,972	3,063,000					5.530	5.583	MON	8,100	140,852	02/26/2025	03/17/2042	3,077,294	
50077K-AG-3	KRE_25-AIP4	0	1.A	1,937,000	1,937,000	1,928,861	1,937,000					6.030	6.088	MON	5,580	96,391	02/26/2025	03/17/2042	1,946,847	
50190D-AJ-5	LADDER CAPITAL COMMERCIAL MORTGA		1.A	16,892,587	16,401,000	16,179,906	16,463,264		(56,398)			3.551	3.186	MON	48,533	582,400	06/22/2017	07/12/2050	2,114,780	
50219Q-AJ-3	LSTAR COMMERCIAL MORTGAGE TRUST		1.A	1,389,757	1,389,821	1,383,284	1,389,821		64			3.952	3.460	MON	4,577	54,926	06/10/2016	03/12/2049	165,104	
50219Q-AL-8	LSTAR COMMERCIAL MORTGAGE TRUST		1.A	3,865,848	4,000,000	3,931,186	3,992,684		15,673			4.623	6.152	MON	15,344	187,108	06/10/2016	03/12/2049	4,015,344	
53218C-AE-0	LIFE FINANCIAL SERVICES TRUST LIFE_21-BM		1.A	170,880	170,880	170,151	170,880					4.895	5.386	MON	401	9,489	03/18/2021	03/15/2038	171,587	
53218C-AJ-9	LIFE FINANCIAL SERVICES TRUST LIFE_21-BM		1.A	1,470,000	1,470,000	1,459,883	1,470,000					5.545	6.006	MON	3,897	91,316	03/18/2021	03/15/2038	1,476,878	
54910T-AJ-1	LSTAR COMMERCIAL MORTGAGE TRUST	CF	1.A	17,299,450	17,300,000	17,075,891	17,299,450					3.549	3.425	MON	51,165	613,977	03/24/2017	03/11/2050	3,440,152	
55285A-AA-5	MF1 2022-FL9		1.A FE	3,556,903	3,565,818	3,566,888	3,565,530		1,199			5.823	5.463	MON	8,738	231,679	11/16/2023	06/22/2037	10,384	
55285B-AA-3	MF1 MULTIFAMILY HOUSING MORTGAGE LOAN TR		1.A FE	6,725,080	6,746,014	6,748,122	6,746,014		(25,089)			6.308	6.338	MON	17,894	485,655	11/16/2023	09/21/2037	312,649	
55287K-AC-7	MF1 2025-FL19	0	1.A FE	3,598,980	3,608,000	3,615,448	3,600,249		1,269			5.667	5.782	MON	8,034	126,116	05/12/2025	05/19/2042	2,923,783	
55287K-AE-3	MF1 2025-FL19	0	1.D FE	2,358,090	2,364,000	2,364,964	2,358,955		865			6.017	6.138	MON	5,586	87,294	05/12/2025	05/19/2042	1,737,840	
55376C-AD-5	MSWF COMMERCIAL MORTGAGE TRUST MSWF_23-1		1.A	9,604,808	9,510,000	9,894,565	9,579,492		(10,176)			5.472	5.312	MON	43,366	520,387	05/19/2023	05/15/2056	5,840,984	
61690F-AP-8	MSBAM 2015-C22 AS		1.A	124,734	120,000	116,101	120,000		(111)			3.561	3.435	MON	356	4,273	07/15/2020	04/17/2048	52,041	
61690L-AJ-9	MORGAN STANLEY CAPITAL I TRUST M		1.F	12,972,179	12,900,000	11,835,621	12,900,000					3.952	3.486	MON	41,154	484,559	03/06/2013	02/07/2035	12,840,835	
61690L-AL-4	MORGAN STANLEY CAPITAL I TRUST M		3.C	9,219,126	9,600,000	8,519,904	9,595,637		3,420			3.952	3.969	MON	30,626	360,602	03/06/2013	02/07/2035	9,429,988	
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST M		1.A	15,783,655	15,628,049	15,459,082	15,628,049		(15,281)			2.791	2.632	MON	36,348	436,179	11/04/2016	11/18/2049	3,042,920	
61691G-AS-9	MORGAN STANLEY BAML TRUST MSBAM_		1.A	13,904,663	13,500,000	13,392,315	13,523,472		(47,529)			3.720	3.351	MON	41,850	502,200	12/06/2016	12/17/2049	611,860	
61691J-AV-6	MORGAN STANLEY CAPITAL I TRUST M		1.A	22,120,537	21,422,500	21,227,442	21,501,977		(80,951)			3.530	3.130	MON	63,018	756,214	06/20/2017	06/17/2050	5,146,860	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
61691Q-AE-8	MORGAN STANLEY CAPITAL I TRUST MSC_18-L1		1.A	12,362,813	12,003,500	12,025,858	12,098,981		(41,599)			4.407	4.021	MON	44,083	528,994	10/12/2018	10/17/2051	4,136,167	
61691U-BD-0	MORGAN STANLEY CAPITAL I TRUST MSC_19-L3		1.A	725,472	683,300	655,049	703,472		(5,542)			2.874	1.970	MON	1,637	19,638	06/04/2020	11/15/2052	203,439	
61691U-BE-8	MORGAN STANLEY CAPITAL I TRUST MSC_19-L3	CF	1.A	23,656,330	22,840,000	21,783,559	23,166,389		(87,205)			3.127	2.701	MON	59,517	714,207	04/07/2020	11/15/2052	15,204,126	
61691Y-AJ-0	MORGAN STANLEY CAPITAL I TRUST MSC_21-L5		1.A	13,932,694	14,513,000	13,213,860	14,068,731		69,013			2.728	3.262	MON	32,993	395,915	08/01/2023	05/15/2054	13,575,483	
61691Y-AR-2	MORGAN STANLEY CAPITAL I TRUST MSC_21-L5		1.A	2,389,575	2,320,000	2,100,200	2,358,103		(6,980)			2.951	2.601	MON	5,705	68,463	04/29/2021	05/15/2054	2,325,705	
61692C-BE-7	MORGAN STANLEY CAPITAL I TRUST MSC_21-L6	CF	1.A	30,289,058	29,540,000	26,384,868	29,954,653		(77,714)			2.444	2.152	MON	60,163	721,958	01/25/2022	06/17/2054	7,062,228	
61765B-AG-7	MORGAN STANLEY CAPITAL I TRUST M	CF	1.A	12,615,772	12,400,000	12,034,923	12,400,000					8.011	7.985	MON	82,781	967,224	03/06/2015	10/17/2050	12,482,781	
61765B-AJ-1	MORGAN STANLEY CAPITAL I TRUST M	CF	1.A	9,225,668	9,300,000	8,809,788	9,289,407					8.011	7.999	MON	62,086	822,549	03/06/2015	10/17/2050	9,362,086	
61766C-AG-4	MORGAN STANLEY CAPITAL I TRUST M		1.A	7,415,824	7,200,000	7,148,300	7,200,000		(18,537)			3.903	3.765	MON	23,418	281,016	02/19/2016	03/17/2049	6,220,166	
61766E-BE-4	MORGAN STANLEY BAML TRUST MSBAM_	CF	1.A	13,740,492	13,125,600	13,055,864	13,126,553		(62,383)			3.325	2.345	MON	36,369	436,426	02/06/2017	05/17/2049	1,791,608	
61766N-BB-0	MORGAN STANLEY BAML TRUST MSBAM_	CF	1.A	24,718,214	24,000,000	23,758,099	24,024,950		(81,263)			2.860	2.511	MON	57,200	686,400	09/26/2016	09/17/2049	24,057,200	
61766N-BE-4	MORGAN STANLEY BAML TRUST MSBAM_		1.A	29,457,394	28,600,000	27,836,005	28,632,506		(98,244)			3.175	2.820	MON	75,671	908,050	09/26/2016	09/17/2049	17,708,769	
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBAM_		1.A	16,118,674	15,959,630	15,843,754	15,959,630		(14,931)			2.840	2.623	MON	37,771	453,254	10/25/2016	11/18/2049	3,473,751	
61767F-BA-8	MORGAN STANLEY CAPITAL I TRUST M		1.A	2,967,986	2,908,000	2,877,559	2,909,180		(6,813)			2.782	2.538	MON	6,742	80,901	08/17/2017	08/17/2049	2,864,626	
61767Y-AY-6	MORGAN STANLEY CAPITAL I TRUST MSC_18-H3	CF	1.A	6,639,100	6,480,385	6,436,915	6,535,956		(20,632)			3.914	3.455	MON	21,137	262,222	06/06/2019	07/17/2051	4,614,025	
61768H-AW-6	MORGAN STANLEY CAPITAL I TRUST MSC_19-L2	CF	1.A	32,408,727	33,575,000	32,996,530	32,802,257		205,466			4.071	4.784	MON	113,903	1,366,838	02/23/2023	03/15/2052	19,725,466	
61769J-BA-8	MORGAN STANLEY CAPITAL I TRUST MSC_19-H6	CF	1.A	7,785,616	7,300,000	7,086,293	7,480,596		(54,087)			3.417	2.594	MON	20,787	249,441	01/10/2020	06/17/2052	3,849,993	
61770Y-AA-3	MORGAN STANLEY CAPITAL I TRUST MSC_20-ON		1.A	5,902,839	5,925,000	5,255,137	5,913,876		2,089			2.428	2.467	MON	11,986	145,833	05/06/2020	04/07/2042	5,936,986	
61771M-AV-2	MORGAN STANLEY CAPITAL I TRUST MSC_19-H7		1.A	855,780	823,020	788,850	834,984		(4,690)			3.005	2.518	MON	2,061	24,731	09/27/2019	07/17/2052	261,779	
61771M-AW-0	MORGAN STANLEY CAPITAL I TRUST MSC_19-H7	CF	1.A	17,456,220	16,700,000	16,096,864	16,983,100		(83,142)			3.261	2.710	MON	45,382	544,567	01/10/2020	07/17/2052	8,113,962	
61774L-BF-5	MORGAN STANLEY CAPITAL I TRUST MSC_22-L8		1.A	851,700	960,000	904,345	883,084		10,027			3.791	5.283	MON	3,033	36,909	08/02/2023	04/16/2055	832,776	
63874T-AC-1	NATIXIS COMMERCIAL MORTGAGE SECURITIES N		1.A FE	1,762,937		496,955	553,787		(196,772)			0.639	5.499	MON	17,517	230,918	04/15/2019	08/17/2038	13,328	
63874T-AE-7	NATIXIS COMMERCIAL MORTGAGE SECURITIES N		1.G FE	1,687,009		476,918	533,437		(187,589)			0.305	5.251	MON	15,312	221,617	04/15/2019	08/17/2038	11,646	
63874T-AJ-6	NATIXIS COMMERCIAL MORTGAGE SECURITIES N	CF	1.D FE	10,036,271	9,744,000	9,092,727	9,826,174		(34,890)			4.187	3.784	MON	34,000	408,001	04/12/2019	08/17/2038	7,469,975	
63874T-AL-1	NATIXIS COMMERCIAL MORTGAGE SECURITIES N		1.G FE	9,172,603	8,905,500	8,193,683	8,980,690		(32,083)			4.439	4.030	MON	32,941	395,297	04/12/2019	08/17/2038	8,938,441	
63874U-AA-2	NATIXIS COMMERCIAL MORTGAGE S CMB OTHER	CF	1.A FE	14,380,734	13,962,000	13,490,817	14,107,098		(45,478)			3.622	3.252	MON	42,142	505,704	05/30/2019	05/17/2039	14,004,142	
67123L-AE-4	NYC COMMERCIAL MORTGAGE TRUST NYC_25-77C	0	1.G FE	1,074,000	1,074,000	1,078,391	1,074,000					5.295	5.265	MON	4,739		12/08/2025	01/10/2038	1,078,739	
67123L-AG-9	NYC COMMERCIAL MORTGAGE TRUST NYC_25-77C	0	2.C FE	1,517,000	1,517,000	1,524,300	1,517,000					5.779	5.746	MON	7,306		12/08/2025	01/10/2038	1,524,306	
68271C-AA-0	1345T 2025-AOA		1.A	7,500,000	7,500,000	7,523,333	7,500,000					5.280	5.342	MON	18,948	225,875	05/23/2025	06/15/2030	7,533,438	
68271C-AC-6	1345T 2025-AOA		1.A	2,000,000	2,000,000	2,004,766	2,000,000					5.680	5.747	MON	5,431	64,389	05/23/2025	06/15/2030	2,009,584	
68271C-AE-2	1345T 2025-AOA	0	1.A	6,046,000	6,046,000	6,057,280	6,046,000					5.930	5.999	MON	17,131	202,499	05/23/2025	06/15/2030	6,076,231	
68271C-AG-7	1345T 2025-AOA		1.B	3,008,477	3,000,000	3,005,596	3,006,169		(2,307)			6.680	6.609	MON	9,563	112,166	05/29/2025	06/15/2030	3,016,875	
69382J-AB-7	PFP 2025-12	0	1.A FE	4,694,235	4,706,000	4,705,908	4,696,069		1,834			5.415	5.547	MON	10,022	143,321	05/29/2025	12/18/2042	4,727,476	
69382J-AC-5	PFP 2025-12	0	1.D FE	1,482,285	1,486,000	1,485,374	1,482,877		592			5.715	5.851	MON	3,338	47,537	05/29/2025	12/18/2042	1,493,153	
74166X-AA-0	PRIMA CAPITAL LTD PRIMA_2021-X		1.C FE	44,417,516	44,615,546	43,433,234	44,569,011		40,101			2.400	2.497	MON	17,846	1,070,773	11/09/2021	12/25/2051	9,264,646	
74166X-AB-8	PRIMA CAPITAL LTD PRIMA_2021-X		2.C FE	19,448,821	19,800,000	18,625,860	19,672,140		56,540			3.000	3.311	MON	8,250	594,000	11/09/2021	12/25/2051	6,557,779	
74167T-AA-8	PRIMA CAPITAL LTD PRIMA_20-8A		1.A FE	10,766,682	10,849,385	10,538,008	10,832,114		14,411			1.900	2.064	MON	6,299	206,138	07/01/2020	12/26/2070	10,866,563	
74984N-AA-2	RFR 2025-SGRM	CF	1.A	20,999,383	21,000,000	21,498,979	20,999,383					5.379	5.329	MON	62,755	863,190	02/18/2025	03/11/2041	21,094,133	
78398E-AG-0	SCG COMMERCIAL MORTGAGE TRUST SCG_25-DLF	0	2.C FE	1,359,000	1,359,000	1,349,028	1,359,000					5.830	5.886	MON	3,786	65,086	02/28/2025	03/15/2035	1,365,682	
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURITIE	CF	1.A	20,939,137	21,639,286	21,580,572	21,592,474		276,547			2.779	3.937	MON	50,113	601,356	11/29/2022	10/13/2048	370,720	
784234-AA-4	SHR TRUST SHR_24-LXRY	CF	1.A	2,700,000	2,700,000	2,705,621	2,700,000					5.630	5.692	MON	7,268	170,063	09/27/2024	10/15/2041	2,712,825	
784234-AC-0	SHR TRUST SHR_24-LXRY	CF	1.A	5,300,000	5,300,000	5,313,110	5,300,000					6.130	6.197	MON	15,518	360,695	09/27/2024	10/15/2041	5,327,384	
78430E-AC-9	SG COMMERCIAL MORTGAGE SECURITIES TRUST		1.G FE	582,117		212,463	237,338		(58,303)			0.358	4.229	MON	5,124	69,799	09/30/2019	09/16/2039	5,124	
78430E-AE-5	SG COMMERCIAL MORTGAGE SECURITIES TRUST		1.A	2,574,885	2,500,000	2,291,851	2,529,048		(7,914)			3.172	2.815	MON	6,608	79,300	09/27/2019	09/16/2039	2,506,608	
78432W-AA-1	SFO_21-555	0	1.A	7,955	8,000	7,966	7,967		12			4.945	6.084	MON	19	71	11/13/2025	05/17/2038	8,033	
82556A-AG-8	SHRN_25-MF18	0	1.A	24,000,000	24,000,000	24,008,845	24,000,000					5.930	6.005	MON	68,001	216,318	10/07/2025	10/15/2040	24,127,000	
82556A-AJ-2	SHRN_25-MF18	0	1.E	10,000,000	10,000,000	10,004,915	10,000,000					6.630	6.713	MON	31,639	100,243	10/07/2025	10/15/2040	10,058,750	
830941-AA-8	SKY1 2025-LINE	CF	1.A FE	1,364,852	1,368,273	1,375,051	1,367,437		1,071			6.269	6.388	MON	4,096	74,832	03/27/2025	04/15/2042	1,336,410	
88575J-AV-0	3650R COMMERCIAL MORTGAGE TRUST 3650R_22		1.A	2,965,589	3,000,000	3,079,738	2,973,371		2,636			5.291	5.419	MON	13,227	160,922	11/21/2022	11/18/2055	932,180	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
88575J-AW-8	3650R COMMERCIAL MORTGAGE TRUST 3650R_22		1.A	1,976,043	2,000,000	2,048,778	1,981,242		1,762			5.291	5.422	MON	8,818	107,281	11/21/2022	11/18/2055	564,485	
88581E-AD-3	3650R COMMERCIAL MORTGAGE TRUST_21-PF1		1.A	43,740,379	44,090,000	39,242,194	43,695,853		41,099			2.522	2.614	MON	92,663	1,111,950	05/01/2023	11/18/2054	6,236,745	
902055-AG-7	LIBERTY STREET TRUST LBTY_16-225		1.C	22,552,270	24,000,000	22,796,623	23,951,988		179,369			4.958	5.029	MON	92,970	1,131,135	02/17/2016	02/12/2036	24,092,970	
90276C-AE-1	UBS COMMERCIAL MORTGAGE TRUST UB		1.A	32,520,409	31,535,250	31,196,375	31,666,721		(113,330)			3.487	3.102	MON	91,636	1,099,634	06/28/2018	08/17/2050	7,980,621	
90276E-AD-9	UBS COMMERCIAL MORTGAGE TRUST UB		1.A	9,522,749	9,429,128	9,337,722	9,434,852		(16,577)			3.196	3.009	MON	25,113	301,355	05/31/2017	06/17/2050	601,775	
90276F-AW-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	OF	1.A	16,730,801	16,235,600	16,210,846	16,350,966		(57,624)			4.313	3.923	MON	58,359	700,306	07/26/2018	05/17/2051	12,945,149	
90276G-AS-1	UBS COMMERCIAL MORTGAGE TRUST UB		1.A	25,749,335	25,000,000	24,513,533	25,105,777		(85,618)			3.426	3.061	MON	71,375	856,500	08/17/2017	08/17/2050	6,988,251	
90276R-BE-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM_17-C		1.A	12,874,423	12,500,000	12,324,495	12,556,728		(42,848)			3.563	3.195	MON	37,115	445,375	09/29/2017	10/17/2050	5,021,102	
90276T-AG-9	UBS COMMERCIAL MORTGAGE TRUST UBSCM_17-C	OF	1.A	18,976,844	18,675,000	18,335,978	18,713,020		(35,870)			3.474	3.267	MON	54,064	648,770	04/01/2019	11/18/2050	6,970,062	
90276V-AD-1	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	OF	1.A	44,686,699	44,193,515	43,781,569	44,283,852		(76,145)			3.720	3.535	MON	137,000	1,643,999	04/04/2019	02/17/2051	27,115,235	
90276Y-AD-5	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C	OF	1.A	16,967,933	16,800,000	16,554,192	16,843,385		(20,313)			3.344	3.208	MON	46,810	561,725	03/27/2019	04/17/2052	13,327,798	
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C		1.A	25,773,914	25,518,929	25,600,692	25,598,331		(40,966)			4.180	3.996	MON	88,897	1,066,768	11/28/2018	12/15/2051	11,194,437	
90278M-AZ-0	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C	OF	1.A	11,109,443	10,999,524	10,476,434	11,034,878		(12,784)			2.669	2.541	MON	24,461	293,534	09/26/2019	10/18/2052	693,268	
90278P-AY-6	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C		1.A	4,673,967	4,292,350	4,215,493	4,441,670		(42,112)			2.987	0.799	MON	10,685	128,221	08/05/2021	12/17/2052	74,530	
90291J-AV-9	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	OF	1.A	16,071,271	15,913,062	15,758,077	15,938,285		(22,823)			3.854	3.699	MON	51,107	613,289	03/23/2018	03/17/2051	5,709,934	
90353K-AX-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	OF	1.A	4,845,605	4,750,103	4,728,906	4,770,443		(11,950)			4.069	3.826	MON	16,108	193,301	05/29/2019	10/17/2051	2,311,633	
91825C-AE-5	VCMT 2025-AZ	0	1.A	1,383,108	1,380,000	1,399,307	1,383,034		(74)			6.033	5.960	MON	5,088	31,189	11/13/2025	07/14/2044	1,386,938	
92858T-AE-6	VLS COMMERCIAL MORTGAGE TRUST VLS_20-LAB		1.E FE	2,830,638	2,800,000	2,241,462	2,814,804		(3,241)			2.603	2.471	MON	6,073	73,886	10/21/2020	10/10/2042	2,806,073	
92858T-AG-1	VLS COMMERCIAL MORTGAGE TRUST VLS_20-LAB		1.F FE	674,921	700,000	536,923	686,757		2,450			2.603	3.014	MON	1,518	18,471	10/21/2020	10/10/2042	701,518	
92939G-AA-5	WFLD_14-MONT-A		1.A	6,684,397	6,487,828	6,271,334	6,487,828					3.755	2.887	MON	20,300	246,990	08/07/2014	08/12/2031	6,450,946	
92939G-AG-2	WFLD_14-MONT-B		1.G	13,074,769	12,900,000	12,301,836	12,900,000					3.755	2.887	MON	40,364	491,099	08/07/2014	08/12/2031	12,940,364	
92939G-AJ-6	WFLD_14-MONT-C		4.C	7,516,569	7,600,000	6,867,593	7,600,000					3.755	3.894	MON	23,780	289,330	08/07/2014	08/12/2031	7,623,780	
92939H-BA-2	WFRBS_14-C23	OF	1.A	12,006,171	11,681,180	11,319,064	11,681,180		1,475			4.210	2.916	MON	40,981	491,481	11/29/2022	10/17/2057	11,722,162	
94989Y-AZ-6	WELLS FARGO COMMERCIAL MORTGAGE		1.A	2,419,181	2,403,834	2,398,298	2,403,834		15,630			3.560	3.460	MON	7,131	85,577	11/29/2022	01/17/2059	92,048	
94990E-AA-2	WFCM 2018-AUS C		1.A	2,738,375	2,700,000	2,658,410	2,707,265		(4,459)			4.058	3.931	MON	9,131	111,096	07/20/2018	08/15/2036	2,709,131	
94990E-AE-4	WFCM 2018-AUS C	OF	1.A	13,029,448	12,950,000	12,666,163	12,958,225		(10,981)			4.058	3.964	MON	43,796	532,849	07/20/2018	08/15/2036	12,993,796	
94990G-AA-7	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		1.A FE	24,000,000	24,000,000	24,115,512	24,000,000					5.270	5.172	MON	105,408	935,068	03/05/2025	03/17/2038	24,105,408	
94990G-AC-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		1.D FE	12,200,000	12,200,000	12,268,814	12,200,000					5.675	5.569	MON	57,697	511,830	03/05/2025	03/17/2038	12,257,697	
95000C-BB-8	WELLS FARGO COMMERCIAL MORTGAGE	OF	1.A	7,312,289	7,338,572	7,325,066	7,338,572		63,658			3.635	3.904	MON	22,230	266,757	11/29/2022	01/17/2059	3,959,658	
95000C-BD-4	WELLS FARGO COMMERCIAL MORTGAGE		1.A	31,889,308	32,162,800	31,781,983	32,110,057		229,315			3.988	3.993	MON	106,888	1,282,652	11/29/2022	01/17/2059	32,269,688	
95000F-AT-3	WELLS FARGO COMMERCIAL MORTGAGE		1.A	11,649,612	11,397,600	11,305,414	11,398,932		(28,510)			2.931	2.649	MON	27,839	334,064	05/02/2017	07/17/2048	10,728,640	
95000G-BA-1	WELLS FARGO COMMERCIAL MORTGAGE		1.A	6,858,970	6,659,550	6,390,053	6,665,048		(22,692)			2.814	2.464	MON	15,617	187,400	08/04/2016	08/17/2049	1,076,235	
95000H-BF-8	WELLS FARGO COMMERCIAL MORTGAGE	OF	1.A	39,470,661	38,645,600	38,311,505	38,657,303		(95,309)			2.942	2.684	MON	94,746	1,136,954	04/07/2017	10/18/2049	16,493,566	
95000J-AV-0	WELLS FARGO COMMERCIAL MORTGAGE	OF	1.A	31,414,787	30,500,000	30,243,446	30,548,940		(107,222)			3.640	3.272	MON	92,517	1,110,200	11/22/2016	12/17/2059	16,196,074	
95000L-AZ-6	WELLS FARGO COMMERCIAL MORTGAGE		1.A	14,667,920	14,181,553	14,147,041	14,181,932		(49,678)			3.426	2.278	MON	40,488	485,860	08/10/2017	03/17/2059	3,732,468	
95000L-BB-8	WELLS FARGO COMMERCIAL MORTGAGE		1.A	7,475,989	7,266,000	7,242,975	7,266,000		(19,112)			3.749	3.617	MON	22,700	272,402	01/25/2018	03/17/2059	7,088,075	
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAGE		1.A	5,795,732	5,738,371	5,689,424	5,738,371		(6,898)			2.807	2.621	MON	13,423	161,076	10/21/2016	11/18/2059	748,159	
95000M-BP-5	WELLS FARGO COMMERCIAL MORTGAGE	OF	1.A	24,667,758	23,950,000	23,690,437	23,984,219		(81,876)			3.065	2.712	MON	61,172	734,068	10/21/2016	11/18/2059	12,924,852	
95000P-AD-6	WFCM_16-C37	OF	1.A	3,464,162	3,306,336	3,284,252	3,318,911		(22,715)			3.525	2.764	MON	9,712	116,548	08/24/2017	12/15/2049	325,776	
95000P-AE-4	WELLS FARGO COMMERCIAL MORTGAGE	OF	1.A	11,654,841	11,228,000	11,182,097	11,257,032		(50,662)			3.794	3.320	MON	35,499	425,990	08/09/2017	12/15/2049	11,213,341	
95000X-AF-4	WELLS FARGO COMMERCIAL MORTGAGE		1.A	22,772,903	21,762,000	21,384,982	21,960,990		(149,796)			3.418	2.678	MON	61,985	743,825	08/05/2021	09/16/2050	6,944,479	
95000Y-AY-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		1.A	12,724,531	12,296,000	12,180,500	12,363,204		(48,725)			3.581	3.156	MON	36,693	440,320	11/15/2017	10/17/2050	5,474,534	
95001C-AC-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		3.C FE	8,410,000	8,410,000	7,146,286	8,410,000					4.852	4.810	MON	19,548	463,334	12/14/2017	12/15/2034	8,444,496	
95001L-AU-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	OF	1.A	14,215,119	13,801,100	13,741,755	13,884,266		(48,712)			4.012	3.631	MON	46,142	553,700	03/12/2018	03/17/2051	7,037,085	
95001X-BB-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	OF	1.A	13,019,023	12,640,000	12,345,096	12,766,912		(42,150)			3.729	3.356	MON	39,279	471,346	04/29/2019	05/17/2052	8,157,151	
95002D-BG-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		1.A	24,564,270	23,850,450	23,992,956	24,043,478		(82,268)			4.442	4.056	MON	88,286	1,059,437	10/09/2018	09/16/2061	19,608,571	
95002E-AZ-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		1.A	2,398,815	2,236,169	2,174,665	2,299,684		(16,751)			2.651	1.103	MON	4,940	59,281	08/05/2021	02/18/2053	60,021	
95002R-AV-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		1.A	7,254,963	6,844,305	6,610,114	7,011,214		(38,410)			2.422	1.297	MON	13,814	165,769	08/05/2021	06/17/2053	732,957	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
95002R-AW-8	WFCM_20-C56	CF	1.A	7,472,086	7,146,368	6,681,374	7,322,270		(40,539)			2.194	1.535	MON	13,066	156,791	01/27/2021	06/17/2053	1,326,697	
95002R-AX-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	CF	1.A	5,870,550	5,700,000	5,286,647	5,773,631		(18,327)			2.448	2.097	MON	11,628	139,536	05/27/2020	06/17/2053	1,722,209	
95002U-AD-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	CF	1.A	18,734,844	18,549,589	16,864,797	18,638,003		(17,836)			1.810	1.678	MON	27,979	335,748	12/03/2020	07/15/2053	356,280	
95003D-BJ-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	CF	1.A	47,172,604	46,521,081	41,532,263	46,829,692		(66,210)			2.342	2.170	MON	90,794	1,089,524	06/29/2022	08/17/2054	9,853,226	
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)				5,782,508,226	5,735,445,510	5,466,695,957	5,707,270,497	5,306,136	(4,631,017)	8,290,943		XXX	XXX	XXX	16,434,102	201,749,334	XXX	XXX	3,279,845,730	XXX
00090R-AQ-4	ABDLF 2023-1A		1.D FE	39,305,000	39,305,000	39,312,507	39,305,000					5.814	6.492	FMAN	412,999	972,997	05/29/2025	08/01/2035	667,406	
00090T-AA-5	ABPCI DIRECT LENDING FUND ABS LTD ABDLF_		1.F FE	11,809,765	11,993,200	11,891,035	11,894,057		93,798			3.199	5.427	JAJO	75,667	383,662	09/21/2022	12/29/2030	1,906,740	
00092N-AE-8	APODL 2025-1A	0	1.C FE	4,000,000	4,000,000	4,005,356	4,000,000					5.772	5.857	JAJO	155,008		04/30/2025	07/15/2037	4,063,659	
00119B-AA-1	AGL CLO LTD AGL_24-29		1.A FE	12,124,000	12,124,000	12,143,798	12,124,000					5.240	5.316	JAJO	131,908	731,045	01/16/2024	04/21/2037	1,293,177	
00119B-AB-9	AGL CLO LTD AGL_24-29		1.A FE	3,430,667	3,430,667	3,435,542	3,430,667					5.420	5.498	JAJO	38,560	213,121	01/16/2024	04/21/2037	3,478,868	
00119B-AC-7	AGL CLO LTD AGL_24-29		1.C FE	12,124,000	12,124,000	12,196,732	12,124,000					5.720	5.802	JAJO	143,547	790,048	01/16/2024	04/21/2037	3,119,987	
00119C-AN-1	AGL CLO LTD AGL_22-20A		1.A FE	2,838,533	2,838,533	2,845,521	2,838,533					5.038	5.111	JAJO	30,244	157,680	03/24/2025	10/20/2037	164,207	
00119C-AS-0	AGL CLO LTD AGL_22-20A		1.B FE	2,363,333	2,363,333	2,371,335	2,363,333					5.418	5.496	JAJO	27,002	146,417	09/13/2024	10/20/2037	106,342	
00121B-AA-7	AGL_2024-32A		1.A FE	2,750,000	2,750,000	2,756,496	2,750,000					5.050	5.123	JAJO	28,875	201,638	06/20/2024	07/21/2037	58,657	
00121B-AC-3	AGL_2024-32A		1.A FE	645,000	645,000	645,955	645,000					5.220	5.295	JAJO	6,992	48,652	06/20/2024	07/21/2037	653,740	
00121B-AE-9	AGL_2024-32A		1.B FE	1,420,000	1,420,000	1,422,325	1,420,000					5.320	5.396	JAJO	15,677	108,868	06/20/2024	07/21/2037	85,339	
00121B-AG-4	AGL_2024-32A		1.E FE	2,904,511	2,907,000	2,911,049	2,906,252		1,741			5.570	5.655	JAJO	33,547	153,609	04/30/2025	07/21/2037	195,931	
00121R-AC-8	AGL 2025-44A		1.C FE	15,000,000	15,000,000	14,991,180	15,000,000					5.553	5.626	JAJO	226,761		09/03/2025	10/22/2037	6,144,515	
00121R-AE-4	AGL 2025-44A		1.F FE	8,000,000	8,000,000	7,908,208	8,000,000					5.753	5.829	JAJO	125,295		09/03/2025	10/22/2037	4,275,669	
00121R-AG-9	AGL 2025-44A		2.C FE	4,000,000	4,000,000	3,993,716	4,000,000					6.453	6.541	JAJO	70,270		09/03/2025	10/22/2037	481,003	
00140N-BC-3	AIMCO 2020-11A-D1R2	0	2.B FE	1,501,875	1,500,000	1,504,320	1,501,507		(368)			6.618	6.688	JAJO	21,634	82,489	03/11/2025	07/17/2037	609,956	
00263*-AA-0	ASIF FUNDING I LLC ASIF_24-1		1.F Z	29,912,935	29,912,935	29,974,178	29,912,935					5.518	6.484	MON	28,457	1,887,206	10/28/2024	08/01/2030	30,055,220	
00263*-AB-8	ASIF FUNDING I LLC ASIF_24-1		1.F Z	3,415,099	3,415,099	3,373,298	3,415,099					5.468	5.468	MON	3,124	238,095	12/08/2025	08/01/2030	3,430,720	
00791Y-AA-6	AG 2025-_42A		1.A FE	3,840,000	3,840,000	3,852,434	3,840,000					4.969	5.044	JAJO	112,274		05/28/2025	07/22/2038	59,575	
00791Y-AC-2	AGL 2025-42A		1.A FE	811,520	811,520	813,553	811,520					5.269	5.349	JAJO	25,005		05/28/2025	07/22/2038	823,548	
00791Y-AE-8	AGL 2025-42A		1.C FE	3,040,000	3,040,000	3,053,759	3,040,000					5.319	5.402	JAJO	94,470		05/28/2025	07/22/2038	320,949	
00791Y-AG-3	AGL 2025-42A		1.F FE	652,800	652,800	653,878	652,800					5.469	5.552	JAJO	20,800		05/28/2025	07/22/2038	133,977	
00851W-AN-9	AGL CLO LTD AGL_21-14A		1.C FE	2,599,000	2,599,000	2,601,051	2,599,000					5.270	5.344	JAJO	28,433	91,171	03/13/2025	12/04/2034	501,684	
00889B-AE-1	AIMCO 2021-15A		1.A FE	3,795,000	3,795,000	3,796,905	3,795,000					4.868	4.931	JAJO	40,712	115,992	03/14/2025	04/19/2038	409,559	
00889B-AF-8	AIMCO 2021-15A		1.C FE	1,654,333	1,654,333	1,655,514	1,654,333					5.218	5.287	JAJO	18,970	53,781	03/13/2025	04/19/2038	223,878	
00889B-AG-6	AIMCO 2021-15A		1.F FE	989,000	989,000	987,605	989,000					5.418	5.489	JAJO	11,758	33,250	03/13/2025	04/19/2038	99,573	
00901F-AJ-5	AIMCO 2021-16A		1.A FE	7,750,000	7,750,000	7,766,965	7,750,000					5.068	5.132	JAJO	86,413	454,870	06/07/2024	07/17/2037	236,110	
00901F-AN-6	AIMCO 2021-16A		1.C FE	1,500,000	1,500,000	1,501,667	1,500,000					5.318	5.389	JAJO	17,517	91,842	06/07/2024	07/17/2037	16,067	
00901F-AQ-9	AIMCO 2021-16A		1.F FE	1,500,000	1,500,000	1,504,527	1,500,000					5.618	5.692	JAJO	18,467	96,404	06/07/2024	07/17/2037	370,484	
00901U-AA-1	AIMCO 2024-22A		1.A FE	28,000,000	28,000,000	28,072,520	28,000,000					5.168	5.240	JAJO	305,717	1,663,921	03/08/2024	04/20/2037	1,270,849	
00901U-AC-7	AIMCO 2024-22A		1.C FE	3,500,000	3,500,000	3,507,690	3,500,000					5.618	5.696	JAJO	41,408	223,915	03/08/2024	04/20/2037	747,246	
00901U-AG-8	AIMCO 2024-22A		2.C FE	2,800,000	2,800,000	2,814,137	2,800,000					7.068	7.167	JAJO	41,359	220,183	03/08/2024	04/20/2037	163,642	
014408-AA-2	ALDER_DDTL_A1_1L_09/2040	0	1.A Z	4,605,540	4,605,540	4,605,540	4,605,540					5.105	5.175	MJSD			12/30/2025	09/25/2040	4,664,315	
014408-AB-0	ALDER_DDTL_A2_1L_09/2040	0	1.A Z	4,605,540	4,605,540	4,605,540	4,605,540					5.105	5.175	MJSD			12/30/2025	09/25/2040	4,664,315	
014408-AC-8	ALDER_DDTL_B_1L_09/2040	0	1.C Z	5,167,191	5,167,191	5,167,191	5,167,191					5.405	5.479	MJSD			12/30/2025	09/25/2040	5,237,009	
014408-AD-6	ALDER_DDTL_C_1L_09/2040	0	1.F Z	1,235,633	1,235,633	1,235,633	1,235,633					5.755	5.751	FMAN			12/30/2025	09/25/2040	1,253,409	
014408-AE-4	ALDER_DDTL_D_1L_09/2040	0	2.C Z	1,713,036	1,713,036	1,713,036	1,713,036					0.000	0.000	FMAN			12/30/2025	09/25/2040	1,713,036	
014408-AF-1	ALDER SUB	0	3.C Z	1,628,789	1,628,789	1,628,789	1,628,789					9.755	9.631	FMAN	6,620		12/30/2025	09/25/2040	1,668,509	
014408-AG-9	ALDER_DDTL_F_1L_09/2040	0	4.C Z	814,394	814,394	814,394	814,394					11.255	11.244	FMAN			12/30/2025	09/25/2040	837,309	
01749X-AG-6	ALLEG_25-1A-D1	0	2.B FE	2,000,000	2,000,000	2,012,042	2,000,000					6.618	6.704	JAJO	28,845	73,721	03/11/2025	04/19/2038	618,891	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
01750W-AQ-2	ALLEGRO CLO LTD ALLEG_21-1A		1.A FE	5,445,000	5,445,000	5,458,139	5,445,000					5.008	5.080	JAJO	57,684	70,170	07/14/2025	07/20/2038	86,206	
01750W-AS-8	ALLEGRO CLO LTD ALLEG_21-1A		1.A FE	1,815,000	1,815,000	1,818,095	1,815,000					5.318	5.396	JAJO	20,369	24,672	07/14/2025	07/20/2038	1,840,113	
01750W-AU-3	ALLEGRO CLO LTD ALLEG_21-1A		1.C FE	5,445,000	5,445,000	5,460,889	5,445,000					5.468	5.546	JAJO	62,763	75,875	07/14/2025	07/20/2038	373,512	
01750W-AW-9	ALLEGRO CLO LTD ALLEG_21-1A		1.E FE	1,815,000	1,815,000	1,821,532	1,815,000					5.768	5.850	JAJO	22,025	26,532	07/14/2025	07/20/2038	974,778	
01751J-AE-7	ALLEGRO CLO LTD ALLEG_24-3A	0	1.C FE	2,815,800	2,850,000	2,859,952	2,821,403		5,603			5.522	5.784	JAJO	35,534	161,661	04/04/2025	10/15/2037	1,621,317	
01751V-AC-4	ALLEG 2025-2A		1.A FE	7,260,000	7,260,000	7,284,720	7,260,000					5.118	5.190	JAJO	210,877		05/08/2025	07/25/2037	293,710	
01751V-AG-5	ALLEG 2025-2A		1.C FE	5,445,000	5,445,000	5,479,647	5,445,000					5.618	5.697	JAJO	173,056		05/08/2025	07/26/2038	264,930	
01751V-AJ-9	ALLEG 2025-2A		1.F FE	1,271,000	1,271,000	1,281,144	1,271,000					6.018	6.102	JAJO	43,178		05/08/2025	07/26/2038	436,219	
03663Y-AA-5	ANTR_24-5A-A		1.A FE	7,090,000	7,090,000	7,096,728	7,090,000					5.238	5.317	JAJO	78,418	418,010	10/04/2024	10/20/2036	160,811	
03665C-AD-5	ANTR 2024-2A		1.A FE	5,742,000	5,742,000	5,754,363	5,742,000					5.348	5.428	JAJO	64,790	351,673	05/24/2024	07/21/2036	22,914	
03665C-AG-8	ANTR 2024-2A		1.C FE	2,000,000	2,000,000	2,004,746	2,000,000					5.618	5.701	JAJO	23,662	127,952	05/24/2024	07/21/2036	413,575	
03665J-AN-8	ANTR 2017-1A		1.A FE	4,726,666	4,726,666	4,733,127	4,726,666					5.158	5.234	JAJO	51,512	211,190	12/13/2024	01/21/2037	353,200	
03665J-AS-7	ANTR 2017-1A		1.C FE	3,072,333	3,072,333	3,080,017	3,072,333					5.568	5.648	JAJO	36,037	147,001	12/13/2024	01/21/2037	902,139	
03666B-AW-4	ANTR 2021-1A		1.A FE	36,000,000	36,000,000	36,034,164	36,000,000					5.088	5.160	JAJO	414,101		09/19/2025	10/25/2038	1,722,229	
03666B-AY-0	ANTR 2021-1A		1.A FE	3,000,000	3,000,000	3,002,823	3,000,000					5.368	5.443	JAJO	36,328		09/19/2025	10/25/2038	748,009	
03666B-BA-1	ANTR 2021-1A		1.C FE	6,000,000	6,000,000	6,005,628	6,000,000					5.468	5.546	JAJO	73,957		09/19/2025	10/25/2038	3,536,105	
03763Y-CE-4	APID_2012-11A	0	2.C FE	1,000,000	1,000,000	1,000,303	1,000,000					6.668	6.750	JAJO	14,528	38,538	03/27/2025	04/17/2034	850,970	
03766H-BA-7	APIDOS CLO APID_22-39A	0	1.F FE	2,000,000	2,000,000	2,003,054	2,000,000					5.420	5.502	JAJO	25,323		10/03/2025	10/21/2038	1,263,404	
03768U-AA-7	APIDOS CLO APID_21-35A		1.A FE	6,816,074	6,886,000	6,891,447	6,865,902		12,169			4.979	5.154	JAJO	72,554	396,089	08/18/2023	04/20/2034	165,512	
03769U-AU-2	APID 2023-43A	0	1.E FE	2,000,000	2,000,000	1,998,520	2,000,000					5.568	5.646	JAJO	21,113	45,248	05/28/2025	07/26/2038	663,206	
03770Q-AA-2	APID 2024-47A		1.A FE	32,000,000	32,000,000	32,047,488	32,000,000					5.168	5.244	JAJO	314,335	1,901,998	02/06/2024	04/27/2037	194,094	
03770Q-AE-4	APID 2024-47A		1.B FE	4,000,000	4,000,000	4,007,636	4,000,000					5.618	5.699	JAJO	42,592	255,950	02/06/2024	04/27/2037	1,671,318	
03771E-AE-0	APIDOS CLO LIII LTD APID_25-53		1.C FE	6,307,000	6,307,000	6,357,601	6,307,000					5.568	5.649	JAJO	73,978	157,084	04/17/2025	07/20/2038	65,475	
03771M-AC-6	APIDOS CLO L APID_24-50A		1.A FE	2,363,333	2,363,333	2,369,872	2,363,333					5.218	5.292	JAJO	26,044	123,080	11/01/2024	01/20/2038	2,341,998	
03771M-AE-2	APIDOS CLO L APID_24-50A		1.C FE	3,545,000	3,545,000	3,556,149	3,545,000					5.318	5.395	JAJO	39,784	187,761	11/01/2024	01/20/2038	644,352	
03771M-AG-7	APIDOS CLO L APID_24-50A		1.F FE	1,097,000	1,097,000	1,098,073	1,097,000					5.518	5.597	JAJO	12,756	60,047	11/01/2024	01/20/2038	332,608	
03990K-AA-9	ARES LXXVII CLO LTD ARES_25-77		1.A FE	6,400,000	6,400,000	6,417,242	6,400,000					4.992	5.063	JAJO	162,202		05/30/2025	07/15/2038	247,532	
03990K-AE-1	ARES LXXVII CLO LTD ARES_25-77		1.C FE	2,560,000	2,560,000	2,572,134	2,560,000					5.372	5.450	JAJO	69,610		05/30/2025	07/15/2038	671,553	
03990K-AG-6	ARES LXXVII CLO LTD ARES_25-77		1.F FE	1,280,000	1,280,000	1,283,853	1,280,000					5.522	5.603	JAJO	35,738		05/30/2025	07/15/2038	572,113	
03996O-AA-7	ARESDL 2025-2A		1.A FE	15,000,000	15,000,000	15,018,180	15,000,000					5.201	5.270	JAJO	166,879		09/11/2025	10/16/2037	2,638,128	
03996O-AE-9	ARESDL 2025-2A		1.C FE	5,000,000	5,000,000	5,003,955	5,000,000					5.551	5.626	JAJO	59,369		09/11/2025	10/16/2037	5,073,230	
04016D-AS-4	ARES CLO LTD ARES_16-41A		1.A FE	3,780,000	3,780,000	3,782,434	3,780,000					5.004	5.077	JAJO	42,884	219,038	02/17/2021	04/17/2034	67,844	
04016D-AU-9	ARES CLO LTD ARES_16-41A		1.C FE	717,000	717,000	719,076	717,000					5.384	5.459	JAJO	8,725	44,310	02/17/2021	04/17/2034	27,528	
04018E-AA-9	ARES CLO LTD ARES_21-59A		1.A FE	7,447,625	7,450,000	7,455,245	7,450,000					4.960	5.027	JAJO	70,335	431,031	02/23/2022	04/25/2034	114,928	
04018E-AC-5	ARES CLO LTD ARES_21-59A		1.C FE	5,653,687	5,965,000	5,971,257	5,783,796		43,227			5.330	6.051	JAJO	60,361	367,614	04/04/2023	04/25/2034	1,778,006	
04018E-AE-1	ARES CLO LTD ARES_21-59A		1.F FE	500,000	500,000	500,473	500,000					5.830	5.913	JAJO	5,518	33,363	03/09/2021	04/25/2034	468,648	
04018E-AJ-0	ARES CLO LTD ARES_21-59A		1.C FE	400,000	400,000	373,872	400,000					2.780	2.780	JAJO	2,039	11,120	03/09/2021	04/25/2034	118,424	
04019H-AQ-6	ARES 2022-64A		1.A FE	7,090,000	7,090,000	7,109,923	7,090,000					5.032	5.104	JAJO	80,872	412,882	08/08/2024	10/24/2039	604,403	
04019H-AS-2	ARES 2022-64A		1.C FE	1,654,333	1,654,333	1,659,258	1,654,333					5.422	5.503	JAJO	20,268	102,881	08/08/2024	10/24/2039	95,389	
04020F-AS-3	ARES CLO LTD ARES_23-ALF4A	0	1.F FE	1,000,000	1,000,000	1,002,321	1,000,000					5.522	5.603	JAJO	12,468		10/03/2025	10/15/2038	211,040	
04020Q-AA-8	ARES 2024-ALF5A		1.A FE	7,090,000	7,090,000	7,108,505	7,090,000					5.168	5.240	JAJO	69,645	606,684	04/24/2024	07/27/2037	398,114	
04020U-AA-9	ARES DIRECT LENDING CLO LLC ARESDL_25-1		1.A FE	7,090,000	7,090,000	7,090,837	7,090,000					5.048	5.121	JAJO	75,687	205,290	03/14/2025	04/15/2038	332,821	
04020U-AC-5	ARES DIRECT LENDING CLO LLC ARESDL_25-1		1.A FE	1,890,000	1,890,000	1,892,463	1,890,000					5.268	5.344	JAJO	21,019	56,954	03/14/2025	04/15/2038	1,915,914	
04020U-AE-1	ARES DIRECT LENDING CLO LLC ARESDL_25-1		1.C FE	2,835,000	2,835,000	2,837,004	2,835,000					5.368	5.445	JAJO	32,104	86,951	03/14/2025	04/15/2038	350,945	
04247@-AA-1	ARMSTRONG_SUB_LLC_A1	0	1.A PL	9,478,343	9,383,625	9,461,203	9,413,519		(64,824)			5.872	6.146	JAJO	100,135	154,074	07/01/2025	02/28/2037	1,498,901	
04247@-AB-9	ARMSTRONG_SUB_LLC_A2	0	1.A PL	9,671,702	9,383,625	9,666,859	9,616,787		(54,916)			6.272	4.878	JAJO	106,599	163,562	07/01/2025	02/28/2037	277,741	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
04247@-AC-7	ARMSTRONG_SUB_LLC_B	0	1.C PL	2,825,750	2,634,000	2,817,811	2,803,090		(22,660)			7.172	5.342	JAJO	34,005	51,904	07/01/2025	02/28/2037	2,683,290	
04247@-AD-5	ARMSTRONG_SUB_LLC_C	0	1.F PL	2,853,839	2,634,000	2,858,303	2,831,629		(22,210)			8.072	5.884	JAJO	38,088	57,897	07/01/2025	02/28/2037	2,689,217	
04247@-AE-3	ARMSTRONG_SUB_LLC_D	0	2.C PL	3,061,489	2,798,625	3,069,775	3,038,393		(23,096)			10.422	8.082	JAJO	51,795	78,140	07/01/2025	02/28/2037	110,528	
04247@-AF-0	ARMSTRONG_SUB_LLC_E	0	3.C PL	1,846,049	1,810,875	1,843,635	1,845,813		(236)			12.172	11.554	JAJO	38,972	58,572	07/01/2025	02/28/2037	1,867,398	
04247@-AG-8	ARMSTRONG_SUB_LLC_F	0	4.C PL	1,028,980	1,070,062	1,040,977	1,070,062		41,083			12.672	13.528	JAJO	23,950	35,963	07/01/2025	02/28/2037	1,104,800	
055401-AS-2	BCMM 2023-1A	0	1.A FE	4,250,000	4,250,000	4,260,923	4,250,000					5.468	5.545	JAJO	48,989	48,394	07/30/2025	07/20/2037	1,592,760	
05556K-AC-6	BCRED BSL STATIC CLO LTD BCSTAT_25-1A	0	1.C FE	5,000,000	5,000,000	5,004,105	5,000,000					5.518	5.597	JAJO	185,091		05/08/2025	07/24/2035	721,648	
05556K-AE-2	BCRED BSL STATIC CLO LTD BCSTAT_25-1A	0	1.F FE	1,500,000	1,500,000	1,499,523	1,500,000					5.768	5.848	JAJO	57,788		05/08/2025	07/24/2035	438,658	
05633#-AA-8	BXC_BXDR_SUB_LLC_-_A1	0	1.A PL	9,478,343	9,383,625	9,461,203	9,411,561		(66,782)			5.872	6.162	JAJO	100,135	154,074	07/01/2025	02/28/2037	1,498,901	
05633#-AB-6	BXC_BXDR_SUB_LLC_-_A2	0	1.A PL	9,671,702	9,383,625	9,666,859	9,643,590		(28,113)			6.272	5.502	JAJO	106,599	163,562	07/01/2025	02/28/2037	277,809	
05633#-AC-4	BXC_BXDR_SUB_LLC_-_B	0	1.C PL	2,825,750	2,634,000	2,817,811	2,806,093		(19,657)			7.172	5.301	JAJO	34,005	51,904	07/01/2025	02/28/2037	2,683,290	
05633#-AD-2	BXC_BXDR_SUB_LLC_-_C	0	1.F PL	2,853,839	2,634,000	2,858,303	2,836,803		(17,036)			8.072	5.812	JAJO	38,088	57,897	07/01/2025	02/28/2037	2,689,217	
05633#-AE-0	BXC_BXDR_SUB_LLC_-_D	0	2.C PL	3,061,489	2,798,625	3,069,775	3,044,092		(17,396)			10.422	8.012	JAJO	51,795	78,140	07/01/2025	02/28/2037	110,528	
05633#-AF-7	BXC_BXDR_SUB_LLC_-_E	0	3.C PL	1,846,049	1,810,875	1,843,635	1,846,049					12.172	11.552	JAJO	38,972	58,572	07/01/2025	02/28/2037	1,867,398	
05633#-AG-5	BXC_BXDR_SUB_LLC_-_F	0	4.C PL	1,028,980	1,070,063	1,040,977	1,070,063		41,083			12.672	13.528	JAJO	23,950	35,963	07/01/2025	02/28/2037	1,104,800	
05637#-AA-4	BACH_SUB_LLC_A-1	0	1.A PL	9,478,343	9,383,625	9,461,203	9,405,680		(72,663)			5.872	6.209	JAJO	100,135	154,074	07/01/2025	02/28/2037	1,498,901	
05637#-AB-2	BACH_SUB_LLC_A-2	0	1.A PL	9,671,702	9,383,625	9,666,859	9,632,473		(39,229)			6.272	5.549	JAJO	106,599	163,562	07/01/2025	02/28/2037	277,809	
05637#-AC-0	BACH_SUB_LLC_B	0	1.C PL	2,825,750	2,634,000	2,817,811	2,805,030		(20,720)			7.172	5.316	JAJO	34,005	51,904	07/01/2025	02/28/2037	2,683,290	
05637#-AD-8	BACH_SUB_LLC_C	0	1.F PL	2,853,839	2,634,000	2,858,303	2,831,629		(22,210)			8.072	5.884	JAJO	38,088	57,897	07/01/2025	02/28/2037	2,689,217	
05637#-AE-6	BACH_SUB_LLC_D	0	2.C PL	3,061,489	2,798,625	3,069,775	3,038,393		(23,096)			10.422	8.082	JAJO	51,795	78,140	07/01/2025	02/28/2037	110,528	
05637#-AF-3	BACH_SUB_LLC_E	0	3.C PL	1,846,049	1,810,875	1,843,635	1,845,813		(236)			12.172	11.554	JAJO	38,972	58,572	07/01/2025	02/28/2037	1,867,398	
05637#-AG-1	BACH_SUB_LLC_F	0	4.C PL	1,028,980	1,070,062	1,040,977	1,070,062		41,083			12.672	13.527	JAJO	23,921	35,963	07/01/2025	02/28/2037	1,104,800	
05661*-AA-7	BXDR_II_DDTL_A1_1L_09/2040	0	1.A Z	4,605,540	4,605,540	4,605,540	4,605,540					5.105	5.102	FMAN			12/30/2025	09/25/2040	4,664,315	
05661*-AB-5	BXDR_II_DDTL_A2_1L_09/2040	0	1.A Z	4,605,540	4,605,540	4,605,540	4,605,540					5.105	5.102	FMAN			12/30/2025	09/25/2040	4,664,315	
05661*-AC-3	BXDR_II_DDTL_B_1L_09/2040	0	1.C Z	5,139,814	5,139,814	5,139,814	5,139,814					5.405	1.392	FMAN			12/30/2025	09/25/2040	5,209,262	
05661*-AD-1	BXCI BXDR II SUB LLC	0	1.F Z	1,235,633	1,235,633	1,235,633	1,235,633					5.755	5.691	FMAN	2,963		12/30/2025	09/25/2040	1,253,409	
05661*-AE-9	BXCI BXDR II SUB LLC	0	2.C Z	1,713,036	1,713,036	1,713,036	1,713,036					6.755	6.677	FMAN	4,821		12/30/2025	09/25/2040	1,741,964	
05661*-AF-6	BXDR_II_DDTL_E_1L_09/2040	0	3.C Z	1,628,789	1,628,789	1,628,789	1,628,789					10.005	9.996	FMAN			12/30/2025	09/25/2040	1,669,527	
05661*-AG-4	BXDR_II_DDTL_F_1L_09/2040	0	4.C Z	814,394	814,394	814,394	814,394					11.505	11.494	FMAN			12/30/2025	09/25/2040	837,818	
05684C-AW-5	BAIN CAPITAL CREDIT CLO BCC_20-3		1.A FE	2,658,750	2,658,750	2,659,080	2,658,750					4.881	4.952	JAJO	26,210	150,675	10/08/2024	10/23/2034	165,974	
05684C-AX-3	BAIN CAPITAL CREDIT CLO BCC_20-3		1.A FE	1,181,666	1,181,666	1,175,832	1,181,666					5.071	5.142	JAJO	12,085	69,243	10/08/2024	10/23/2034	624,639	
05684C-AY-1	BAIN CAPITAL CREDIT CLO BCC_20-3		1.C FE	1,181,666	1,181,666	1,182,173	1,181,666					5.271	5.345	JAJO	12,545	71,639	10/08/2024	10/23/2034	312,898	
05684U-AU-9	BAIN CAPITAL CREDIT CLO BCC_22-1A	0	2.B FE	1,000,000	1,000,000	1,002,663	1,000,000					6.418	6.509	JAJO	13,453		10/09/2025	10/18/2038	385,812	
05685H-AC-7	BCC 2025-2A		1.A FE	3,630,000	3,630,000	3,639,173	3,630,000					5.318	5.393	JAJO	40,738	87,975	04/15/2025	07/19/2038	777,859	
05685H-AE-3	BCC 2025-2A		1.C FE	5,445,000	5,445,000	5,469,214	5,445,000					5.418	5.494	JAJO	62,211	134,171	04/15/2025	07/19/2038	1,133,822	
05685H-AG-8	BCC 2025-2A		1.F FE	2,541,000	2,541,000	2,549,766	2,541,000					6.168	6.254	JAJO	32,896	70,342	04/15/2025	07/19/2038	1,084,596	
05685Q-AA-1	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A		1.A FE	7,000,000	7,000,000	7,020,433	7,000,000					5.151	5.224	JAJO	80,455	571,958	05/16/2024	07/16/2037	633,725	
05685Q-AC-7	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A		1.A FE	1,000,000	1,000,000	1,002,251	1,000,000					5.371	5.449	JAJO	11,964	84,617	05/16/2024	07/16/2037	1,013,984	
05685Q-AE-3	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A		1.C FE	1,457,692	1,457,692	1,461,075	1,457,692					5.521	5.600	JAJO	17,908	126,237	05/16/2024	07/16/2037	596,601	
05686G-AA-2	BCC 2025-4A		1.A FE	18,000,000	18,000,000	18,005,940	18,000,000					5.099	5.170	JAJO	165,730		09/18/2025	01/18/2039	590,860	
05686G-AC-8	BCC 2025-4A		1.A FE	8,000,000	8,000,000	8,005,480	8,000,000					5.359	5.434	JAJO	77,413		09/18/2025	01/18/2039	1,000,046	
05686G-AE-4	BCC 2025-4A		1.C FE	7,000,000	7,000,000	6,999,188	7,000,000					5.409	5.484	JAJO	68,369		09/18/2025	01/18/2039	1,191,629	
05686G-AG-9	BCC 2025-4A		1.F FE	1,000,000	1,000,000	1,001,596	1,000,000					5.709	5.787	JAJO	10,309		09/18/2025	01/18/2039	304,315	
056912-AA-6	BAIN CAPITAL CREDIT CLO LTD BCC_24-5		1.A FE	1,205,000	1,205,000	1,208,854	1,205,000					5.030	5.102	JAJO	12,604	73,478	08/22/2024	10/21/2037	34,203	
056912-AC-2	BAIN CAPITAL CREDIT CLO LTD BCC_24-5		1.A FE	1,890,000	1,890,000	1,889,936	1,890,000					5.230	5.305	JAJO	20,525	119,269	08/22/2024	10/21/2037	1,915,657	
056912-AE-8	BAIN CAPITAL CREDIT CLO LTD BCC_24-5		1.B FE	2,363,000	2,363,000	2,370,526	2,363,000					5.410	5.487	JAJO	26,513	153,643	08/22/2024	10/21/2037	717,958	
056912-AJ-7	BAIN CAPITAL CREDIT CLO LTD BCC_24-5		1.F FE	1,205,000	1,205,000	1,208,202	1,205,000					5.670	5.752	JAJO	14,147	81,683	08/22/2024	10/21/2037	51,507	
056914-AG-9	BAIN CAPITAL CREDIT CLO BCC_25-3	0	1.F FE	4,500,000	4,500,000	4,508,595	4,500,000					5.621	5.706	JAJO	102,492		07/03/2025	07/23/2038	1,332,864	
056920-AA-9	BCC 2024-1A		1.A FE	17,160,000	17,160,000	17,189,412	17,160,000					5.221	5.295	JAJO	199,799	1,032,426	01/25/2024	04/16/2037	837,233	
056920-AE-1	BCC 2024-1A		1.C FE	3,432,000	3,432,000	3,438,157	3,432,000					5.671	5.752	JAJO	43,263	222,144	01/25/2024	04/16/2037	129,013	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
05765D-AV-7	BALBOA BAY LOAN FUNDING LTD BOBA_23-1	0	1.F FE	2,500,000	2,500,000	2,500,478	2,500,000					5.518	5.598	JAJO	29,070	44,991	06/12/2025	04/21/2036	2,535,840	
05765D-AX-3	BALBOA BAY LOAN FUNDING LTD BOBA_23-1	0	2.A FE	1,000,000	1,000,000	1,000,251	1,000,000					6.568	6.662	JAJO	13,757	21,059	06/12/2025	04/21/2036	6,780	
05765F-AC-4	BALBOA BAY LOAN FUNDING BOBA 2025-1	0	1.C FE	2,500,000	2,500,000	2,511,318	2,500,000					5.468	5.550	JAJO	62,491		07/02/2025	07/20/2038	45,080	
05765F-AE-0	BALBOA BAY LOAN FUNDING BOBA 2025-1	0	1.F FE	4,000,000	4,000,000	4,016,628	4,000,000					5.618	5.701	JAJO	102,452		07/02/2025	07/20/2038	129,818	
05766E-AQ-5	BALBOA BAY LOAN FUNDING LTD BOBA_22-1A	0	1.F FE	4,000,000	4,000,000	4,007,268	4,000,000					5.968	6.053	JAJO	50,163	133,416	04/03/2025	04/20/2037	24,227	
05766J-AS-0	BALBOA BAY LOAN FUNDING LTD BOBA_23-2	0	1.E FE	1,000,000	1,000,000	1,000,999	1,000,000					5.468	5.546	JAJO	11,527		10/02/2025	10/20/2036	487,538	
05874J-AL-4	BALLY 2022-21A		1.A FE	7,090,000	7,090,000	7,111,880	7,090,000					5.028	5.101	JAJO	75,399	411,292	09/30/2024	10/20/2037	91,267	
05874J-AN-0	BALLY 2022-21A		1.A FE	518,400	518,400	518,651	518,400					5.228	5.304	JAJO	5,723	31,121	09/30/2024	10/20/2037	525,456	
05874J-AQ-3	BALLY 2022-21A		1.C FE	2,954,166	2,954,166	2,961,413	2,954,166					5.368	5.446	JAJO	33,453	181,528	09/30/2024	10/20/2037	294,251	
05874J-AS-9	BALLY 2022-21A		1.F FE	1,205,000	1,205,000	1,206,324	1,205,000					5.618	5.698	JAJO	14,256	77,091	09/30/2024	10/20/2037	174,651	
05874V-AJ-2	BALLYROCK CLO LTD BALLY_23-23A		1.A FE	100,000,000	100,000,000	100,437,500	100,000,000					5.198	5.271	JAJO	987,796	2,775,955	04/25/2025	04/25/2038	1,178,457	
05874V-AL-7	BALLY 2023-23A		1.A FE	1,482,000	1,482,000	1,491,846	1,482,000					5.518	5.597	JAJO	15,509	43,392	04/25/2025	04/25/2038	205,218	
05874V-AN-3	BALLY 2023-23A		1.C FE	7,964,000	7,964,000	8,005,930	7,964,000					5.618	5.696	JAJO	84,800	236,965	04/25/2025	04/25/2038	497,460	
05874V-AQ-6	BALLY 2023-23A		1.F FE	3,580,000	3,580,000	3,604,179	3,580,000					6.068	6.154	JAJO	41,073	114,174	04/25/2025	04/25/2038	123,969	
05876N-AA-7	BALLY 2024-26A		1.A FE	5,908,333	5,908,333	5,929,609	5,908,333					5.178	5.250	JAJO	58,146	520,200	04/29/2024	07/27/2037	120,142	
05876N-AC-3	BALLY 2024-26A		1.A FE	2,599,666	2,599,666	2,602,708	2,599,666					5.378	5.455	JAJO	26,537	236,312	04/29/2024	07/27/2037	2,635,853	
05876N-AE-9	BALLY 2024-26A		1.C FE	1,500,000	1,500,000	1,504,655	1,500,000					5.568	5.647	JAJO	15,834	140,420	04/29/2024	07/27/2037	291,938	
05876N-AG-4	BALLY 2024-26A		1.F FE	2,490,978	2,489,000	2,497,094	2,490,727		(251)			5.968	6.039	JAJO	28,100	198,489	03/18/2025	07/27/2037	201,948	
06762H-AQ-0	BABSN 2023-1A	0	1.F FE	3,000,000	3,000,000	3,017,865	3,000,000					6.018	6.104	JAJO	37,926	77,882	05/08/2025	04/20/2038	342,261	
06763F-AH-3	BABSN 2023-2A		1.A FE	7,000,000	7,000,000	7,008,953	7,000,000					5.168	5.243	JAJO	111,535		08/28/2025	10/20/2038	2,011,034	
06763F-AJ-9	BABSN 2023-2A		1.B FE	9,500,000	9,500,000	9,530,144	9,500,000					5.268	5.344	JAJO	154,139		08/28/2025	10/20/2038	1,689,705	
06763F-AK-6	BABSN 2023-2A		1.E FE	8,000,000	8,000,000	8,016,208	8,000,000					5.468	5.546	JAJO	134,468		08/28/2025	10/20/2038	4,812,149	
06763M-AA-3	BABSON CLO LTD BABSN_23-4		1.A FE	35,250,000	35,250,000	35,299,914	35,250,000					5.418	5.497	JAJO	402,745	2,183,862	12/06/2023	01/20/2037	2,532,701	
06763M-AE-5	BABSON CLO LTD BABSN_23-4		1.F FE	5,000,000	5,000,000	5,014,235	5,000,000					6.568	6.662	JAJO	68,787	367,907	12/06/2023	01/20/2037	930,181	
06763V-AA-3	BARINGS LOAN PARTNERS CLO LTD BABSN_24-1		1.A FE	86,809,729	86,811,000	86,910,399	86,811,000		1,271			5.298	5.375	JAJO	970,726	5,252,626	04/10/2025	01/21/2037	1,099,706	
06764P-AC-1	BARINGS CLO LTD BABSN_25-3		1.A FE	11,000,000	11,000,000	11,036,993	11,000,000					5.268	5.346	JAJO	256,055		07/02/2025	03/31/2038	11,162,204	
06764P-AE-7	BARINGS CLO LTD BABSN_25-3		1.C FE	13,000,000	13,000,000	13,061,841	13,000,000					5.318	5.396	JAJO	305,283		07/02/2025	03/31/2038	1,203,528	
06764P-AG-2	BARINGS CLO LTD BABSN_25-3		1.F FE	5,000,000	5,000,000	5,008,040	5,000,000					5.518	5.598	JAJO	121,528		07/02/2025	03/31/2038	1,681,493	
06764P-AJ-6	BARINGS CLO LTD BABSN_25-3	0	2.B FE	4,000,000	4,000,000	4,015,904	4,000,000					6.468	6.561	JAJO	112,844		07/02/2025	03/31/2038	1,669,169	
068751-AU-0	BARROW HANLEY CLO BARHN_23-1	0	1.F FE	1,937,500	2,000,000	2,001,190	1,943,568		6,068			5.668	6.199	JAJO	23,865	92,358	04/04/2025	01/20/2038	161,180	
07682@-AA-6	BEECH_DDTL_A1_1L_09/2040	0	1.A Z	4,605,540	4,605,540	4,605,540	4,605,540					5.105	5.175	MJSD			12/30/2025	09/25/2040	4,664,315	
07682@-AB-4	BEECH_DDTL_A2_1L_09/2040	0	1.A Z	4,605,540	4,605,540	4,605,540	4,605,540					5.105	5.175	MJSD			12/30/2025	09/25/2040	4,664,315	
07682@-AC-2	BEECH_DDTL_B_1L_09/2040	0	1.C Z	4,293,249	4,293,249	4,293,249	4,293,249					5.405	5.479	MJSD			12/30/2025	09/25/2040	4,351,258	
07682@-AD-0	BEECH_DDTL_C_1L_09/2040	0	1.F Z	1,235,633	1,235,633	1,235,633	1,235,633					5.755	5.751	FMAN			12/30/2025	09/25/2040	1,253,409	
07682@-AE-8	BEECH_DDTL_D_1L_09/2040	0	2.C Z	1,713,036	1,713,036	1,713,036	1,713,036					6.755	6.750	FMAN			12/30/2025	09/25/2040	1,741,964	
07682@-AF-5	BEECH_DDTL_E_1L_09/2040	0	3.C Z	1,628,789	1,628,789	1,628,789	1,628,789					9.755	9.746	FMAN			12/30/2025	09/25/2040	1,668,509	
07682@-AG-3	BEECH_DDTL_F_1L_09/2040	0	4.C Z	814,394	814,394	814,394	814,394					11.255	11.244	FMAN			12/30/2025	09/25/2040	837,309	
08182T-AA-7	BSP 2024-37A		1.A FE	5,606,119	5,607,000	5,616,044	5,607,000		881			5.018	5.088	JAJO	53,535	280,849	03/19/2025	01/25/2038	74,853	
08182T-AC-3	BSP 2024-37A		1.C FE	2,836,000	2,836,000	2,846,229	2,836,000					5.318	5.393	JAJO	28,638	149,568	11/01/2024	01/25/2038	322,825	
08182T-AE-9	BSP 2024-37A		1.F FE	1,097,000	1,097,000	1,098,369	1,097,000					5.518	5.596	JAJO	11,480	59,793	11/01/2024	01/25/2038	251,535	
08182T-AG-4	BENEFIT STREET PARTNERS CLO LTD BSP_24-3		2.C FE	648,000	648,000	650,078	648,000					6.518	6.609	JAJO	7,969	41,044	11/01/2024	01/25/2038	137,718	
08183F-AA-6	BENEFIT STREET PARTNERS CLO LTD BSP_24-3		1.A FE	3,008,172	3,008,333	3,012,247	3,008,333		161			4.978	5.048	JAJO	28,503	142,655	03/14/2025	01/25/2038	30,265	
08183F-AC-2	BENEFIT STREET PARTNERS CLO LTD BSP_24-3		1.C FE	2,836,000	2,836,000	2,846,550	2,836,000					5.318	5.393	JAJO	28,638	142,625	11/27/2024	01/25/2038	430,168	
08186A-AJ-5	BENEFIT STREET PARTNERS CLO LTD BSP_22-2		1.A FE	4,726,000	4,726,000	4,738,255	4,726,000					5.048	5.122	JAJO	50,451	275,112	07/03/2024	07/20/2037	178,828	
08186A-AL-0	BENEFIT STREET PARTNERS CLO LTD BSP_22-2		1.C FE	1,097,000	1,097,000	1,098,267	1,097,000					5.368	5.446	JAJO	12,422	67,408	07/03/2024	07/20/2037	85,367	
08186A-AN-6	BENEFIT STREET PARTNERS CLO LTD BSP_22-2		1.F FE	989,000	989,000	991,000	989,000					5.668	5.749	JAJO	11,801	63,772	07/03/2024	07/20/2037	287,285	
08186A-AQ-9	BENEFIT STREET PARTNERS CLO LTD BSP_22-2		2.B FE	1,205,000	1,205,000	1,211,125	1,205,000					6.668	6.763	JAJO	16,822	89,884	07/03/2024	07/20/2037	615,322	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
08186E-AQ-1	BSP 2022-29A	0	1.F FE	1,732,500	1,750,000	1,752,398	1,736,218		3,718			5.418	5.614	JAJO	17,992	77,663	03/14/2025	01/25/2038	437,321	
08186K-AL-8	BSP 2023-30A		1.A FE	1,421,333	1,421,333	1,422,366	1,421,333					4.938	5.008	JAJO	13,362	40,687	03/28/2025	04/26/2038	11,371	
08186K-AN-4	BSP 2023-30A		1.A FE	432,000	432,000	433,165	432,000					5.268	5.343	JAJO	4,323	13,099	03/28/2025	04/26/2038	437,895	
08186K-AQ-7	BSP 2023-30A		1.C FE	2,363,333	2,363,333	2,370,050	2,363,333					5.418	5.494	JAJO	24,298	73,482	03/28/2025	04/26/2038	724,104	
08186K-AS-3	BSP 2023-30A		1.F FE	1,325,500	1,325,500	1,329,060	1,325,500					5.518	5.595	JAJO	13,871	41,894	03/28/2025	04/26/2038	584,246	
08186V-AQ-3	BENEFIT STREET PARTNERS CLO BSP 2021-23A		1.C FE	10,000,000	10,000,000	10,000,180	10,000,000					5.218	5.289	JAJO	99,146	167,811	07/01/2025	04/25/2034	2,381,654	
08186V-AS-9	BENEFIT STREET PARTNERS CLO LTD BSP_21-2		1.F FE	5,000,000	5,000,000	5,014,475	5,000,000					5.468	5.547	JAJO	87,482	87,482	07/01/2025	04/25/2034	4,629,017	
08186V-AU-4	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	0	2.C FE	1,000,000	1,000,000	1,003,823	1,000,000					6.568	6.667	JAJO	13,167	20,644	07/01/2025	04/25/2034	435,736	
09609Q-AA-6	BLUEBERRY PARK CLO LTD BLUEPK_24-1		1.A FE	4,254,000	4,254,000	4,260,934	4,254,000					5.018	5.091	JAJO	45,153	280,722	07/26/2024	10/20/2037	478,708	
09609Q-AC-2	BLUEBERRY PARK CLO LTD BLUEPK_24-1		1.C FE	1,205,000	1,205,000	1,207,512	1,205,000					5.318	5.394	JAJO	13,523	83,625	07/26/2024	10/20/2037	547,257	
09609Q-AG-3	BERRY 2024-1A		2.C FE	159,680	159,840	160,285	159,840		160			6.568	6.662	JAJO	2,199	8,691	03/24/2025	10/20/2037	20,469	
11765E-AA-9	BRYANT PARK FUNDING 2025-27 BRYPK_25-27		1.A FE	10,890,000	10,890,000	10,919,741	10,890,000					5.000	5.074	JAJO	224,302		07/16/2025	07/20/2038	178,312	
11765E-AE-1	BRYANT PARK FUNDING 2025-27 BRYPK_25-27		1.C FE	4,719,000	4,719,000	4,731,793	4,719,000					5.370	5.449	JAJO	103,697		07/16/2025	07/20/2038	448,535	
11765E-AN-1	BRYANT PARK FUNDING 2025-27 BRYPK_25-27		1.F FE	2,541,000	2,541,000	2,540,362	2,541,000					5.570	5.652	JAJO	57,728		07/16/2025	07/20/2038	290,674	
12511A-AA-2	CBAM_20-13A-A		1.A FE	19,392,773	19,395,000	19,406,152	19,395,000					5.359	5.437	JAJO	219,299	1,190,138	03/28/2022	01/20/2034	255,075	
12511A-AC-8	CBAM LTD CBAM_2020-13A		1.C FE	2,700,000	2,700,000	2,701,863	2,700,000					5.729	5.812	JAJO	32,555	175,782	12/01/2021	01/20/2034	854,773	
12511W-AH-9	CCS8 UNITRANCHE PTNR 2024-1 FUNDED		1.E Z	65,742,804	65,742,804	65,816,226	65,742,804					5.586	5.662	JAJO	931,372	3,062,971	08/29/2025	04/28/2029	66,753,846	
12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A		1.A FE	13,703,550	13,725,000	13,737,009	13,715,998		4,564			4.988	5.066	JAJO	150,717	794,428	06/26/2023	04/17/2035	1,166,050	
12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A		1.C FE	3,465,410	3,520,000	3,521,422	3,491,166		6,716			5.468	5.701	JAJO	42,221	220,875	05/09/2023	04/17/2035	1,234,236	
12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A		1.A FE	11,328,871	11,534,000	11,544,542	11,454,193		40,935			5.080	5.366	JAJO	121,798	676,758	07/20/2023	04/23/2035	761,524	
13876F-AA-8	CANYC 2025-2A		1.A FE	19,000,000	19,000,000	19,008,721	19,000,000					5.419	5.489	JAJO	340,362		07/28/2025	10/15/2037	1,505,889	
13876F-AC-4	CANYC 2025-2A		1.A FE	6,000,000	6,000,000	5,996,988	6,000,000					5.669	5.744	JAJO	112,441		07/28/2025	10/15/2038	6,088,414	
13876F-AE-0	CANYC 2025-2A		1.C FE	15,000,000	15,000,000	15,050,820	15,000,000					5.839	5.919	JAJO	289,532		07/28/2025	10/15/2038	2,365,797	
13876F-AG-5	CANYC 2025-2A		1.F FE	4,000,000	4,000,000	4,012,716	4,000,000					5.989	6.071	JAJO	79,192		07/28/2025	10/15/2038	1,278,742	
13876J-AC-6	CANYC_12-1RA-A		1.A FE	2,074,337	2,074,337	2,074,555	2,074,337					5.084	5.211	JAJO	23,893	121,883	07/10/2018	07/15/2030	125,865	
13877J-AA-9	CANYON CLO LTD CANYC_2022-1		1.A FE	4,183,384	4,271,000	4,273,392	4,232,563		15,824			5.001	5.360	JAJO	48,339	247,437	09/24/2024	04/16/2035	47,060	
13877J-AC-5	CANYON CLO LTD CANYC_2022-1		1.C FE	500,000	500,000	500,231	500,000					5.521	5.599	JAJO	6,222	31,603	02/02/2022	04/16/2035	109,569	
13877L-AS-5	CANYC 2022-2A		1.A FE	25,000,000	25,000,000	24,961,375	25,000,000					4.852	4.922	JAJO	275,413	843,462	02/20/2025	04/15/2038	706,837	
13877L-AU-0	CANYC 2022-2A		1.A FE	5,000,000	5,000,000	4,999,875	5,000,000					5.072	5.150	JAJO	57,466	175,476	02/20/2025	04/15/2038	5,066,307	
13877L-AW-6	CANYC 2022-2A		1.B FE	13,000,000	13,000,000	13,008,723	13,000,000					5.222	5.299	JAJO	153,636	468,262	02/20/2025	04/15/2038	1,606,460	
13877L-AY-2	CANYC 2022-2A		1.E FE	5,000,000	5,000,000	4,992,990	5,000,000					5.422	5.501	JAJO	61,258	186,267	02/20/2025	04/15/2038	3,065,205	
13887P-AK-1	CANYON CAPITAL CLO LTD CANYC_16-		1.A FE	8,749,392	8,811,070	8,814,630	8,771,477					5.004	6.161	JAJO	99,962	510,572	03/27/2020	07/15/2031	562,877	
13891P-AC-9	CANYON CAPITAL CLO LTD CANYC_25-1		1.A FE	2,127,000	2,127,000	2,120,491	2,127,000					5.122	5.196	JAJO	24,676	68,630	03/10/2025	04/15/2038	531,494	
13891P-AE-5	CANYON CAPITAL CLO LTD CANYC_25-1		1.B FE	3,072,333	3,072,333	3,079,823	3,072,333					5.272	5.350	JAJO	36,642	101,719	03/10/2025	04/15/2038	1,163,269	
13891P-AG-0	CANYON CAPITAL CLO LTD CANYC_25-1		1.E FE	1,421,333	1,421,333	1,426,436	1,421,333					5.522	5.603	JAJO	17,721	49,051	03/10/2025	04/15/2038	66,332	
14318G-AU-6	CARLYLE GLOBAL MARKET STRATEGIES CGMS_23	0	1.F FE	4,000,000	4,000,000	4,018,104	4,000,000					5.568	5.647	JAJO	46,918	61,499	07/10/2025	07/20/2038	1,114,905	
14318R-AS-7	CGMS_23-1R	0	1.F FE	1,750,000	1,750,000	1,757,392	1,750,000					5.568	5.647	JAJO	20,527	31,805	06/18/2025	07/20/2037	56,881	
14318R-AU-2	CGMS_23-1R	0	2.C FE	1,000,000	1,000,000	1,004,171	1,000,000					6.518	6.612	JAJO	13,656	20,945	06/18/2025	07/20/2037	42,529	
14319C-AW-0	CARLYLE GLOBAL MARKET STRATEGIES CGMS_23	0	2.C FE	1,000,000	1,000,000	1,002,692	1,000,000					6.368	6.456	JAJO	12,023		10/20/2025	10/25/2038	542,017	
14319P-AA-9	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24		1.A FE	4,726,666	4,726,666	4,740,128	4,726,666					5.008	5.078	JAJO	45,043	254,972	10/10/2024	10/26/2037	836,934	
14319P-AC-5	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24		1.A FE	2,363,333	2,363,333	2,364,477	2,363,333					5.268	5.343	JAJO	23,648	133,289	10/10/2024	10/26/2037	1,910,504	
14319P-AE-1	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24		1.C FE	2,363,333	2,363,333	2,372,401	2,363,333					5.368	5.444	JAJO	24,081	135,521	10/10/2024	10/26/2037	836,915	
14320C-AC-1	CARLYLE GLOBAL MARKET STRATEGIES CGMS_25	0	1.C FE	2,250,000	2,250,000	2,264,114	2,250,000					5.618	5.703	JAJO	79,246		05/01/2025	07/26/2038	156,611	
14320C-AE-7	CARLYLE GLOBAL MARKET STRATEGIES CGMS_25	0	1.F FE	1,750,000	1,750,000	1,755,161	1,750,000					5.968	6.056	JAJO	65,090		05/01/2025	07/26/2038	136,895	
14320L-AG-2	CARLYLE GLOBAL MARKET STRATEGIES CGMS_25	0	1.F FE	4,000,000	4,000,000	4,001,548	4,000,000					5.459	5.530	JAJO	5,459		11/18/2025	01/20/2039	4,054,850	
14687E-AY-6	CARVAL CLO LTD CARVL_21-1A	0	1.E FE	2,000,000	2,000,000	2,003,862	2,000,000					5.468	5.548	JAJO	23,054		10/14/2025	03/31/2038	22,104	
14687E-BA-7	CARVAL CLO LTD CARVL_21-1A	0	1.F FE	1,000,000	1,000,000	1,001,921	1,000,000					5.768	5.854	JAJO	12,135		10/14/2025	03/31/2038	1,014,954	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
14687E-BC-3	CARVAL CLO LTD CARVL_21-1A	0	2.B FE	2,000,000	2,000,000	2,004,176	2,000,000					6.518	6.610	JAJO	27,312		10/14/2025	03/31/2038	215,796	
14687E-BE-9	CARVAL CLO LTD CARVL_21-1A	0	1.A FE	6,000,000	6,000,000	6,012,822	6,000,000					5.218	5.293	JAJO	66,119		10/14/2025	03/31/2038	3,209,466	
14983C-AA-3	CBA COMMERCIAL SMALL BALANCE C		5.B FE	22,536	53,202	51,169	19					5.540	5.499	MON	246	5,108	11/17/2006	01/25/2039		
15032A-AN-7	CEDAR FUNDING LTD CEDF_16-5A		1.A FE	7,905,299	7,909,374	7,913,337	7,910,810					5.029	5.051	JAJO	87,549	461,146	09/02/2020	07/17/2031	318,030	
15032Q-AA-0	CEDAR FUNDING LTD CEDF_2022-15A		1.A FE	1,266,760	1,270,000	1,270,000	1,268,718		751			4.988	5.308	JAJO	13,403	73,159	08/29/2023	04/20/2035	57,420	
15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A		1.C FE	2,159,905	2,169,000	2,169,000	2,166,762		3,068			5.468	5.786	JAJO	25,002	135,474	01/19/2024	04/20/2035	864,544	
15032Q-AE-2	CEDAR FUNDING LTD CEDF_2022-15A		1.F FE	150,000	150,000	150,000	150,000					5.818	6.118	JAJO	1,835	9,900	02/16/2022	04/20/2035	59,191	
15033C-AC-6	CEDAR FUNDING LTD CEDF_24-19A		1.A FE	4,973,541	4,976,666	4,984,121	4,974,140		599			5.001	5.083	JAJO	50,221	218,180	04/16/2025	01/25/2038	217,787	
15033C-AE-2	CEDAR FUNDING LTD CEDF_24-19A		1.A FE	1,181,666	1,181,666	1,182,227	1,181,666					5.271	5.346	JAJO	12,545	54,304	12/03/2024	01/25/2038	1,197,795	
15033C-AG-7	CEDAR FUNDING LTD CEDF_24-19A		1.C FE	2,836,000	2,836,000	2,845,211	2,836,000					5.371	5.452	JAJO	30,659	132,552	12/03/2024	01/25/2038	399,650	
15033C-AN-2	CEDAR FUNDING LTD CEDF_24-19A		1.F FE	1,004,416	1,004,416	1,006,040	1,004,416					5.621	5.705	JAJO	11,347	48,912	12/03/2024	01/25/2038	256,861	
15033P-AQ-6	CEDAR FUNDING LTD CEDF_23-17		1.A FE	5,000,000	5,000,000	5,012,060	5,000,000					5.018	5.090	JAJO	53,071	71,732	07/07/2025	07/20/2038	92,116	
15033P-AS-2	CEDAR FUNDING LTD CEDF_23-17		1.C FE	10,000,000	10,000,000	10,034,400	10,000,000					5.468	5.547	JAJO	115,268	154,839	07/07/2025	07/20/2038	990,183	
15033P-AW-3	CEDAR FUNDING LTD CEDF_23-17		1.F FE	5,000,000	5,000,000	5,018,020	5,000,000					5.668	5.750	JAJO	59,662	79,947	07/07/2025	07/20/2038	327,296	
17151P-AA-3	CHMML 2024-2A		1.A FE	9,500,000	9,500,000	9,522,297	9,500,000					5.368	5.448	JAJO	107,578	772,353	05/31/2024	07/21/2036	97,104	
17151P-AC-9	CHMML 2024-2A		1.C FE	2,500,000	2,500,000	2,494,948	2,500,000					5.618	5.698	JAJO	29,577	211,254	05/31/2024	07/21/2036	1,237,792	
17181U-AA-6	CIFC 2024-2A		1.A FE	7,895,138	7,900,583	7,916,068	7,897,903		2,765			5.189	5.271	JAJO	83,788	444,261	04/09/2025	04/22/2037	172,640	
17181U-AJ-7	CIFC FUNDING LTD CIFC_24-2	0	2.C FE	1,001,250	1,000,000	1,005,007	1,001,049		(201)			7.169	7.256	JAJO	14,510	59,137	04/04/2025	04/22/2037	65,276	
17181W-AA-2	CIFC_2024-4A		1.A FE	2,836,000	2,836,000	2,842,960	2,836,000					5.021	5.093	JAJO	31,807	164,421	09/06/2024	10/16/2037	24,341	
17181W-AC-8	CIFC 2024-4A		1.C FE	2,363,000	2,363,000	2,370,486	2,363,000					5.371	5.449	JAJO	28,271	145,361	09/06/2024	10/16/2037	412,834	
17181W-AE-4	CIFC 2024-4A		1.F FE	2,363,000	2,363,000	2,367,544	2,363,000					5.621	5.706	JAJO	29,535	151,334	09/06/2024	10/16/2037	730,519	
171929-AA-0	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24		1.A FE	7,090,000	7,090,000	7,105,265	7,090,000					5.269	5.345	JAJO	76,310	409,022	10/02/2024	10/22/2035	185,764	
171929-AC-6	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24		1.C FE	2,363,333	2,363,333	2,364,470	2,363,333					5.519	5.597	JAJO	26,602	142,069	10/02/2024	10/22/2035	294,553	
216248-AA-8	COOK_SUB_LLC	0	1.A PL	9,481,843	9,383,625	9,461,203	9,403,674		(78,169)			5.872	6.225	JAJO	100,135	308,232	04/01/2025	02/28/2037	1,498,901	
216248-AB-6	COOK_SUB_LLC	0	1.A PL	9,660,904	9,383,625	9,666,859	9,604,567		(56,337)			6.272	5.670	JAJO	106,599	327,207	04/01/2025	02/28/2037	277,809	
216248-AC-4	COOK_SUB_LLC	0	1.C PL	2,823,047	2,634,000	2,817,811	2,792,357		(30,690)			7.172	5.490	JAJO	34,005	103,832	04/01/2025	02/28/2037	2,683,290	
216248-AD-2	COOK_SUB_LLC	0	1.F PL	2,849,662	2,634,000	2,858,303	2,817,263		(32,399)			8.072	6.082	JAJO	38,088	115,817	04/01/2025	02/28/2037	2,689,217	
216248-AE-0	COOK_SUB_LLC	0	2.C PL	3,051,848	2,798,625	3,069,775	3,018,744		(33,104)			10.422	8.326	JAJO	51,795	156,305	04/01/2025	02/28/2037	110,528	
216248-AF-7	COOK_SUB_LLC_-_E	0	3.C PL	1,829,333	1,810,875	1,843,635	1,829,173		(160)			12.172	11.752	JAJO	38,989	117,160	04/01/2025	02/28/2037	1,867,398	
216248-AG-5	COOK_SUB_LLC_-_F	0	4.C PL	1,028,139	1,070,062	1,040,977	1,035,727		7,588			12.672	14.681	JAJO	23,960	71,936	04/01/2025	02/28/2037	1,104,800	
22205#-AA-1	COTTONWOOD_DDTL_A1_1L_09/2040	0	1.A Z	4,605,540	4,605,540	4,605,540	4,605,540					5.105	5.176	MJSD			12/30/2025	09/25/2040	4,664,315	
22205#-AB-9	COTTONWOOD_DDTL_A2_1L_09/2040	0	1.A Z	4,605,540	4,605,540	4,605,540	4,605,540					5.105	5.175	MJSD			12/30/2025	09/25/2040	4,664,315	
22205#-AC-7	COTTONWOOD_DDTL_B_1L_09/2040	0	1.C Z	5,167,191	5,167,191	5,167,191	5,167,191					5.405	5.479	MJSD			12/30/2025	09/25/2040	5,237,009	
22205#-AD-5	COTTONWOOD_DDTL_C_1L_09/2040	0	1.F Z	1,235,633	1,235,633	1,235,633	1,235,633					5.755	5.751	FMAN			12/30/2025	09/25/2040	1,253,409	
22205#-AE-3	COTTONWOOD_DDTL_D_1L_09/2040	0	2.C Z	1,713,036	1,713,036	1,713,036	1,713,036					6.755	6.750	FMAN			12/30/2025	09/25/2040	1,741,964	
22205#-AF-0	COTTONWOOD_DDTL_E_1L_09/2040	0	3.C Z	1,628,789	1,628,789	1,628,789	1,628,789					9.755	9.746	FMAN			12/30/2025	09/25/2040	1,668,509	
22205#-AG-8	COTTONWOOD_DDTL_F_1L_09/2040	0	4.C Z	814,394	814,394	814,394	814,394					11.255	11.244	FMAN			12/30/2025	09/25/2040	837,309	
23750#-AA-8	DARWIN_SUB_LLC_A-1	0	1.A PL	9,478,343	9,383,625	9,461,203	9,405,680		(72,663)			5.872	6.209	JAJO	100,135	154,074	07/01/2025	02/28/2037	1,498,901	
23750#-AB-6	DARWIN_SUB_LLC_A-2	0	1.A PL	9,671,702	9,383,625	9,666,859	9,632,473		(39,229)			6.272	5.549	JAJO	106,599	163,562	07/01/2025	02/28/2037	277,809	
23750#-AC-4	DARWIN_SUB_LLC_-_B	0	1.C PL	2,825,750	2,634,000	2,817,811	2,805,030		(20,720)			7.172	5.316	JAJO	34,005	51,904	07/01/2025	02/28/2037	2,683,290	
23750#-AD-2	DARWIN_SUB_LLC_-_C	0	1.F PL	2,853,839	2,634,000	2,858,303	2,831,629		(22,210)			8.072	5.884	JAJO	38,088	57,897	07/01/2025	02/28/2037	2,689,217	
23750#-AE-0	DARWIN_SUB_LLC_-_D	0	2.C PL	3,061,489	2,798,625	3,069,775	3,038,393		(23,096)			10.422	8.082	JAJO	51,795	78,140	07/01/2025	02/28/2037	110,528	
23750#-AF-7	DARWIN_SUB_LLC_-_E	0	3.C PL	1,846,049	1,810,875	1,843,635	1,845,813		(236)			12.172	11.554	JAJO	38,972	58,572	07/01/2025	02/28/2037	1,867,398	
23750#-AG-5	DARWIN_SUB_LLC_-_F	0	4.C PL	1,028,980	1,070,063	1,040,977	1,070,063		41,083			12.672	13.528	JAJO	23,950	35,963	07/01/2025	02/28/2037	1,104,800	
25254A-AA-5	DCLO 2025-9A		1.A FE	9,453,000	9,453,000	9,452,735	9,453,000					4.838	4.908	JAJO	96,886	321,795	01/27/2025	04/20/2038	701,210	
25254A-AE-7	DCLO 2025-9A		1.C FE	2,836,000	2,836,000	2,839,324	2,836,000					5.218	5.294	JAJO	31,252	103,247	01/27/2025	04/20/2038	1,023,030	
25255R-AQ-2	DIAMETER CAPITAL CLO DCLO_23-5	0	1.F FE	7,000,000	7,000,000	6,999,839	7,000,000					5.472	5.552	JAJO	68,355		10/16/2025	01/18/2039	1,122,682	
25255R-AS-8	DIAMETER CAPITAL CLO DCLO_23-5		2.C FE	1,000,000	1,000,000	1,001,152	1,000,000					6.422	6.515	JAJO	11,401		10/16/2025	01/18/2039	423,399	
25290B-AA-9	DIAMETER CAPITAL CLO 10 LTD DCLO_25-10A		1.A FE	7,260,000	7,260,000	7,273,779	7,260,000					4.978	5.050	JAJO	76,471	195,957	04/07/2025	04/20/2038	193,050	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
25290B-AC-5	DIAMETER CAPITAL CLO 10 LTD DCLO_25-10A		1.C FE	4,356,000	4,356,000	4,379,435	4,356,000					5.568	5.648	JAJO	51,094	129,925	04/07/2025	04/20/2038	833,094	
25667*-AA-9	DOGWOOD_DDTL_A1_1L_09/2040	0	1.A Z	4,605,540	4,605,540	4,605,540	4,605,540					5.105	5.176	MJSD			12/30/2025	09/25/2040	4,664,315	
25667*-AB-7	DOGWOOD_DDTL_A2_1L_09/2040	0	1.A Z	4,605,540	4,605,540	4,605,540	4,605,540					5.105	5.176	MJSD			12/30/2025	09/25/2040	4,664,315	
25667*-AC-5	DOGWOOD_DDTL_B_1L_09/2040	0	1.C Z	5,167,191	5,167,191	5,167,191	5,167,191					5.405	5.479	MJSD			12/30/2025	09/25/2040	5,237,009	
25667*-AD-3	DOGWOOD_DDTL_C_1L_09/2040	0	1.F Z	1,235,633	1,235,633	1,235,633	1,235,633					5.755	5.751	FMAN			12/30/2025	09/25/2040	1,253,409	
25667*-AE-1	DOGWOOD_DDTL	0	2.C Z	1,713,036	1,713,036	1,713,036	1,713,036					6.755	6.677	FMAN	4,821		12/30/2025	09/25/2040	1,741,964	
25667*-AF-8	DOGWOOD_DDTL_E_1L_09/2040	0	3.C Z	1,628,789	1,628,789	1,628,789	1,628,789					9.755	9.746	FMAN			12/30/2025	09/25/2040	1,668,509	
25667*-AG-6	DOGWOOD_DDTL_F_1L_09/2040	0	4.C Z	814,394	814,394	814,394	814,394					11.505	11.493	FMAN			12/30/2025	09/25/2040	837,818	
26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF_18-64A		1.A FE	5,183,166	5,185,725	5,187,665	5,187,842					4.899	4.902	JAJO	53,798	339,841	08/21/2018	04/18/2031	819,002	
26251L-AE-4	DRYDEN SENIOR LOAN FUND DRSLF_18-64A		1.A FE	7,440,000	7,440,000	7,442,433	7,440,000					5.329	5.396	JAJO	83,671	458,560	03/20/2018	04/18/2031	2,370,835	
26253H-AA-9	DRYDEN 123 CLO LTD DRSLF_25-123		1.A FE	18,750,000	18,750,000	18,721,069	18,750,000					4.822	4.891	JAJO	205,341	549,787	02/19/2025	04/15/2038	505,171	
26253H-AC-5	DRYDEN 123 CLO LTD DRSLF_25-123		1.A FE	4,000,000	4,000,000	3,997,412	4,000,000					4.992	5.065	JAJO	45,279	120,952	02/19/2025	04/15/2038	4,052,245	
26253H-AE-1	DRYDEN 123 CLO LTD DRSLF_25-123		1.C FE	15,000,000	15,000,000	15,026,505	15,000,000					5.172	5.249	JAJO	175,648	468,121	02/19/2025	04/15/2038	83,804	
26253H-AG-6	DRYDEN 123 CLO LTD DRSLF_25-123		1.F FE	6,500,000	6,500,000	6,510,472	6,500,000					5.422	5.502	JAJO	79,635	211,609	02/19/2025	04/15/2038	66,458	
26253T-AQ-8	DRSLF 2023-102A	0	1.F FE	3,000,000	3,000,000	3,009,318	3,000,000					5.522	5.602	JAJO	37,405		09/03/2025	10/15/2038	400,032	
26254F-AQ-7	DRSLF 2023-107A	0	1.F FE	5,500,000	5,500,000	5,515,257	5,500,000					5.802	5.878	FMAN	39,887	88,484	08/01/2025	08/16/2038	1,338,781	
27830B-CC-6	EATON 2013-1A	0	1.E FE	6,000,000	6,000,000	5,983,248	6,000,000					5.522	5.603	JAJO	74,809	70,530	07/24/2025	10/15/2038	2,133,791	
27830B-CE-2	EATON 2013-1A	0	1.F FE	3,500,000	3,500,000	3,473,166	3,500,000					5.852	5.940	JAJO	46,141	43,356	07/24/2025	10/15/2038	362,631	
282618-AA-1	EISENHOWER_SUB_LLC_A-1	0	1.A PL	25,674,913	25,414,875	25,624,989	25,473,243	(201,670)				5.872	6.213	JAJO	271,207	571,456	07/01/2025	02/28/2037	4,059,665	
282618-AB-9	EISENHOWER_SUB_LLC	0	1.A PL	26,184,311	25,414,875	26,181,994	26,048,192	(136,119)				6.272	5.614	JAJO	288,715	606,641	07/01/2025	02/28/2037	752,426	
282618-AC-7	EISENHOWER_SUB_LLC	0	1.C PL	7,650,638	7,134,000	7,631,838	7,577,913	(72,726)				7.172	5.413	JAJO	92,101	192,507	07/01/2025	02/28/2037	7,267,499	
282618-AD-5	EISENHOWER_SUB_LLC	0	1.F PL	7,725,240	7,134,000	7,741,508	7,650,760	(74,481)				8.072	5.978	JAJO	103,158	214,730	07/01/2025	02/28/2037	7,283,551	
282618-AE-3	EISENHOWER_SUB_LLC	0	2.C PL	8,282,181	7,579,875	8,314,266	8,202,093	(80,088)				10.422	8.206	JAJO	140,283	289,801	07/01/2025	02/28/2037	299,358	
282618-AF-0	EISENHOWER_SUB_LLC_-_E	0	3.C PL	4,983,176	4,904,625	4,993,354	4,982,588	(588)				12.172	11.630	JAJO	105,598	217,225	07/01/2025	02/28/2037	5,057,714	
282618-AG-8	EISENHOWER_SUB_LLC_-_F	0	4.C PL	2,786,076	2,898,188	2,819,411	2,803,834	17,758				12.672	14.698	JAJO	64,895	133,376	07/01/2025	02/28/2037	2,992,272	
28454#-AA-6	ELDERBERRY_DDTL_A1_1L_09/2040	0	1.A Z	4,605,540	4,605,540	4,605,540	4,605,540					5.105	5.176	MJSD			12/30/2025	09/25/2040	4,664,315	
28454#-AB-4	ELDERBERRY_DDTL_A2_1L_09/2040	0	1.A Z	4,605,540	4,605,540	4,605,540	4,605,540					5.105	5.176	MJSD			12/30/2025	09/25/2040	4,664,315	
28454#-AC-2	ELDERBERRY_DDTL_B_1L_09/2040	0	1.C Z	5,167,191	5,167,191	5,167,191	5,167,191					5.405	5.479	MJSD			12/30/2025	09/25/2040	5,237,009	
28454#-AD-0	ELDERBERRY_DDTL_	0	1.F Z	1,235,633	1,235,633	1,235,633	1,235,633					0.000	0.000	FMAN			12/30/2025	09/25/2040	1,253,409	
28454#-AE-8	ELDERBERRY_DDTL_D_1L_09/2040	0	2.C Z	1,713,036	1,713,036	1,713,036	1,713,036					6.755	6.750	FMAN			12/30/2025	09/25/2040	1,741,964	
28454#-AF-5	ELDERBERRY_DDTL_E_1L_09/2040	0	3.C Z	1,628,789	1,628,789	1,628,789	1,628,789					9.755	9.746	FMAN			12/30/2025	09/25/2040	1,668,509	
28454#-AG-3	ELDERBERRY_DDTL_F_1L_09/2040	0	4.C Z	814,394	814,394	814,394	814,394					11.505	11.493	FMAN			12/30/2025	09/25/2040	837,818	
28924A-AB-7	ELM TRUST MDCP_20-4A		1.F FE	430,827	430,828	430,120	430,861	(2,479)				2.286	2.286	MON	301	9,849	10/16/2020	10/22/2029	2,529	
28924A-AC-5	ELM TRUST MDCP_20-4A		2.C FE	146,948	146,951	146,709	147,094	(1,058)				3.866	3.865	MON	174	5,681	10/16/2020	10/20/2029	16,610	
289338-AB-1	ELM TRUST MDCP_20-3A		1.F FE	84,943	84,945	84,835	96,110					2.954	2.955	MON	77	2,509	08/26/2020	08/20/2029	42,918	
289338-AC-9	ELM TRUST MDCP_20-3A		2.C FE	28,719	28,720	28,682	34,557					4.481	4.482	MON	39	1,287	08/26/2020	08/20/2029	2,634	
289907-BA-4	ELMWOOD CLO 21 LTD ELM21_22-8A	0	1.F FE	1,000,000	1,000,000	1,003,500	1,000,000					5.522	5.602	JAJO	11,653		10/07/2025	10/15/2038	188,479	
289907-BE-6	ELMWOOD CLO 21 LTD ELM21_22-8A	0	2.C FE	1,000,000	1,000,000	1,003,500	1,000,000					6.722	6.819	JAJO	14,086		10/07/2025	10/15/2038	1,017,463	
29001V-AU-3	ELMW6 2020-3A		1.A FE	5,871,647	5,874,000	5,886,488	5,873,295	1,648				5.048	5.118	JAJO	62,706	326,550	04/04/2025	07/20/2037	182,690	
29001V-AW-9	ELMW6 2020-3A		1.C FE	1,700,000	1,700,000	1,704,099	1,700,000					5.368	5.441	JAJO	19,251	105,444	06/17/2024	07/20/2037	31,368	
29001V-AY-5	ELMW6 2020-3A		1.F FE	1,250,000	1,250,000	1,252,910	1,250,000					5.718	5.795	JAJO	15,042	81,992	06/17/2024	07/20/2037	12,310	
29002Q-AS-8	ELMW7 2020-4A		1.A FE	2,363,330	2,363,330	2,370,042	2,363,330					5.028	5.092	JAJO	26,152	141,074	09/26/2024	10/19/2037	1,697	
29002Q-AU-3	ELMW7 2020-4A		1.A FE	881,000	881,000	882,684	881,000					5.218	5.288	JAJO	10,102	54,333	09/26/2024	10/19/2037	892,963	
29002Q-AW-9	ELMW7 2020-4A		1.C FE	2,363,333	2,363,333	2,368,083	2,363,333					5.368	5.439	JAJO	27,848	149,445	09/26/2024	10/19/2037	390,671	
29002Q-AY-5	ELMW7 2020-4A		1.F FE	648,000	648,000	650,093	648,000					5.668	5.742	JAJO	8,046	43,001	09/26/2024	10/19/2037	162,184	
29003H-AA-6	ELMWOOD CLO ELM_24-31		1.A FE	7,023,334	7,023,334	7,045,851	7,023,334					5.018	5.080	JAJO	77,570	471,258	07/12/2024	07/17/2037	691,396	
29003H-AE-8	ELMWOOD CLO ELM_24-31		1.C FE	1,654,333	1,654,333	1,659,461	1,654,333					5.318	5.390	JAJO	19,319	116,711	07/12/2024	07/17/2037	374,586	
29003H-AG-3	ELMWOOD CLO ELM_24-31		1.F FE	1,158,032	1,158,032	1,161,249	1,158,032					5.618	5.693	JAJO	14,257	85,693	07/12/2024	07/17/2037	1,833	
29003W-AS-4	ELM14 2022-1A	0	1.F FE	6,000,000	6,000,000	6,020,832	6,000,000					5.568	5.650	JAJO	70,377	67,967	08/01/2025	10/20/2038	155,374	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
29004C-AA-6	ELM26 2024-1A		1.A FE	20,321,543	20,321,543	20,371,371	20,321,543					5.168	5.236	JAJO	221,880	1,219,025	02/15/2024	04/20/2037	889,298	
29004C-AE-8	ELM26 2024-1A		1.C FE	4,572,347	4,572,347	4,583,069	4,572,347					5.668	5.746	JAJO	54,559	297,587	02/15/2024	04/20/2037	393,021	
29004C-AG-3	ELM26 2024-1A		1.F FE	846,731	846,731	849,245	846,731					6.068	6.150	JAJO	10,790	58,562	02/15/2024	04/20/2037	492,233	
29004C-AJ-7	ELM26 2024-1A		2.C FE	918,400	918,400	922,036	918,400					7.268	7.366	JAJO	13,938	74,753	02/15/2024	04/20/2037	28,177	
29004N-AA-2	ELM35_24-11A-A		1.A FE	2,599,666	2,599,666	2,606,001	2,599,666					5.008	5.080	JAJO	27,164	130,969	10/18/2024	10/19/2037	504,713	
29004N-AC-8	ELM35_24-11A-B		1.C FE	4,254,000	4,254,000	4,271,773	4,254,000					5.318	5.390	JAJO	47,741	226,035	10/18/2024	10/19/2037	824,631	
29004N-AE-4	ELM35_24-11A-C		1.F FE	648,000	648,000	649,039	648,000					5.518	5.594	JAJO	7,535	35,583	10/18/2024	10/19/2037	56,548	
29005L-AA-5	ELM45 2025-8A		1.A FE	8,000,000	8,000,000	7,994,448	8,000,000					5.139	5.209	JAJO	86,641		08/29/2025	10/18/2038	208,868	
29005L-AC-1	ELM45 2025-8A		1.A FE	8,000,000	8,000,000	8,009,456	8,000,000					5.369	5.444	JAJO	90,526		08/29/2025	10/18/2038	8,113,577	
29005L-AE-7	ELM45 2025-8A		1.C FE	7,000,000	7,000,000	7,008,232	7,000,000					5.439	5.514	JAJO	80,245		08/29/2025	10/18/2038	538,201	
29005L-AG-2	ELM45 2025-8A		1.F FE	5,000,000	5,000,000	5,005,770	5,000,000					5.689	5.767	JAJO	59,956		08/29/2025	10/18/2038	1,888,056	
29244C-AN-8	EMPWR 2023-1A	0	1.F FE	2,000,000	2,000,000	2,011,992	2,000,000					6.068	6.153	JAJO	22,946	64,527	04/24/2025	04/26/2038	309,978	
29244R-AA-3	EMPWR 2024-1A		1.A FE	8,325,000	8,325,000	8,345,721	8,325,000					5.268	5.341	JAJO	83,302	507,828	02/07/2024	04/27/2037	384,458	
29244R-AC-9	EMPWR_24-1A		1.C FE	3,330,000	3,330,000	3,334,732	3,330,000					5.668	5.749	JAJO	35,763	216,710	02/07/2024	04/27/2037	394,792	
29246A-AL-4	EMPOWER CLO 2022-1 LTD EMPWR_22-1		1.A FE	3,545,000	3,545,000	3,553,724	3,545,000					5.058	5.132	JAJO	37,915	206,722	10/04/2024	10/20/2037	129,403	
29246A-AN-0	EMPOWER CLO 2022-1 LTD EMPWR_22-1		1.A FE	1,205,000	1,205,000	1,205,459	1,205,000					5.238	5.314	JAJO	13,328	72,461	10/04/2024	10/20/2037	995,978	
29246A-AQ-3	EMPOWER CLO 2022-1 LTD EMPWR_22-1		1.C FE	1,890,666	1,890,666	1,894,515	1,890,666					5.418	5.496	JAJO	21,602	117,133	10/04/2024	10/20/2037	217,663	
29246A-AU-4	EMPOWER CLO 2022-1 LTD EMPWR_22-1		1.F FE	1,421,333	1,421,333	1,422,308	1,421,333					5.618	5.698	JAJO	16,816	90,931	10/04/2024	10/20/2037	471,969	
29249D-AA-9	EMPOWER CLO LTD EMPWR_25-1A		1.A FE	3,545,000	3,545,000	3,543,050	3,545,000					4.978	5.050	JAJO	37,340	87,693	04/03/2025	07/20/2038	238,400	
29249D-AC-5	EMPOWER CLO LTD EMPWR_25-1A		1.C FE	2,363,000	2,363,000	2,369,895	2,363,000					5.468	5.547	JAJO	27,238	63,535	04/03/2025	07/20/2038	433,305	
29249D-AE-1	EMPOWER CLO LTD EMPWR_25-1A		1.F FE	324,000	324,000	325,280	324,000					5.668	5.749	JAJO	3,866	8,996	04/03/2025	07/20/2038	41,967	
31568B-AA-2	FF ASSET SECURITIZATION LLC FFAST_25-1		1.G PL	14,105,680	14,106,000	14,057,319	14,105,848		168			5.807	5.807	MON	81,914		11/19/2025	12/17/2031	1,708,388	
31815#-AA-4	FIR_DDTL_A1_1L_09/2040	0	1.A Z	4,605,540	4,605,540	4,605,540	4,605,540					5.105	5.175	MJSD			12/30/2025	09/25/2040	4,664,315	
31815#-AB-2	FIR_DDTL_A2_1L_09/2040	0	1.A Z	4,605,540	4,605,540	4,605,540	4,605,540					5.105	5.175	MJSD			12/30/2025	09/25/2040	4,664,315	
31815#-AC-0	FIR_DDTL_B_1L_09/2040	0	1.C Z	5,167,191	5,167,191	5,167,191	5,167,191					5.405	5.479	MJSD			12/30/2025	09/25/2040	5,237,009	
31815#-AD-8	FIR_DDTL_C_1L_09/2040	0	1.F Z	1,235,633	1,235,633	1,235,633	1,235,633					0.000	0.000	FMAN			12/30/2025	09/25/2040	1,235,633	
31815#-AE-6	FIR_DDTL_D_1L_09/2040	0	2.C Z	1,713,036	1,713,036	1,713,036	1,713,036					6.755	6.750	FMAN			12/30/2025	09/25/2040	1,741,964	
31815#-AF-3	FIR_DDTL_E_1L_09/2040	0	3.C Z	1,628,789	1,628,789	1,628,789	1,628,789					10.005	9.996	FMAN			12/30/2025	09/25/2040	1,669,527	
31815#-AG-1	FIR_DDTL_F_1L_09/2040	0	4.C Z	814,394	814,394	814,394	814,394					11.505	11.493	FMAN			12/30/2025	09/25/2040	837,818	
362943-AA-0	GALAXY CLO LTD GALXY_23-32		1.A FE	34,750,000	34,750,000	34,793,959	34,750,000					5.398	5.477	JAJO	395,623	2,145,858	09/22/2023	10/20/2036	1,497,104	
362943-AC-6	GALAXY CLO LTD GALXY_23-32		1.C FE	12,500,000	12,500,000	12,513,813	12,500,000					5.968	6.053	JAJO	156,758	843,933	09/22/2023	10/20/2036	2,149,015	
362943-AE-2	GALAXY CLO LTD GALXY_23-32		1.F FE	5,000,000	5,000,000	5,010,315	5,000,000					6.468	6.560	JAJO	67,773	362,851	09/22/2023	10/20/2036	2,191,397	
36320H-AQ-2	GALXY 2023-31A	0	1.F FE	3,000,000	3,000,000	3,010,200	3,000,000					5.672	5.755	JAJO	38,380	66,842	05/19/2025	07/15/2038	38,342	
36321E-AC-9	GALXY 2024-33A		1.A FE	25,782,734	25,782,734	25,838,476	25,782,734					5.218	5.294	JAJO	284,122	1,545,193	03/25/2024	04/20/2037	1,918,570	
36321R-AN-6	GALAXY CLO LTD GALXY_22-30A		1.A FE	3,545,000	3,545,000	3,554,160	3,545,000					5.012	5.084	JAJO	40,282	167,784	12/09/2024	01/15/2038	92,340	
36321R-AQ-9	GALAXY CLO LTD GALXY_22-30A		1.C FE	2,836,000	2,836,000	2,839,273	2,836,000					5.372	5.452	JAJO	34,438	142,792	12/09/2024	01/15/2038	367,990	
36321R-AS-5	GALAXY CLO LTD GALXY_22-30A		1.F FE	1,477,083	1,477,083	1,478,257	1,477,083					5.622	5.706	JAJO	18,737	77,469	12/09/2024	01/15/2038	197,464	
36322A-AA-0	GALAXY CLO LTD GALXY_24-34		1.A FE	2,836,000	2,836,000	2,842,392	2,836,000					5.038	5.111	JAJO	30,217	153,127	09/26/2024	10/20/2037	144,489	
36322A-AC-6	GALAXY CLO LTD GALXY_24-34		1.C FE	2,576,033	2,576,033	2,582,885	2,576,033					5.368	5.445	JAJO	29,171	147,119	09/26/2024	10/20/2037	878,875	
36322A-AE-2	GALAXY CLO LTD GALXY_24-34		1.F FE	1,748,866	1,748,866	1,748,981	1,748,866					5.568	5.649	JAJO	20,513	103,182	09/26/2024	10/20/2037	194,679	
38139B-BG-3	GOLDENTREE LOAN MANAGEMENT US CLO 1 GLM_	0	1.F FE	7,500,000	7,500,000	7,518,953	7,500,000					5.468	5.548	JAJO	75,237		10/14/2025	10/20/2038	739,467	
38139B-BJ-7	GOLDENTREE LOAN MANAGEMENT US CLO 1 GLM_	0	2.C FE	3,000,000	3,000,000	3,008,649	3,000,000					6.318	6.408	JAJO	34,732		10/14/2025	10/20/2038	686,983	
38139K-AC-3	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL		1.A FE	5,553,991	5,556,833	5,561,301	5,555,802		1,811			4.938	5.013	JAJO	58,080	262,841	03/21/2025	01/20/2039	44,047	
38139K-AE-9	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL		1.A FE	648,000	648,000	648,597	648,000					5.068	5.140	JAJO	6,944	31,343	11/26/2024	01/20/2039	656,561	
38139K-AG-4	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL		1.C FE	2,836,000	2,836,000	2,847,718	2,836,000					5.268	5.344	JAJO	31,540	141,981	11/26/2024	01/20/2039	5,118	
38139Q-AE-6	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL		1.A FE	4,356,000	4,356,000	4,360,047	4,356,000					5.218	5.295	JAJO	103,593		07/09/2025	07/20/2038	468,253	
38139Q-AG-1	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL		1.C FE	12,000,000	12,000,000	12,069,456	12,000,000					5.318	5.397	JAJO	290,281		07/09/2025	07/20/2038	1,554,998	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38139Q-AJ-5	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL		1.F FE	2,178,000	2,178,000	2,181,139	2,178,000					5.468	5.547	JAJO	54,020		07/09/2025	07/20/2038	273,378	
38139V-AC-9	GLM 2025-24A		1.A FE	12,922,941	13,083,000	13,050,816	12,949,603		26,662			4.818	5.096	JAJO	133,561	354,704	04/07/2025	10/20/2038	1,087,280	
38177U-AA-8	GCPAF_20-1A-A2		1.E FE	8,754,793	8,754,738	8,734,630	8,754,738		(67)			3.208	3.203	JAJO	55,390	280,852	12/16/2020	01/22/2029	999,680	
38177U-AC-4	GCPAF_20-1A-B		2.A FE	807,958	807,958	803,519	807,958					4.496	4.493	JAJO	7,164	36,326	11/02/2020	01/22/2029	817,039	
38178H-AA-6	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF		1.F FE	6,170,989	6,170,989	6,146,190	6,170,989					2.773	2.769	JAJO	33,749	171,122	03/19/2021	04/20/2029	1,014,388	
38178H-AC-2	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF		2.B FE	806,276	806,276	796,443	806,276					3.816	3.813	JAJO	6,068	30,768	03/19/2021	04/20/2029	678,307	
38178X-AA-1	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF		1.F FE	7,990,753	7,990,753	7,806,756	7,990,753					2.944	2.943	JAJO	46,390	235,216	10/15/2021	10/19/2029	1,096,510	
38178X-AC-7	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF		2.B FE	3,995,377	3,995,377	3,895,578	3,995,377					3.994	3.992	JAJO	31,469	159,559	10/15/2021	10/19/2029	567,706	
38180A-AB-5	GCPAF 2024-2A		1.F FE	11,682,427	11,684,000	11,601,219	11,684,000					5.905	5.904	JAJO	126,489	816,429	08/02/2024	07/25/2034	1,629,552	
38180A-AD-1	GCPAF 2024-2A		2.B FE	2,539,461	2,540,000	2,482,908	2,540,000					7.255	7.254	JAJO	33,784	218,061	08/02/2024	07/25/2034	355,429	
38181C-AA-2	GBDC4 2025-1A		1.A FE	9,075,000	9,075,000	9,108,305	9,075,000					5.298	5.379	JAJO	291,210		05/23/2025	07/20/2037	133,693	
38181C-AC-8	GBDC4 2025-1A		1.A FE	1,815,000	1,815,000	1,820,429	1,815,000					5.468	5.547	JAJO	59,913		05/23/2025	07/20/2037	1,842,808	
38181C-AE-4	GBDC4 2025-1A		1.C FE	4,356,000	4,356,000	4,372,596	4,356,000					5.668	5.750	JAJO	148,511		05/23/2025	07/20/2037	2,771,519	
38181E-AC-4	GOCAP 2013-16A		1.A FE	9,075,000	9,075,000	9,113,614	9,075,000					5.495	5.572	FMAN	72,030	204,767	05/23/2025	08/09/2039	242,172	
38181E-AE-0	GOCAP 2013-16A		1.A FE	1,089,000	1,089,000	1,089,140	1,089,000					5.615	5.692	FMAN	8,832	25,073	05/23/2025	08/09/2039	568,663	
38181E-AG-5	GOCAP 2013-16A		1.C FE	2,178,000	2,178,000	2,179,050	2,178,000					5.815	5.896	FMAN	18,294	51,816	05/23/2025	08/09/2039	639,530	
38181W-AA-8	COOPERATIEVE RABOBANK UA		1.A FE	10,000,000	10,000,000	9,993,790	10,000,000					5.138	5.208	JAJO	156,171		08/27/2025	10/18/2039	1,436,542	
38181W-AC-4	GCRED 2025-1A		1.A FE	4,440,000	4,440,000	4,439,112	4,440,000					5.318	5.390	JAJO	71,671		08/27/2025	10/18/2039	3,000,305	
38181W-AE-0	GCRED 2025-1A		1.C FE	10,000,000	10,000,000	9,997,970	10,000,000					5.468	5.542	JAJO	165,796		08/27/2025	10/18/2039	173,553	
38181X-AC-2	GCRED 2023-1A		1.A FE	15,000,000	15,000,000	14,999,025	15,000,000					5.318	5.396	JAJO	224,909		09/04/2025	10/26/2037	6,719,981	
38193A-AC-2	GOCAP 2025-78A		1.A FE	2,348,822	2,363,000	2,363,255	2,352,900		4,078			5.050	5.212	JAJO	24,811	85,382	03/28/2025	04/21/2039	221,887	
39819B-AA-5	GREYWOOD_DDTL_A1_1L_09/2040	0	1.A Z	4,605,540	4,605,540	4,605,540	4,605,540					5.105	5.174	MJSD			12/30/2025	09/25/2040	4,664,315	
39819B-AB-3	GREYWOOD_DDTL_A2_1L_09/2040	0	1.A Z	4,605,540	4,605,540	4,605,540	4,605,540					5.105	5.176	MJSD			12/30/2025	09/25/2040	4,664,315	
39819B-AC-1	GREYWOOD_DDTL_B_1L_09/2040	0	1.C Z	5,167,191	5,167,191	5,167,191	5,167,191					5.405	5.480	MJSD			12/30/2025	09/25/2040	5,237,009	
39819B-AD-9	GREYWOOD_DDTL_C_1L_09/2040	0	1.F Z	1,235,633	1,235,633	1,235,633	1,235,633					5.755	5.751	FMAN			12/30/2025	09/25/2040	1,253,409	
39819B-AE-7	GREYWOOD_DDTL_D_1L_09/2040	0	2.C Z	1,713,036	1,713,036	1,713,036	1,713,036					6.755	6.750	FMAN			12/30/2025	09/25/2040	1,741,964	
39819B-AF-4	GREYWOOD_DDTL_E_1L_09/2040	0	3.C Z	1,628,789	1,628,789	1,628,789	1,628,789					10.005	9.996	FMAN			12/30/2025	09/25/2040	1,669,527	
39819B-AG-2	GREYWOOD_DDTL_F_1L_09/2040	0	4.C Z	814,394	814,394	814,394	814,394					11.505	11.494	FMAN			12/30/2025	09/25/2040	837,818	
40445Y-AE-4	HPSPR 2025-3A	0	1.F FE	1,000,000	1,000,000	1,000,170	1,000,000					6.468	6.563	JAJO	36,084		05/22/2025	07/20/2037	394,367	
40445Y-AN-4	HPSPR 2025-3A	0	1.A FE	1,000,000	1,000,000	1,000,731	1,000,000					5.518	5.600	JAJO	31,229		05/22/2025	07/20/2037	1,015,450	
40638L-AQ-2	HLSY 2023-7A	0	1.B FE	4,000,000	4,000,000	4,020,000	4,000,000					5.518	5.597	JAJO	46,513	76,908	06/06/2025	07/20/2038	498,258	
40638L-AS-8	HALSEYPOINT CLO HLSY_23-7	0	1.E FE	4,000,000	4,000,000	4,007,444	4,000,000					5.868	5.953	JAJO	49,352	81,263	06/06/2025	07/20/2038	868,428	
43392Z-AL-5	HLEND CLO 2023-1 INVESTMENTS LLC	0	1.A FE	5,000,000	5,000,000	5,006,750	5,000,000					5.319	5.395	JAJO	54,309		10/10/2025	10/22/2038	3,631,596	
43392Z-AN-1	HLEND CLO HLEND_23-1	0	1.C FE	4,000,000	4,000,000	4,005,380	4,000,000					5.469	5.551	JAJO	44,630		10/10/2025	10/22/2038	46,090	
43900A-AJ-1	HOOK PARK CLO LTD HOOK_25-1	0	1.E FE	1,250,000	1,250,000	1,251,433	1,250,000					5.868	5.953	JAJO	47,251		04/24/2025	07/26/2038	414,886	
44047B-AA-9	HORIZON FUNDING I LLC		1.F PL	48,870,000	48,870,000	46,017,414	48,870,000					6.569	6.568	MON	193,504	3,090,505	09/06/2023	06/10/2030	40,329,578	
44292A-AA-4	HLM 2024-19		1.A FE	7,539,032	7,539,032	7,555,369	7,539,032					5.242	5.317	JAJO	89,424	455,083	03/22/2024	04/15/2037	15,120	
44292A-AC-0	HLM 2024-19A		1.A FE	989,000	989,000	990,133	989,000					5.472	5.551	JAJO	12,224	62,006	03/22/2024	04/15/2037	1,003,104	
44292A-AE-6	HPS LOAN MANAGEMENT LTD HLM_24-19		1.B FE	723,000	723,000	724,328	723,000					5.722	5.804	JAJO	9,328	47,162	03/22/2024	04/15/2037	143,089	
45339N-AC-0	INCREF 2025-FL1	0	1.A FE	5,499,215	5,513,000	5,523,313	5,502,575		3,360			5.888	6.026	MON	12,137	220,006	04/29/2025	10/20/2042	2,457,125	
45339N-AE-6	INCREF 2025-FL1	0	1.D FE	3,882,269	3,892,000	3,893,649	3,884,606		2,337			6.339	6.481	MON	9,202	166,335	04/29/2025	10/20/2042	1,728,831	
46090X-AA-9	INVESCO CLO LTD IVZ_21-1A		1.A FE	3,100,000	3,100,000	3,101,451	3,100,000					4.934	5.006	JAJO	34,699	177,434	03/19/2021	04/17/2034	62,400	
46090X-AE-1	INVESCO CLO LTD IVZ_21-1A		1.C FE	500,000	500,000	500,680	500,000					5.484	5.561	JAJO	6,193	31,407	03/19/2021	04/17/2034	94,997	
46146V-AL-3	INVCO 2022-3A		1.A FE	2,363,333	2,363,333	2,369,423	2,363,333					5.039	5.111	JAJO	24,365	137,835	09/30/2024	10/22/2037	58,818	
46146V-AN-9	INVCO 2022-3A		1.A FE	1,205,000	1,205,000	1,206,841	1,205,000					5.269	5.346	JAJO	12,970	73,088	09/30/2024	10/22/2037	1,221,440	
46146V-AQ-2	INVCO 2022-3A		1.C FE	2,363,333	2,363,333	2,369,643	2,363,333					5.419	5.500	JAJO	26,136	146,940	09/30/2024	10/22/2037	135,006	
46146V-AS-8	INVCO 2022-3A		1.F FE	648,000	648,000	649,321	648,000					5.669	5.753	JAJO	7,486	41,932	09/30/2024	10/22/2037	30,287	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
46147K-AE-2	INVESCO CLO LTD INVCO_23-2		1.A FE	3,630,000	3,630,000	3,639,224	3,630,000					4.970	5.041	JAJO	37,534	94,092	04/17/2025	04/21/2038	301,925	
46147K-AF-9	INVESCO CLO LTD INVCO_23-2		1.A FE	2,722,500	2,722,500	2,729,802	2,722,500					5.270	5.347	JAJO	29,784	74,335	04/17/2025	04/21/2038	619,264	
46147K-AG-7	INVESCO CLO LTD INVCO_23-2		1.C FE	5,445,000	5,445,000	5,476,020	5,445,000					5.470	5.549	JAJO	61,746	153,692	04/17/2025	04/21/2038	178,108	
46148H-AB-4	INVCO 2024-3A		1.A FE	8,000,000	8,000,000	8,025,888	8,000,000					5.178	5.254	JAJO	87,510	683,971	05/02/2024	07/20/2037	465,842	
46148H-AC-2	INVCO 2024-3A		1.C FE	697,812	697,812	699,398	697,812					5.518	5.597	JAJO	8,114	62,962	05/02/2024	07/20/2037	208,010	
46148H-AD-0	INVCO 2024-3A		1.F FE	1,250,000	1,250,000	1,254,190	1,250,000					5.918	6.004	JAJO	15,549	119,743	05/02/2024	07/20/2037	529,012	
46151M-AA-9	INVCO 2025-1A		1.A FE	7,986,000	7,986,000	8,007,650	7,986,000					5.072	5.147	JAJO	236,928		05/23/2025	07/15/2038	261,391	
46151M-AC-5	INVCO 2025-1A		1.C FE	2,831,000	2,831,000	2,846,454	2,831,000					5.472	5.555	JAJO	89,904		05/23/2025	07/15/2038	221,822	
46151M-AE-1	INVCO 2025-1A		1.F FE	1,089,000	1,089,000	1,090,040	1,089,000					5.672	5.758	JAJO	35,721		05/23/2025	07/15/2038	413,282	
46600C-AY-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I		1.A FE	5,908,333	5,908,333	5,899,571	5,908,333					5.068	5.141	JAJO	63,312	226,875	01/30/2025	04/20/2037	47,283	
46600C-BC-3	IVY HILL MIDDLE MARKET CREDIT FUND LTD I		1.C FE	2,127,000	2,127,000	2,118,720	2,127,000					5.368	5.446	JAJO	24,086	85,965	01/30/2025	04/20/2037	361,407	
46604E-AU-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I		1.A FE	3,696,000	3,696,000	3,704,501	3,696,000					5.191	5.269	JAJO	78,288		07/24/2025	07/23/2037	72,471	
46604E-AW-2	IVY HILL MIDDLE MARKET CREDIT FUND LTD I		1.A FE	2,112,000	2,112,000	2,115,681	2,112,000					5.371	5.451	JAJO	46,141		07/24/2025	07/23/2037	2,143,777	
46604E-AY-8	IVY HILL MIDDLE MARKET CREDIT FUND LTD I		1.C FE	2,640,000	2,640,000	2,642,181	2,640,000					5.521	5.605	JAJO	59,139		07/24/2025	07/23/2037	909,585	
48206K-AY-2	JNPPK 2023-1A		1.A FE	6,000,000	6,000,000	5,994,198	6,000,000					4.748	4.818	JAJO	60,401	10,418	09/22/2025	07/21/2036	61,876	
48206K-BA-3	JNPPK 2023-1A		1.C FE	22,000,000	22,000,000	22,018,040	22,000,000					5.118	5.191	JAJO	237,975	40,911	09/22/2025	07/21/2036	5,075,571	
48206K-BC-9	JNPPK 2023-1A		1.F FE	7,000,000	7,000,000	6,996,171	7,000,000					5.268	5.344	JAJO	77,849	13,367	09/22/2025	07/21/2036	4,112,958	
48206K-BE-5	JNPPK 2023-1A		2.C FE	3,000,000	3,000,000	2,999,862	3,000,000					6.218	6.307	JAJO	39,143	6,679	09/22/2025	07/21/2036	1,210,114	
48257H-AG-6	KKR 2025-58A	0	1.F FE	3,800,000	3,800,000	3,804,716	3,800,000					5.878	5.960	JAJO	57,707		08/21/2025	10/15/2038	1,883,602	
48257K-AG-9	KKR FINANCIAL CLO LTD KKR_25	0	1.E FE	4,000,000	4,000,000	4,001,640	4,000,000					5.428	5.501	JAJO	8,444		11/10/2025	01/18/2039	1,347,399	
48555M-AE-9	KAPT 2024-1A		1.D PL	10,150,915	10,256,000	10,310,962	10,185,519		34,604			5.490	5.899	MON	32,845	494,237	01/15/2025	09/10/2031	10,302,921	
48555N-AA-5	KAPITUS ASSET SECURITIZATION LLC KAPT_25		1.D FE	14,428,027	14,429,000	14,483,142	14,428,441		413			5.460	5.462	MON	45,956	466,129	04/28/2025	04/12/2032	14,494,652	
48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A		1.A FE	7,337,996	7,348,000	7,356,002	7,347,838		2,287			5.103	5.177	JAJO	75,603	432,930	08/05/2024	04/24/2034	268,675	
499925-AG-0	KOHLBERG CREDIT CLO KCLO_25-1	0	1.C FE	3,000,000	3,000,000	3,003,402	3,000,000					6.072	6.160	JAJO	123,611		04/28/2025	07/15/2037	203,278	
527911-AC-5	LEWEY PARK CLO LTD LEWEY_24-1A		1.A FE	3,485,916	3,485,916	3,491,232	3,485,916					5.230	5.305	JAJO	37,857	195,652	09/27/2024	10/21/2037	3,533,237	
527911-AE-1	LEWEY 2024-1A		1.C FE	3,545,000	3,545,000	3,552,090	3,545,000					5.370	5.447	JAJO	39,491	203,683	09/27/2024	10/21/2037	1,479,190	
527911-AJ-0	LEWEY 2024-1A		1.F FE	648,000	648,000	650,194	648,000					5.620	5.702	JAJO	7,543	38,771	09/27/2024	10/21/2037	413,662	
53229V-AE-5	LIGHTHOUSE PARK CLO LTD LITPK_25-1	0	1.F FE	2,000,000	2,000,000	1,999,348	2,000,000					5.621	5.700	JAJO	13,115		10/17/2025	10/26/2037	2,027,797	
53229V-AG-0	LIGHTHOUSE PARK CLO LTD LITPK_25-1	0	2.C FE	3,000,000	3,000,000	2,998,920	3,000,000					6.421	6.510	JAJO	22,473		10/17/2025	10/26/2037	2,067,234	
55952A-AS-8	MAGNETITE CLO LTD MAGNE_23-37	0	1.F FE	6,500,000	6,500,000	6,506,201	6,500,000					5.418	5.494	JAJO	56,076		10/17/2025	10/25/2038	60,702	
55952F-AA-6	MAGNETITE CLO LTD MAGNE_21-31		1.A FE	9,399,600	9,400,000	9,400,000	9,400,000					5.034	5.107	JAJO	107,254	547,557	12/29/2021	07/17/2034	579,304	
55952F-AC-2	MAGNETITE CLO LTD MAGNE_21-31		1.C FE	1,400,000	1,400,000	1,400,000	1,400,000					5.584	5.662	JAJO	17,642	89,358	06/29/2021	07/17/2034	59,260	
55952F-AE-8	MAGNETITE CLO LTD MAGNE_21-31		1.F FE	1,700,000	1,700,000	1,700,000	1,700,000					5.834	5.918	JAJO	22,344	112,815	06/29/2021	07/17/2034	1,725,781	
55953W-AL-4	MAGNE 2022-32A		1.A FE	15,000,000	15,000,000	15,018,000	15,000,000					4.822	4.894	JAJO	251,055		08/27/2025	10/15/2037	1,399,485	
55953W-AQ-3	MAGNE 2022-_32A		1.E FE	6,000,000	6,000,000	6,002,778	6,000,000					5.422	5.502	JAJO	111,722		08/27/2025	10/15/2037	4,301,174	
55953W-AS-9	MAGNE 2022-_32A		2.B FE	3,000,000	3,000,000	3,001,158	3,000,000					6.172	6.267	JAJO	62,924		08/27/2025	10/15/2037	314,415	
55955E-AW-8	MAGNE 2020-27A		1.A FE	9,500,000	9,500,000	9,500,732	9,500,000					4.898	4.969	JAJO	122,649		09/17/2025	10/20/2038	466,102	
55955E-AY-4	MAGNE 2020-27A		1.C FE	9,500,000	9,500,000	9,533,032	9,500,000					5.218	5.293	JAJO	130,249		09/17/2025	10/20/2038	3,303,739	
55955L-AS-1	MAGNE 2020-28A		1.A FE	2,363,000	2,363,000	2,363,241	2,363,000					4.912	4.982	JAJO	26,339	99,129	12/23/2024	01/15/2038	120,696	
55955L-AW-2	MAGNE 2020-28A		1.C FE	2,363,000	2,363,000	2,369,484	2,363,000					5.222	5.300	JAJO	27,926	104,684	12/23/2024	01/15/2038	328,252	
559916-AA-9	MAGNETITE CLO LTD MAGNE_24-47		1.A FE	7,085,413	7,089,666	7,105,256	7,089,301		3,889			4.998	5.069	JAJO	67,432	375,393	04/03/2025	01/25/2038	971,615	
559916-AE-1	MAGNETITE CLO LTD MAGNE_24-47		1.C FE	2,363,333	2,363,333	2,374,181	2,363,333					5.318	5.393	JAJO	23,865	132,153	10/17/2024	01/25/2038	392,952	
559916-AG-6	MAGNETITE CLO LTD MAGNE_24-47		1.F FE	1,205,000	1,205,000	1,207,714	1,205,000					5.518	5.596	JAJO	12,610	69,617	10/17/2024	01/25/2038	132,675	
559918-AE-7	MAGNE 2025_43A	0	1.C FE	5,000,000	5,000,000	5,034,980	5,000,000					5.572	5.656	JAJO	169,303		04/25/2025	07/15/2038	362,359	
559918-AG-2	MAGNE 2025-43A	0	1.F FE	4,000,000	4,000,000	4,042,424	4,000,000					5.872	5.959	JAJO	142,138		04/25/2025	07/15/2038	1,325,585	
58003M-AC-0	MF1 MULTIFAMILY HOUSING MORTGAGE LOAN TR	0	1.A FE	2,854,118	2,847,000	2,851,596	2,853,759		(359)			5.715	5.665	MON	6,393	14,233	12/11/2025	08/19/2041	1,203,102	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
592918-AC-0	MF1_25-B2-AS	0	1.A FE	2,076,653	2,066,000	2,073,024	2,076,575		(78)			5.695	5.545	MON	4,623	10,294	12/11/2025	05/18/2040	2,075,907	
597921-AA-3	MIDOCEAN CREDIT CLO MIDO_24-16		1.A FE	5,908,333	5,908,333	5,923,488	5,908,333					5.068	5.142	JAJO	63,312	327,532	09/27/2024	10/20/2037	428,836	
597921-AE-5	MIDOCEAN CREDIT CLO MIDO_24-16		1.C FE	3,072,333	3,072,333	3,077,952	3,072,333					5.418	5.496	JAJO	35,103	180,682	09/27/2024	10/20/2037	1,162,552	
597924-AA-7	MIDOCEAN CREDIT CLO XXI MIDO_25-21		1.A FE	14,500,000	14,500,000	14,442,856	14,500,000					5.122	5.191	JAJO	132,041		09/17/2025	10/20/2038	1,290,687	
597924-AC-3	MIDOCEAN CREDIT CLO XXI MIDO_25-21		1.A FE	7,000,000	7,000,000	7,004,487	7,000,000					5.362	5.436	JAJO	66,731		09/17/2025	10/20/2038	1,421,738	
597924-AE-9	MIDOCEAN CREDIT CLO XXI MIDO_25-21		1.C FE	12,500,000	12,500,000	12,515,338	12,500,000					5.442	5.517	JAJO	120,940		09/17/2025	10/20/2038	1,475,363	
597924-AG-4	MIDOCEAN CREDIT CLO XXI MIDO_25-21	0	1.F FE	5,500,000	5,500,000	5,503,410	5,500,000					5.662	5.739	JAJO	55,365		09/17/2025	10/20/2038	81,761	
59801B-AE-2	MIDOCEAN CREDIT CLO MIDO_25-20	0	1.E FE	4,000,000	4,000,000	4,003,044	4,000,000					5.481	5.560	JAJO	7,917		11/07/2025	01/20/2039	4,054,810	
59801F-AA-1	MIDO 2024-15A		1.A FE	9,250,000	9,250,000	9,270,332	9,250,000					5.200	5.275	JAJO	99,899	553,999	05/10/2024	07/21/2037	750,427	
59801F-AC-7	MIDO 2024-15A		1.A FE	1,500,000	1,500,000	1,502,573	1,500,000					5.400	5.478	JAJO	16,800	92,879	05/10/2024	07/21/2037	656,565	
59801F-AE-3	MIDO 2024-15A		1.C FE	2,000,000	2,000,000	2,004,854	2,000,000					5.620	5.700	JAJO	23,280	128,300	05/10/2024	07/21/2037	120,528	
59801F-AG-8	MIDO 2024-15A	0	1.F FE	1,004,920	1,000,000	1,001,941	1,004,683		(237)			5.970	5.972	JAJO	12,340	33,538	05/15/2025	07/21/2037	149,929	
59803D-AE-6	MIDOCEAN CREDIT CLO MIDO_23-13		1.C FE	12,500,000	12,500,000	12,534,788	12,500,000					6.470	6.562	JAJO	166,749	909,602	11/16/2023	01/21/2037	6,591,543	
59803H-AE-7	MIDO 2025-19A	0	1.C FE	2,500,000	2,500,000	2,507,263	2,500,000					5.518	5.597	JAJO	29,070	49,731	05/16/2025	07/21/2036	1,610,335	
59803H-AG-2	MIDO 2019-19A	0	1.F FE	3,000,000	3,000,000	3,000,102	3,000,000					5.718	5.799	JAJO	36,101	61,610	05/16/2025	07/21/2036	1,998,614	
609936-AA-7	MONROE CAPITAL ABS FUNDING LTD MCAF_25-1		1.F FE	22,500,000	22,500,000	22,500,000	22,500,000					5.646	5.646	JAJO			12/19/2025	01/07/2036	22,818,907	
609936-AC-3	MONROE CAPITAL ABS FUNDING LTD MCAF_25-1		2.B FE	15,000,000	15,000,000	15,000,000	15,000,000					7.646	7.645	JAJO			12/19/2025	01/07/2036	15,288,547	
610331-AA-8	MONROE CAPITAL ABS FUNDING MCAF_21-1		1.F FE	2,574,574	2,598,837	2,586,644	2,597,597		22,101			2.815	3.105	JAJO	14,022	73,157	11/09/2022	04/22/2031	797,774	
61033M-AB-0	MONROE CAPITAL INCOME PLUS ABS FUNDING L		1.F FE	10,261,806	10,430,965	10,282,472	10,359,251		14,408			4.050	4.795	JAJO	80,970	422,454	03/16/2022	04/30/2032	1,166,559	
61034B-AA-5	MONROE CAPITAL INCOME PLUS ABS FUNDING L		1.F FE	17,500,000	17,500,000	17,500,000	17,500,000					5.701	5.779	JAJO	38,796		12/05/2025	12/18/2035	17,752,002	
61034B-AC-1	MONROE CAPITAL INCOME PLUS ABS FUNDING L		2.B FE	17,500,000	17,500,000	17,500,000	17,500,000					7.701	7.805	JAJO	52,407		12/05/2025	12/18/2035	17,839,502	
61035M-AS-1	MCAF 2023-1A		1.C FE	29,539,906	29,547,000	29,572,854	29,547,000					6.770	6.769	JAJO	383,397	2,528,197	07/02/2024	07/22/2034	79,309	
617921-AA-9	MORGAN STANLEY EATON VANCE CLO MSEV_25-2		1.A FE	40,000,000	40,000,000	39,938,720	40,000,000					4.842	4.911	JAJO	439,793	1,068,720	03/07/2025	04/15/2038	2,204,649	
617921-AC-5	MORGAN STANLEY EATON VANCE CLO MSEV_25-2		1.A FE	7,600,000	7,600,000	7,599,810	7,600,000					5.072	5.145	JAJO	87,348	211,894	03/07/2025	04/15/2038	7,700,786	
617921-AE-1	MORGAN STANLEY EATON VANCE CLO MSEV_25-2		1.C FE	20,000,000	20,000,000	20,020,580	20,000,000					5.222	5.300	JAJO	236,363	572,782	03/07/2025	04/15/2038	363,563	
617921-AG-6	MORGAN STANLEY EATON VANCE CLO 2025-21 M	0	2.C FE	5,000,000	5,000,000	5,005,715	5,000,000					6.372	6.466	JAJO	71,549	172,265	03/07/2025	04/15/2038	1,618,225	
617921-AL-5	MORGAN STANLEY EATON VANCE CLO MSEV_25-2		1.F FE	8,000,000	8,000,000	7,978,040	8,000,000					5.472	5.552	JAJO	98,879	239,224	03/07/2025	04/15/2038	2,557,603	
617934-AN-4	MORGAN STANLEY EATON VANCE CLO MSEV_23-1		1.A FE	2,148,000	2,148,000	2,153,800	2,148,000					5.322	5.404	JAJO	25,851	40,226	06/13/2025	07/15/2038	2,177,828	
617934-AQ-7	MORGAN STANLEY EATON VANCE CLO MSEV_23-1		1.C FE	5,370,000	5,370,000	5,405,855	5,370,000					5.422	5.502	JAJO	65,791	102,251	06/13/2025	07/15/2038	280,774	
617934-AS-3	MORGAN STANLEY EATON VANCE CLO MSEV_23-1		1.F FE	1,790,000	1,790,000	1,792,332	1,790,000					5.672	5.755	JAJO	22,900	35,488	06/13/2025	07/15/2038	199,630	
617936-AC-3	MSEV 2023-20A		1.A FE	3,000,000	3,000,000	3,003,327	3,000,000					5.668	5.749	JAJO	35,797	193,444	11/08/2023	01/21/2037	2,107,805	
617936-AE-9	MSEV 2023-20A		1.C FE	13,000,000	13,000,000	13,026,897	13,000,000					6.168	6.256	JAJO	168,301	903,979	11/08/2023	01/21/2037	7,085,633	
617936-AG-4	MSEV 2023-20A		1.F FE	5,000,000	5,000,000	5,012,570	5,000,000					6.568	6.661	JAJO	68,787	367,907	11/08/2023	01/21/2037	4,214,740	
62880T-AA-9	NALP BUSINESS LOAN TRUST 2025-1	0	1.G FE	35,549,230	35,556,085	35,972,618	35,555,500		959			6.250	6.243	MON	37,038	1,502,898	04/16/2025	09/26/2050	167,691	
62880T-AB-7	NALP BUSINESS LOAN TRUST 2025-1		2.B FE	2,005,793	2,005,985	2,034,030	2,006,210		23			7.710	7.696	MON	2,578	104,597	04/16/2025	09/26/2050	9,472	
62880T-AC-5	NALP BUSINESS LOAN TRUST 2025-1		3.B FE	2,033,205	2,033,339	2,045,743	2,033,753		14			10.120	10.099	MON	3,430	139,164	04/16/2025	09/26/2050	9,620	
640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58		1.A FE	17,283,895	17,284,167	17,310,283	17,284,167		272			5.008	5.075	JAJO	183,109	876,554	04/30/2025	10/18/2038	193,391	
640970-AC-3	NEUBERGER BERMAN CLO LTD NEUB_24-58		1.C FE	2,836,000	2,836,000	2,847,557	2,836,000					5.318	5.390	JAJO	31,827	155,276	10/18/2024	10/18/2038	738,269	
640970-AE-9	NEUBERGER BERMAN CLO LTD NEUB_24-58		1.F FE	1,890,667	1,890,667	1,897,576	1,890,667					5.568	5.644	JAJO	22,177	107,837	10/18/2024	10/18/2038	220,469	
640989-AC-3	NEUBERGER BERMAN CLO LTD NEUB_25-61		1.A FE	2,864,000	2,864,000	2,872,970	2,864,000					5.248	5.320	JAJO	34,287		06/11/2025	07/17/2039	2,904,604	
640989-AE-9	NEUBERGER BERMAN CLO LTD NEUB_25-61		1.C FE	3,669,500	3,669,500	3,682,883	3,669,500					5.318	5.390	JAJO	44,473		06/11/2025	07/17/2039	564,364	
640989-AG-4	NEUBERGER BERMAN CLO LTD NEUB_25-61		2.C FE	1,074,000	1,074,000	1,082,626	1,074,000					6.468	6.555	JAJO	34,406		06/11/2025	07/17/2039	291,934	
640989-AL-3	NEUBERGER BERMAN CLO LTD NEUB_25-61		1.F FE	716,000	716,000	717,861	716,000					5.468	5.542	JAJO	8,904		06/11/2025	07/17/2039	36,162	
64132T-BA-0	NEUBERGER BERMAN CLO LTD NEUB_19-33A	0	2.B FE	1,000,000	1,000,000	1,006,425	1,000,000					6.571	6.666	JAJO	14,531	40,365	03/14/2025	04/18/2039	747,355	
64135W-AS-2	NEUBERGER BERMAN LOAN ADVISERS LLC NEUB_	0	2.C FE	978,750	1,000,000	1,004,296	981,721		2,971			6.568	6.966	JAJO	12,967	69,267	04/04/2025	10/26/2037	117,328	
64136D-AC-8	NEUB 2024-57A		1.A FE	2,363,333	2,363,333	2,366,448	2,363,333					5.228	5.302	JAJO	24,576	139,743	09/18/2024	10/25/2038	1,539,916	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
64136D-AE-4	NEUB 2024-57A		1.C FE	2,836,000	2,836,000	2,847,741	2,836,000					5.368	5.443	JAJO	30,252	171,651	09/18/2024	10/25/2038	960,966	
64136D-AG-9	NEUB 2024-57A		1.F FE	1,654,333	1,654,333	1,660,469	1,654,333					5.668	5.747	JAJO	18,598	105,079	09/18/2024	10/25/2038	1,036,678	
64136D-AJ-3	NEUB 2024-57A		2.C FE	432,000	432,000	434,216	432,000					6.568	6.657	JAJO	5,602	31,317	09/18/2024	10/25/2038	57,142	
64136G-AA-5	NEUB 2025_62A		1.A FE	15,000,000	15,000,000	14,990,070	15,000,000					4.990	5.059	JAJO	133,748		09/18/2025	10/18/2038	2,706,576	
64136G-AC-1	NEUB 2025-62A		1.A FE	7,000,000	7,000,000	7,004,613	7,000,000					5.210	5.283	JAJO	65,111		09/18/2025	10/17/2039	7,095,778	
64136G-AE-7	NEUB 2025-62A		1.C FE	12,000,000	12,000,000	12,045,648	12,000,000					5.310	5.384	JAJO	113,719		09/18/2025	10/17/2039	1,675,980	
64136G-AG-2	NEUB 2025-62A		1.F FE	2,000,000	2,000,000	2,001,278	2,000,000					5.510	5.586	JAJO	19,653		09/18/2025	10/17/2039	549,524	
64136G-AJ-6	NEUB 2025-62A		2.C FE	3,000,000	3,000,000	3,001,716	3,000,000					6.410	6.497	JAJO	34,205		09/18/2025	10/17/2039	982,818	
64755D-AW-2	NMC CLO-3A	0	1.F FE	6,000,000	6,000,000	6,011,220	6,000,000					5.618	5.700	JAJO	70,986	68,517	08/04/2025	10/20/2038	2,348,171	
653937-AQ-5	MUZ88 2022-1A	0	1.F FE	1,485,000	1,500,000	1,504,244	1,487,768		2,768			5.672	5.887	JAJO	19,190	71,571	04/01/2025	10/17/2039	656,539	
653949-AS-6	1988 CLO 3 LTD MUZ88_23-3A	0	1.E FE	1,000,000	1,000,000	1,001,905	1,000,000					5.472	5.552	JAJO	12,360		10/07/2025	10/15/2040	372,308	
653949-AU-1	1988 CLO 3 LTD MUZ88_23-3A	0	2.C FE	1,000,000	1,000,000	1,001,490	1,000,000					6.472	6.565	JAJO	14,527		10/07/2025	10/15/2040	492,926	
653949-AY-3	1988 CLO 3 LTD MUZ88_23-3A	0	1.F FE	1,000,000	1,000,000	1,000,931	1,000,000					5.772	5.856	JAJO	13,010		10/07/2025	10/15/2040	858,173	
67080P-AQ-9	NYKPK 2021-1A		1.A FE	21,000,000	21,000,000	20,990,130	21,000,000					4.898	4.969	JAJO	252,270		09/22/2025	10/20/2038	660,584	
67080P-AU-0	NYKPK 2021-1A		1.C FE	12,000,000	12,000,000	12,047,064	12,000,000					5.268	5.344	JAJO	154,514		09/22/2025	10/20/2038	1,529,714	
67080P-AW-6	NYKPK 2021-1A		1.E FE	9,000,000	9,000,000	9,007,200	9,000,000					5.518	5.597	JAJO	121,136		09/22/2025	10/20/2038	2,846,564	
67098U-AY-1	OAKC 2020-6A		1.A FE	2,363,333	2,363,333	2,366,453	2,363,333					4.998	5.071	JAJO	24,989	131,950	10/11/2024	10/20/2037	96,219	
67098U-BA-2	OAKC 2020-6A		1.C FE	2,363,000	2,363,000	2,368,307	2,363,000					5.318	5.395	JAJO	26,519	139,346	10/11/2024	10/20/2037	254,943	
67108S-AD-0	ONDECK ASSET SECURITIZATION TRUST LLC ON		1.C FE	11,397,711	11,400,000	11,448,640	11,398,911		887			4.980	4.985	MON	22,078	567,720	09/24/2024	10/17/2031	1,574,378	
67113G-AS-6	OAK HILL CREDIT PARTNERS OAKC_20-5A		1.A FE	8,271,666	8,271,666	8,294,380	8,271,666					5.018	5.086	JAJO	87,798	483,542	09/30/2024	10/19/2037	838,879	
67113G-AW-7	OAK HILL CREDIT PARTNERS OAKC_20-5A		1.C FE	2,836,000	2,836,000	2,841,720	2,836,000					5.368	5.441	JAJO	32,115	175,905	09/30/2024	10/19/2037	126,775	
67113G-BA-4	OAK HILL CREDIT PARTNERS OAKC_20-5A		1.F FE	2,293,290	2,292,333	2,298,121	2,293,165		(125)			5.568	5.637	JAJO	26,888	135,860	03/11/2025	10/19/2037	29,859	
67113G-BC-0	OHA CREDIT FUNDING 5 LTD OAKC_20-5AR	0	2.C FE	982,500	1,000,000	1,004,128	985,018		2,518			6.568	6.892	JAJO	13,757	54,382	04/04/2025	10/19/2037	99,898	
67113L-AW-6	OCP 2019-17A		1.A FE	5,908,000	5,908,000	5,926,143	5,908,000					5.068	5.142	JAJO	63,308	345,114	06/18/2024	07/20/2037	8,289	
67113L-AY-2	OCP 2019-17A		1.C FE	1,654,000	1,654,000	1,657,354	1,654,000					5.418	5.496	JAJO	18,898	102,471	06/18/2024	07/20/2037	104,743	
67113L-BA-3	OCP 2019-17A		1.F FE	432,000	432,000	433,182	432,000					5.668	5.750	JAJO	5,155	27,856	06/18/2024	07/20/2037	149,048	
67115V-AL-6	OAK HILL CREDIT PARTNERS OAKC_22-11A		1.A FE	4,726,666	4,726,666	4,737,348	4,726,666					5.018	5.089	JAJO	50,170	273,717	07/31/2024	07/20/2037	245,401	
67115V-AN-2	OAK HILL CREDIT PARTNERS OAKC_22-11A		1.A FE	1,205,000	1,205,000	1,206,957	1,205,000					5.188	5.259	JAJO	13,206	71,852	07/31/2024	07/20/2037	668,448	
67115V-AQ-5	OAK HILL CREDIT PARTNERS OAKC_22-11A		1.C FE	1,654,333	1,654,333	1,657,149	1,654,333					5.268	5.342	JAJO	18,398	99,983	07/31/2024	07/20/2037	310,468	
67115V-AU-6	OAK HILL CREDIT PARTNERS OAKC_22-11A		1.F FE	1,205,000	1,205,000	1,207,518	1,205,000					5.568	5.646	JAJO	14,134	76,482	07/31/2024	07/20/2037	41,236	
67116H-AJ-1	OCP 2023-26A		1.A FE	5,000,000	5,000,000	4,997,570	5,000,000					4.748	4.805	JAJO	52,373	160,019	02/28/2025	04/17/2037	280,219	
67116H-AL-6	67116HAL6		1.C FE	10,000,000	10,000,000	9,999,670	10,000,000					5.118	5.184	JAJO	112,557	342,032	02/28/2025	04/17/2037	2,866,616	
67116H-AN-2	OCP 2023-26A		1.F FE	5,000,000	5,000,000	5,000,050	5,000,000					5.318	5.390	JAJO	58,389	176,961	02/28/2025	04/17/2037	2,223,487	
67118N-AA-5	ONDECK ASSET SECURITIZATION TRUST LLC ON		1.C FE	21,895,515	21,900,000	22,175,261	21,898,998		1,630			6.270	6.273	MON	53,400	1,373,130	05/09/2024	06/17/2031	1,840,464	
67121F-AG-4	OCP_25-43-C	0	1.F FE	1,500,000	1,500,000	1,512,497	1,500,000					5.868	5.955	JAJO	57,015		04/23/2025	07/20/2038	11,670	
67122K-AJ-6	OAKC_23-16RA-C	0	1.F FE	3,000,000	3,000,000	3,005,799	3,000,000					5.418	5.495	JAJO	34,276		10/06/2025	10/20/2038	871,343	
67389F-AC-0	OAKTREE CLO LTD OAKCL_25-32	0	1.C FE	5,000,000	5,000,000	5,009,135	5,000,000					5.372	5.452	JAJO	131,548		05/30/2025	07/15/2038	212,204	
67389F-AE-6	OAKTREE CLO LTD OAKCL_25-32	0	1.F FE	4,000,000	4,000,000	4,007,264	4,000,000					5.622	5.706	JAJO	109,766		05/30/2025	07/15/2038	36,204	
67400B-AA-8	OAKTREE CLO LTD OAKCL_25-31		1.A FE	12,705,000	12,705,000	12,735,467	12,705,000					4.992	5.066	JAJO	260,828		07/11/2025	07/15/2038	1,226,296	
67400B-AC-4	OAKTREE CLO LTD OAKCL_25-31		1.C FE	5,445,000	5,445,000	5,459,849	5,445,000					5.372	5.454	JAJO	119,370		07/11/2025	07/15/2038	285,491	
67401Q-AS-5	OAKTREE CLO LTD OAKCL_23-2	0	1.F FE	2,640,000	2,640,000	2,643,561	2,640,000					5.618	5.699	JAJO	31,234	41,878	07/11/2025	07/20/2038	245,907	
67402P-AA-5	OAKCL 2024-25A		1.A FE	16,464,000	16,464,000	16,501,406	16,464,000					5.218	5.294	JAJO	181,431	986,709	01/31/2024	04/20/2037	268,110	
67402P-AC-1	OAKCL 2024-25A		1.C FE	2,499,000	2,499,000	2,509,116	2,499,000					5.718	5.800	JAJO	30,072	162,402	01/31/2024	04/20/2037	1,514,975	
67402P-AG-2	OAKCL 2024-25A	0	2.C FE	2,462,500	2,500,000	2,506,378	2,468,558		6,058			7.318	7.659	JAJO	38,195	150,092	04/11/2025	04/20/2037	1,020,269	
67402P-AL-1	OAKCL 2024-25A		1.A FE	2,940,000	2,940,000	2,942,796	2,940,000					5.418	5.496	JAJO	33,591	182,143	01/31/2024	04/20/2037	2,981,413	
67403H-AA-2	OAKCL 2024-28A		1.A FE	6,158,075	6,158,000	6,177,268	6,158,040		(35)			5.012	5.083	JAJO	69,974	288,729	05/21/2025	01/15/2038	135,423	
67403H-AC-8	OAKCL 2024-28A		1.C FE	3,545,000	3,545,000	3,557,840	3,545,000					5.372	5.451	JAJO	43,048	176,813	11/21/2024	01/15/2038	888,372	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
67403H-AE-4	OAKCL 2024-28A		1.F FE	540,000	540,000	540,187	540,000					5.572	5.654	JAJO	6,791	27,831	11/21/2024	01/15/2038	59,896	
67570A-AA-4	OCP CLO LTD OCP_24-31		1.A FE	141,158,000	141,158,000	141,386,817	141,158,000					5.298	5.375	JAJO	1,578,437	8,573,966	01/16/2024	04/20/2037	7,784,989	
67570A-AL-0	OCP 2024-31A	0	2.C FE	1,501,875	1,500,000	1,508,360	1,501,629		(246)			7.618	7.708	JAJO	23,830	93,455	04/15/2025	04/20/2037	157,425	
67571L-AN-1	OCT67 2023-1A		1.A FE	9,075,000	9,075,000	9,105,546	9,075,000					5.118	5.190	JAJO	88,312	232,737	05/09/2025	07/26/2038	294,307	
67571L-AQ-4	OCT67 2023-1A	0	1.C FE	9,356,000	9,356,000	9,421,492	9,356,000					5.618	5.697	JAJO	99,622	260,735	05/09/2025	07/26/2038	506,737	
67571L-AS-0	OCT67 2023-1A	0	1.F FE	5,815,000	5,815,000	5,830,253	5,815,000					6.018	6.102	JAJO	66,182	172,391	05/09/2025	07/26/2038	914,115	
67578R-AA-9	OCP CLO LTD OCP_23-30		1.A FE	8,000,000	8,000,000	8,000,000	8,000,000					5.618	5.698	JAJO	89,170	513,601	12/13/2023	01/26/2037	8,116,308	
67578R-AC-5	OCP CLO LTD OCP_23-30		1.A FE	8,000,000	8,000,000	8,000,000	8,000,000					5.418	5.488	JAJO	86,103	497,379	12/13/2023	01/26/2037	126,008	
67578R-AE-1	OCP CLO LTD OCP_23-30		1.C FE	2,500,000	2,500,000	2,500,000	2,500,000					5.918	6.002	JAJO	29,303	168,105	12/13/2023	01/26/2037	1,082,153	
67578R-AG-6	OCP CLO LTD OCP_23-30		1.F FE	3,000,000	3,000,000	3,000,000	3,000,000					6.318	6.406	JAJO	37,464	213,892	12/13/2023	01/26/2037	380,368	
67592R-AA-1	OCT53_21-1A		1.A FE	4,000,000	4,000,000	4,002,576	4,000,000					4.964	5.037	JAJO	45,033	230,164	03/12/2021	04/17/2034	31,796	
67592R-AC-7	OCT53_21-1A		1.C FE	4,858,100	5,000,000	5,000,600	4,923,838		19,112			5.484	5.882	JAJO	61,925	314,066	12/08/2022	04/17/2034	643,843	
67593G-AC-5	OCTAGON 59 LTD OCT59_2022-1		1.A FE	2,275,000	2,275,000	2,276,244	2,275,000					5.552	5.616	FMAN	15,788	140,247	03/18/2022	05/15/2035	2,306,576	
67593G-AE-1	OCTAGON 59 LTD OCT59_2022-1		1.C FE	1,625,000	1,625,000	1,626,547	1,625,000					5.802	5.872	FMAN	11,785	104,318	03/18/2022	05/15/2035	146,435	
67706J-AA-2	OAK HILL CREDIT PARTNERS OAKC_24-18A		1.A FE	41,550,500	41,550,000	41,660,440	41,550,337		(79)			5.168	5.243	JAJO	453,662	2,469,140	08/13/2024	04/20/2037	2,295,351	
67706J-AE-4	OAKC_24-18-B1		1.C FE	3,500,000	3,500,000	3,508,498	3,500,000					5.618	5.699	JAJO	41,408	223,915	03/08/2024	04/20/2037	8,284	
67706J-AJ-3	OAKC_24-18A-C		1.F FE	3,500,000	3,500,000	3,522,883	3,500,000					6.118	6.205	JAJO	44,957	241,610	03/08/2024	04/20/2037	921,021	
67707G-AQ-2	OAKC_21-8A-A1R		1.A FE	2,363,000	2,363,000	2,368,525	2,363,000					4.948	5.020	JAJO	24,746	103,933	12/13/2024	01/20/2038	19,273	
67707G-AS-8	OAKC_21-8A-A2R		1.A FE	1,205,000	1,205,000	1,204,961	1,205,000					5.148	5.222	JAJO	13,108	54,901	12/13/2024	01/20/2038	463,535	
67707G-AU-3	OAKC_21-8A-B1R		1.C FE	1,350,000	1,350,000	1,352,473	1,350,000					5.218	5.294	JAJO	14,877	62,253	12/13/2024	01/20/2038	61,376	
69120N-AA-7	OR 2024-19A		1.A FE	8,558,730	8,560,000	8,586,459	8,560,000		1,271			5.319	5.395	JAJO	92,976	437,445	05/13/2025	10/22/2037	752,000	
69120N-AB-5	OR 2024-19A		1.C FE	1,890,000	1,890,000	1,877,755	1,890,000					5.569	5.648	JAJO	21,461	117,917	10/01/2024	10/22/2037	886,468	
69120Y-AA-3	OWL ROCK CLO LTD OR_24-16		1.A FE	7,992,000	7,992,000	8,010,853	7,992,000					5.668	5.749	JAJO	95,363	515,335	02/07/2024	04/21/2036	13,379	
69121M-AA-8	OWL ROCK CLO LTD OR_23-14		1.A FE	37,501,499	37,499,000	37,592,523	37,501,004		(495)			6.068	6.154	JAJO	477,867	2,524,832	04/09/2025	10/22/2035	1,138,444	
69144@-AC-4	OXFORD FIN FUNDING IX LLC FUNDED		1.F PL	104,412,999	104,412,999	104,830,651	104,412,999					5.724	5.727	MON	278,382	2,090,149	12/19/2025	09/15/2034	104,911,084	
69144@-AD-2	OXFORD FINANCE FUNDING IX FUNDED		2.B PL	14,350,000	14,350,000	14,407,400	14,350,000					6.894	6.897	MON	46,078	349,075	12/19/2025	09/15/2034	14,432,444	
69145@-AE-9	OXFIN CREDIT FUND TRUST 2 (FUNDED)		1.G PL	189,325,042	189,325,042	191,181,999	189,325,042					6.242	6.234	MON	550,377	4,017,041	12/15/2025	09/14/2034	2,724	
69145@-AF-6	OXFIN CREDIT FUND TRUST 2 (FUNDED)		2.C PL	26,295,145	26,295,145	26,602,709	26,295,145					6.839	6.831	MON	83,754	609,164	12/15/2025	09/14/2034	379	
69145@-AG-4	OXFIN CREDIT FUND TRUST 2 (FUNDED)		3.C PL	21,036,116	21,036,116	21,399,990	21,036,116					7.646	7.637	MON	74,915	545,100	12/15/2025	09/14/2034	300	
69145@-AH-2	OXFIN CREDIT FUND TRUST 2 (FUNDED)		4.C PL	13,147,572	13,147,572	13,817,803	13,147,572					8.549	8.539	MON	52,352	381,525	12/15/2025	09/14/2034	187	
69688N-AL-7	PLMRS 2022-2A		1.A FE	2,836,000	2,836,000	2,842,682	2,836,000					5.038	5.112	JAJO	30,217	164,804	07/02/2024	07/20/2037	93,260	
69688N-AN-3	PLMRS 2022-2A		1.C FE	1,772,000	1,772,000	1,774,048	1,772,000					5.318	5.395	JAJO	19,886	107,990	07/02/2024	07/20/2037	40,708	
69688N-AQ-6	PLMRS 2022-2A		1.F FE	1,205,000	1,205,000	1,208,203	1,205,000					5.618	5.699	JAJO	14,256	77,091	07/02/2024	07/20/2037	281,240	
69688N-AU-7	PLMRS 2022-2A		2.C FE	324,000	324,000	325,222	324,000					7.868	7.980	JAJO	5,311	28,099	07/02/2024	07/20/2037	330,548	
69689Q-AL-9	PLMRS 2022-1A		1.A FE	20,000,000	20,000,000	19,988,320	20,000,000					4.918	4.989	JAJO	304,086		09/05/2025	10/20/2038	456,458	
69689Q-AQ-8	PLMRS 2022-1A		1.C FE	10,000,000	10,000,000	10,026,030	10,000,000					5.268	5.344	JAJO	162,252		09/05/2025	10/20/2038	3,603,521	
69689Q-AS-4	PLMRS 2022-1A		1.F FE	5,000,000	5,000,000	5,011,065	5,000,000					5.518	5.599	JAJO	84,772		09/05/2025	10/20/2038	1,991,619	
69689Q-AU-9	PLMRS 2022-1A		2.C FE	5,000,000	5,000,000	5,019,305	5,000,000					6.418	6.510	JAJO	97,897		09/05/2025	10/20/2038	1,931,787	
69692A-AN-9	PALMER SQUARE CLO PLMRS_23-4		1.C FE	3,733,238	3,731,000	3,741,701	3,733,051		(187)			5.368	5.435	JAJO	42,250	201,403	06/11/2025	10/20/2037	1,187,971	
69702E-AL-9	PLMRS 2021-4A		1.A FE	7,680,000	7,680,000	7,698,954	7,680,000					4.992	5.064	JAJO	86,936	125,255	06/05/2025	07/15/2038	136,793	
69702E-AN-5	PLMRS 2021-4A		1.A FE	1,792,000	1,792,000	1,794,118	1,792,000					5.272	5.347	JAJO	21,372	30,690	06/05/2025	07/15/2038	1,052,734	
69702E-AQ-8	PLMRS 2021-4A		1.C FE	1,792,000	1,792,000	1,798,449	1,792,000					5.372	5.452	JAJO	21,761	31,212	06/05/2025	07/15/2038	255,034	
69702E-AS-4	PLMRS 2021-4A		1.F FE	1,280,000	1,280,000	1,282,609	1,280,000					5.522	5.603	JAJO	15,959	22,855	06/05/2025	07/15/2038	665,035	
69702E-AU-9	PLMRS 2021-4A		2.B FE	1,024,000	1,024,000	1,028,682	1,024,000					6.522	6.617	JAJO	14,986	21,270	06/05/2025	07/15/2038	178,879	
69703J-AA-1	PLMRS_24-1A		1.A FE	60,000,000	60,000,000	60,101,400	60,000,000					5.172	5.246	JAJO	702,590	3,579,234	02/01/2024	04/15/2037	3,791,893	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
69703J-AC-7	PLMRS_24-1A		1.C FE	18,000,000	18,000,000	18,040,302	18,000,000					5.672	5.754	JAJO	230,277	1,165,020	02/01/2024	04/15/2037	1,973,304	
69703J-AG-8	PLMRS_24-1A		2.C FE	5,600,000	5,600,000	5,617,970	5,600,000					7.072	7.177	JAJO	88,628	441,940	02/01/2024	04/15/2037	748,509	
69704B-AA-7	PLMRS 2025-2A		1.A FE	3,630,000	3,630,000	3,642,563	3,630,000					5.018	5.090	JAJO	38,530	79,533	05/13/2025	07/20/2038	123,727	
69704B-AE-9	PLMRS 2025-2A	0	1.C FE	2,815,000	2,815,000	2,832,540	2,815,000					5.468	5.547	JAJO	32,448	66,568	05/13/2025	07/20/2038	526,393	
69704B-AJ-8	PLMRS 2025-2A		2.C FE	1,179,750	1,179,750	1,195,770	1,179,750					6.768	6.865	JAJO	16,709	33,820	05/13/2025	07/20/2038	118,389	
70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L		1.A FE	1,495,250	1,500,000	1,500,543	1,500,000		549			5.038	5.111	JAJO	15,982	87,167	03/31/2022	04/20/2035	46,729	
70017B-AC-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L		1.C FE	250,000	250,000	250,097	250,000					5.538	5.617	JAJO	2,917	15,792	02/11/2022	04/20/2035	195,546	
70017B-AE-9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L		1.F FE	250,000	250,000	250,103	250,000					5.918	6.003	JAJO	3,110	16,752	02/11/2022	04/20/2035	244,037	
70537A-AA-0	PBSPK 2024-1A		1.A FE	9,817,217	9,817,217	9,843,969	9,817,217					5.170	5.244	JAJO	105,436	584,984	02/12/2024	04/21/2037	1,278,768	
70537A-AC-6	PBSPK 2024-1A		1.C FE	1,570,755	1,570,755	1,575,018	1,570,755					5.670	5.751	JAJO	18,441	101,560	02/12/2024	04/21/2037	432,471	
70537A-AG-7	PBSPK 2024-1A		1.F FE	1,963,444	1,963,444	1,969,727	1,963,444					6.070	6.157	JAJO	24,621	134,913	02/12/2024	04/21/2037	1,568,036	
720922-AS-2	PIKES PEAK CLO PIPK_23-15A	0	2.C FE	1,000,000	1,000,000	1,001,000	1,000,000					6.468	6.562	JAJO	13,555		10/10/2025	10/20/2038	184,118	
72132D-AF-8	PIPK 2025-19A	0	2.C FE	1,000,000	1,000,000	1,004,584	1,000,000					6.668	6.763	JAJO	30,098		06/23/2025	07/20/2038	270,194	
72132E-AA-7	PIPK 2024-16A		1.A FE	18,750,000	18,750,000	18,801,619	18,750,000					5.128	5.200	JAJO	182,806	1,536,917	05/31/2024	07/27/2037	517,650	
72132E-AE-9	PIPK 2024-16A		1.C FE	3,500,000	3,500,000	3,515,778	3,500,000					5.468	5.545	JAJO	36,305	302,956	05/31/2024	07/27/2037	753,867	
72132E-AG-4	PIPK 2024-16A		1.F FE	1,107,143	1,107,143	1,109,522	1,107,143					5.768	5.849	JAJO	12,093	100,317	05/31/2024	07/27/2037	184,044	
72132H-AS-1	PIKES PEAK CLO PIPK_22-10A	0	1.F FE	5,000,000	5,000,000	5,007,445	5,000,000					5.669	5.753	JAJO	57,760	276,082	03/07/2025	01/22/2038	623,186	
72133L-AM-4	PIKES PEAK CLO PIPK_23-12A		1.A FE	8,198,243	8,225,666	8,229,137	8,204,335		6,092			4.888	5.010	JAJO	85,141	307,899	04/07/2025	04/20/2038	360,913	
72133L-AR-3	PIKES PEAK CLO PIPK_23-12A		1.C FE	3,781,333	3,781,333	3,771,411	3,781,333					5.168	5.242	JAJO	41,286	148,717	01/30/2025	04/20/2038	614,667	
72133L-AT-9	PIKES PEAK CLO PIPK_23-12A		1.F FE	989,000	989,000	987,539	989,000					5.468	5.548	JAJO	11,400	40,908	01/30/2025	04/20/2038	603,773	
72133T-AA-3	PIPK 2024-17A		1.A FE	4,726,000	4,726,000	4,744,271	4,726,000					5.052	5.124	JAJO	54,112	241,523	11/01/2024	01/15/2038	339,536	
72133T-AC-9	PIPK 2024-17A		1.A FE	1,205,000	1,205,000	1,206,205	1,205,000					5.272	5.348	JAJO	14,371	63,953	11/01/2024	01/15/2038	467,573	
72133T-AE-5	PIPK 2024-17A		1.C FE	2,363,000	2,363,000	2,370,217	2,363,000					5.372	5.450	JAJO	28,694	127,525	11/01/2024	01/15/2038	31,211	
72133T-AG-0	PIPK 2024-17A		1.F FE	1,477,000	1,477,000	1,482,003	1,477,000					5.672	5.758	JAJO	18,896	83,673	11/01/2024	01/15/2038	329,806	
72134A-AU-9	PIKES PEAK CLO PIPK_21-9	0	1.E FE	5,000,000	5,000,000	4,999,780	5,000,000					5.520	5.600	JAJO	52,323	77,904	07/23/2025	10/27/2038	771,797	
72134A-AY-1	PIKES PEAK CLO PIPK_21-9	0	1.F FE	4,000,000	4,000,000	3,957,188	4,000,000					5.770	5.857	JAJO	43,692	64,851	07/23/2025	10/27/2038	4,059,580	
72134C-AS-0	PIPK 2023-14A	0	1.F FE	2,000,000	2,000,000	2,004,086	2,000,000					5.618	5.699	JAJO	23,662	44,968	05/30/2025	07/20/2038	491,769	
73743C-AQ-5	POST CLO POST_23-1	0	1.C FE	5,000,000	5,000,000	5,014,630	5,000,000					5.368	5.445	JAJO	47,879		10/17/2025	10/20/2038	728,147	
73743C-AS-1	POST CLO POST_23-1	0	1.E FE	3,000,000	3,000,000	3,002,862	3,000,000					5.418	5.497	JAJO	28,986		10/17/2025	10/20/2038	1,233,951	
74970D-AF-9	RAPID 2025-1		1.D FE	18,331,934	18,332,000	18,549,036	18,332,000		66			6.049	6.049	MON	49,285	600,656	05/22/2025	05/15/2032	3,062,896	
749972-AA-3	RAD CLO LTD RAD_24-27		1.A FE	14,180,000	14,180,000	14,207,835	14,180,000					4.992	5.063	JAJO	160,515	587,612	12/11/2024	01/15/2038	233,880	
749972-AC-9	RAD CLO LTD RAD_24-27		1.A FE	2,363,000	2,363,000	2,368,884	2,363,000					5.272	5.347	JAJO	28,182	102,810	12/11/2024	01/15/2038	2,395,518	
749972-AE-5	RAD CLO LTD RAD_24-27		1.C FE	7,090,000	7,090,000	7,111,206	7,090,000					5.372	5.451	JAJO	86,095	313,713	12/11/2024	01/15/2038	1,379,538	
749972-AG-0	RAD CLO LTD RAD_24-27		1.F FE	1,477,000	1,477,000	1,480,666	1,477,000					5.572	5.654	JAJO	18,575	67,536	12/11/2024	01/15/2038	258,574	
75009A-AY-6	RAD CLO LTD RAD_23-18A	0	1.C FE	2,500,000	2,500,000	2,504,453	2,500,000					5.572	5.652	JAJO	31,441	57,432	05/16/2025	07/15/2037	1,704,126	
75009G-AA-5	RAD 2024-25A		1.A FE	8,551,622	8,548,312	8,572,965	8,551,272		(350)			5.128	5.195	JAJO	92,641	629,439	03/13/2025	07/20/2037	121,331	
75009G-AC-1	RAD 2024-25A		1.A FE	730,770	730,770	732,370	730,770					5.328	5.404	JAJO	8,216	61,046	05/16/2024	07/20/2037	740,899	
75009G-AE-7	RAD 2024-25A		1.C FE	1,000,000	1,000,000	1,002,821	1,000,000					5.468	5.546	JAJO	11,527	85,403	05/16/2024	07/20/2037	209,749	
75009G-AG-2	RAD 2024-25A		1.E FE	406,915	406,915	407,641	406,915					5.718	5.801	JAJO	4,897	36,108	05/16/2024	07/20/2037	412,952	
75009L-AL-0	RAD 2022-16A		1.A FE	4,626,561	4,638,000	4,656,422	4,629,031		2,470			5.222	5.339	JAJO	54,813	258,869	04/09/2025	07/15/2037	41,440	
75009L-AN-6	RAD 2022-16A		1.A FE	1,313,000	1,313,000	1,316,138	1,313,000					5.422	5.501	JAJO	16,086	81,654	05/03/2024	07/15/2037	1,331,561	
75009L-AQ-9	RAD 2022-16A		1.C FE	1,313,000	1,313,000	1,316,336	1,313,000					5.672	5.756	JAJO	16,797	84,982	05/03/2024	07/15/2037	137,808	
75009N-AA-0	RAD CLO LTD RAD_20-9A		1.A FE	4,726,666	4,726,666	4,733,581	4,726,666					5.012	5.084	JAJO	53,710	207,811	12/19/2024	01/15/2038	425,041	
75009N-AC-6	RAD CLO LTD RAD_20-9A		1.A FE	497,000	497,000	497,540	497,000					5.232	5.313	JAJO	5,884	22,704	12/19/2024	01/15/2038	388,051	
75009N-AE-2	RAD CLO LTD RAD_20-9A		1.C FE	2,041,920	2,041,920	2,050,202	2,041,920					5.422	5.502	JAJO	25,017	96,309	12/19/2024	01/15/2038	152,870	
75009N-AG-7	RAD CLO LTD RAD_20-9A		1.F FE	611,000	611,000	612,414	611,000					5.672	5.756	JAJO	7,817	30,011	12/19/2024	01/15/2038	336,713	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
75888B-AQ-7	REG17 202-1A		1.A FE	4,726,000	4,726,000	4,742,853	4,726,000					5.052	5.124	JAJO	54,112	258,896	10/22/2024	10/15/2037	200,193	
75888B-AS-3	REGATTA XVII FUNDING LTD REG17_20-1A		1.C FE	2,363,000	2,363,000	2,372,362	2,363,000					5.472	5.553	JAJO	29,206	138,931	10/22/2024	10/15/2037	117,656	
75888B-AW-4	REG17 2020-1A		1.F FE	1,097,000	1,097,000	1,098,646	1,097,000					5.672	5.757	JAJO	14,034	66,594	10/22/2024	10/15/2037	462,410	
75888E-AY-4	REGATTA XIX FUNDING LTD REG19_22-1A	0	1.E FE	2,500,000	2,500,000	2,512,233	2,500,000					5.418	5.495	JAJO	28,563		10/08/2025	10/20/2038	843,059	
75888E-BA-5	REGATTA XIX FUNDING LTD REG19_22-1A	0	1.F FE	1,000,000	1,000,000	1,001,922	1,000,000					5.718	5.803	JAJO	12,034		10/08/2025	10/20/2038	1,014,943	
75888E-BC-1	REGATTA XIX FUNDING LTD REG19_22-1A	0	2.A FE	2,000,000	2,000,000	2,005,758	2,000,000					6.268	6.359	JAJO	26,298		10/08/2025	10/20/2038	220,542	
75888E-BE-7	REGATTA XIX FUNDING LTD REG19_22-1A	0	2.C FE	2,000,000	2,000,000	1,999,894	2,000,000					6.718	6.813	JAJO	28,123		10/08/2025	10/20/2038	2,034,887	
75889F-AW-4	REGATTA XXIII FUNDING LTD REG23_21-4	0	1.F FE	4,000,000	4,000,000	4,005,380	4,000,000					5.472	5.553	JAJO	26,747		10/30/2025	10/15/2038	1,202,380	
75889F-AY-0	REGATTA XXIII FUNDING LTD REG23_21-4	0	2.A FE	1,250,000	1,250,000	1,251,169	1,250,000					6.272	6.364	JAJO	9,525		10/30/2025	10/15/2038	503,561	
75889H-AN-0	REG24 2021-5A		1.A FE	4,146,111	4,149,000	4,156,638	4,147,815		1,704			4.988	5.066	JAJO	43,786	192,518	03/19/2025	01/20/2038	333,363	
75889H-AQ-3	REG24 2021-5A		1.C FE	2,363,000	2,363,000	2,368,929	2,363,000					5.318	5.395	JAJO	26,519	116,079	12/20/2024	01/20/2038	302,436	
758971-AC-9	REG29 2024-3A	0	1.C FE	3,750,000	3,750,000	3,762,675	3,750,000					5.422	5.500	JAJO	45,943	261,198	04/01/2025	09/06/2037	1,190,297	
75901P-AA-4	REG28 2024-1A		1.A FE	21,470,248	21,471,900	21,514,844	21,471,077		828			5.218	5.291	JAJO	212,886	1,291,240	04/09/2025	04/27/2037	2,432,357	
75901P-AE-6	REGATTA XXVIII FUNDING LTD REG28_24-1A		1.B FE	3,500,000	3,500,000	3,509,118	3,500,000					5.718	5.799	JAJO	37,910	229,558	03/08/2024	04/27/2037	1,059,830	
75904B-AA-2	REG34 2025-3A		1.A FE	9,075,000	9,075,000	9,111,064	9,075,000					5.068	5.142	JAJO	271,246		05/09/2025	07/20/2038	187,246	
75904B-AC-8	REG34 2025-3A		1.A FE	3,630,000	3,630,000	3,642,687	3,630,000					5.418	5.498	JAJO	115,380		05/09/2025	07/20/2038	3,684,906	
75904B-AE-4	REG34 2025-3A		1.C FE	1,815,000	1,815,000	1,829,901	1,815,000					5.468	5.548	JAJO	58,182		05/09/2025	07/20/2038	429,708	
77587A-AC-0	ROMARK CLO LTD RMRK_18-1A		1.A FE	3,574,724	3,596,403	3,596,579	3,595,507		28,612			4.959	6.187	JAJO	37,747	229,648	03/24/2020	04/21/2031	78,435	
77587A-AE-6	ROMARK CLO LTD RMRK_18-1A		1.A FE	3,100,000	3,100,000	3,100,195	3,100,000					5.229	5.295	JAJO	34,234	186,151	03/29/2018	04/21/2031	548,998	
77587A-AG-1	ROMARK CLO LTD RMRK_18-1A		1.B FE	3,100,000	3,100,000	3,104,777	3,100,000					5.479	5.555	JAJO	35,806	193,987	03/29/2018	04/21/2031	1,114,939	
77587M-AJ-9	ROMARK CLO LTD RMRK_2019-3A		1.A FE	20,800,000	20,800,000	20,820,571	20,800,000					5.134	5.209	JAJO	241,834	1,232,705	09/29/2021	10/16/2034	922,307	
77587M-AL-4	ROMARK CLO LTD RMRK_2019-3A		1.C FE	2,800,000	2,800,000	2,803,074	2,800,000					5.684	5.765	JAJO	35,891	181,555	09/29/2021	10/16/2034	1,801,305	
78662E-AG-9	HLSY 2025-9A	0	2.B FE	1,000,000	1,000,000	1,002,963	1,000,000					6.918	7.017	JAJO	14,467	42,581	03/17/2025	04/20/2038	243,337	
81785B-AA-4	NIML 24-1A-A1		1.A FE	50,400,000	50,400,000	50,476,810	50,400,000					5.272	5.347	JAJO	601,096	3,057,657	01/31/2024	04/15/2037	2,943,189	
81785B-AC-0	NIML 24-1A-A2		1.A FE	11,200,000	11,200,000	11,208,646	11,200,000					5.472	5.551	JAJO	138,430	702,190	01/31/2024	04/15/2037	3,360,460	
81785B-AE-6	NIML_24-1A-B		1.C FE	3,138,792	3,138,792	3,151,454	3,138,792					5.672	5.753	JAJO	40,155	203,153	01/31/2024	04/15/2037	709,464	
81785B-AJ-5	NIML_24-1A-D		2.C FE	1,403,750	1,403,750	1,409,493	1,403,750					7.522	7.632	JAJO	23,585	117,185	01/31/2024	04/15/2037	256,771	
81785M-AA-0	NIML 2025-8A		1.A FE	14,000,000	14,000,000	14,034,566	14,000,000					5.389	5.459	JAJO	247,303		08/01/2025	07/20/2038	1,398,955	
81785M-AE-2	NIML 2025-8A		1.C FE	7,000,000	7,000,000	6,996,010	7,000,000					5.729	5.804	JAJO	131,453		08/01/2025	07/20/2038	2,771,844	
81785M-AG-7	NIML 2025-8A		1.F FE	5,000,000	5,000,000	4,978,785	5,000,000					5.879	5.957	JAJO	96,353		08/01/2025	07/20/2038	119,122	
81785M-AJ-1	NIML 2025-8A		2.C FE	3,000,000	3,000,000	3,011,259	3,000,000					6.879	6.969	JAJO	67,645		08/01/2025	07/20/2038	437,988	
817940-AC-3	SERENITY PEACE PARK CLO LTD SERPK_25-1		1.A FE	10,000,000	10,000,000	10,035,930	10,000,000					5.253	5.322	JAJO	161,956		08/01/2025	10/25/2038	294,345	
817940-AG-4	SERPK_25-1A-B		1.C FE	10,000,000	10,000,000	10,035,460	10,000,000					5.573	5.647	JAJO	171,822		08/01/2025	10/25/2038	1,033,225	
817941-AL-1	NIML_23-2R		1.A FE	40,000,000	40,000,000	39,977,560	40,000,000					4.922	4.995	JAJO	524,408		09/26/2025	10/15/2038	718,580	
817941-AQ-0	NIML_23-2R		1.C FE	12,000,000	12,000,000	12,011,208	12,000,000					5.272	5.352	JAJO	167,472		09/26/2025	10/15/2038	2,551,209	
817941-AS-6	NIML_23-2R		1.F FE	7,000,000	7,000,000	6,989,780	7,000,000					5.472	5.553	JAJO	101,076		09/26/2025	10/15/2038	51,839	
817941-AU-1	NIML_23-2R		2.C FE	5,000,000	5,000,000	5,011,235	5,000,000					6.422	6.516	JAJO	83,676		09/26/2025	10/15/2038	2,059,210	
81800U-AA-3	NIML 2024-3A		1.A FE	3,545,000	3,545,000	3,554,557	3,545,000					5.028	5.101	JAJO	37,700	184,120	10/18/2024	01/20/2038	377,958	
81800U-AC-9	NIML 2024-3A		1.A FE	1,205,000	1,205,000	1,205,233	1,205,000					5.268	5.343	JAJO	13,401	65,220	10/18/2024	01/20/2038	115,202	
81800U-AE-5	NIML_24-3A-B		1.C FE	1,340,167	1,340,167	1,340,880	1,340,167					5.318	5.395	JAJO	15,040	73,147	10/18/2024	01/20/2038	1,358,710	
81800U-AG-0	NIML 2024-3A		1.F FE	1,097,000	1,097,000	1,097,827	1,097,000					5.568	5.649	JAJO	12,867	62,373	10/18/2024	01/20/2038	201,528	
81880X-BC-5	SHACKLETON CLO LTD SHACK_19-14A	0	2.C FE	1,000,000	1,000,000	1,005,101	1,000,000					6.668	6.763	JAJO	13,960	20,552	07/01/2025	07/20/2034	277,790	
81881J-AE-2	SHACKLETON CLO LTD SHACK_14-5RA		1.A FE	485,250	500,000	501,745	497,910		1,866			5.831	6.275	FMAN	4,454	31,954	10/29/2020	05/07/2031	71,837	
81883M-AL-7	SHACKLETON CLO LTD SHACK_19-15A		1.A FE	3,106,206	3,106,206	3,107,172	3,106,206					5.134	5.209	JAJO	36,115	184,088	01/27/2021	01/15/2032	306,812	
81883M-AN-3	SHACKLETON CLO LTD SHACK_19-15A		1.C FE	2,175,000	2,175,000	2,176,074	2,175,000					5.484	5.570	JAJO	26,937	136,619	01/27/2021	01/15/2032	622,456	
82671E-AG-0	SIGNAL PEAK CLO LTD SPEAK_19-1AR	0	1.F FE	1,948,000	2,000,000	2,008,402	1,953,522		5,522			5.818	6.274	JAJO	24,473	97,407	04/07/2025	10/20/2037	228,818	
829929-AQ-1	SIXTH STREET CLO LTD SIXST_23-23	0	1.F FE	3,000,000	3,000,000	3,000,486	3,000,000					5.418	5.497	JAJO	32,765		10/08/2025	10/17/2038	700,469	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
83011P-AJ-6	SIXST 2022-21A		1.A FE	2,363,333	2,363,333	2,369,163	2,363,333					5.040	5.112	JAJO	24,768	140,228	09/11/2024	10/21/2037	110,775	
83011P-AL-1	SIXST 2022-21A		1.B FE	3,781,333	3,781,333	3,790,234	3,781,333					5.370	5.448	JAJO	42,124	237,224	09/11/2024	10/21/2037	61,634	
83011P-AN-7	SIXST 2022-21A		1.F FE	540,000	540,000	540,987	540,000					5.620	5.701	JAJO	6,286	35,268	09/11/2024	10/21/2037	32,320	
83011Q-AA-3	SIXTH STREET CLO LTD SIXST_24-24A		1.A FE	17,950,697	17,950,697	17,984,013	17,950,697					5.191	5.265	JAJO	187,777	1,073,708	02/16/2024	04/23/2037	865,835	
83011Q-AC-9	SIXTH STREET CLO LTD SIXST_24-24A		1.C FE	6,265,809	6,265,809	6,278,660	6,265,809					5.671	5.752	JAJO	71,393	405,278	02/16/2024	04/23/2037	161,901	
83011Q-AG-0	SIXTH STREET CLO LTD SIXST_24-24A		2.C FE	1,693,462	1,693,462	1,701,100	1,693,462					7.271	7.379	JAJO	24,564	137,006	02/16/2024	04/23/2037	894,520	
83012K-AQ-0	SIXST 2021-19A		1.B FE	10,000,000	10,000,000	10,025,570	10,000,000					5.268	5.338	JAJO	115,723	107,871	07/30/2025	07/19/2038	169,231	
83012K-AS-6	SIXST 2021-19A		1.F FE	6,800,000	6,800,000	6,823,195	6,800,000					5.518	5.590	JAJO	82,281	76,469	07/30/2025	07/19/2038	861,313	
83012K-AU-1	SIXST 2021-19A		2.C FE	1,800,000	1,800,000	1,803,287	1,800,000					6.468	6.553	JAJO	25,390	23,377	07/30/2025	07/19/2038	803,052	
83013B-AC-0	SIXST 2025-29A		1.C FE	1,792,000	1,792,000	1,796,978	1,792,000					5.318	5.399	JAJO	49,945		06/05/2025	07/19/2038	147,744	
83013B-AE-6	SIXST 2025-29A		1.F FE	1,792,000	1,792,000	1,799,125	1,792,000					5.518	5.600	JAJO	51,618		06/05/2025	07/19/2038	68,544	
83013B-AG-1	SIXST 2025-29A		2.C FE	1,152,000	1,152,000	1,156,098	1,152,000					6.518	6.613	JAJO	38,559		06/05/2025	07/19/2038	338,015	
83013G-AA-3	SIXST 2024-27A		1.A FE	4,017,000	4,017,000	4,031,959	4,017,000					5.008	5.072	JAJO	44,281	194,655	11/01/2024	01/18/2038	421,997	
83013G-AC-9	SIXST 2024--27A		1.C FE	2,836,000	2,836,000	2,844,199	2,836,000					5.318	5.389	JAJO	33,118	144,948	11/01/2024	01/18/2038	553,676	
83013G-AE-5	SIXST 2024--27A		1.F FE	540,000	540,000	540,421	540,000					5.518	5.591	JAJO	6,534	28,523	11/01/2024	01/18/2038	149,935	
835937-AA-1	SOUND POINT CLO LTD SNDPT_24-38		1.A FE	8,467,310	8,467,310	8,475,676	8,467,310					5.489	5.562	FMAN	54,223	510,139	02/15/2024	02/20/2037	149,718	
835937-AC-7	SOUND POINT CLO LTD SNDPT_24-38		1.A FE	5,849,375	5,850,000	5,854,633	5,849,980		387			5.689	5.767	FMAN	38,827	364,314	08/07/2024	02/20/2037	5,933,201	
835937-AE-3	SOUND POINT CLO LTD SNDPT_24-38		1.C FE	3,818,492	3,818,924	3,826,180	3,818,924		61			5.989	6.070	FMAN	26,683	249,443	08/07/2024	02/20/2037	570,534	
83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1A		1.A FE	1,926,412	1,934,553	1,935,081	1,941,074		73			4.934	4.702	JAJO	21,654	110,728	12/09/2020	04/15/2031	166,337	
83610J-AC-0	SOUND POINT CLO LTD SNDPT_18-1A		1.A FE	1,860,000	1,860,000	1,860,009	1,860,000					5.384	5.467	JAJO	22,633	114,947	03/27/2018	04/15/2031	56,438	
83615P-AA-5	SOUND POINT CLO LTD SNDPT_2021-3A		1.A FE	24,000,000	24,000,000	24,004,608	24,000,000					5.100	5.168	JAJO	232,742	1,422,810	08/06/2021	10/25/2034	556,595	
83616K-AA-5	SOUND POINT CLO LTD SNDPT_2022-A		1.A FE	16,689,250	16,750,000	16,760,100	16,727,909		10,397			5.008	5.117	JAJO	159,621	977,360	02/14/2023	04/25/2035	647,423	
83616K-AC-1	SOUND POINT CLO LTD SNDPT_2022-A		1.C FE	2,375,000	2,375,000	2,376,636	2,375,000					5.568	5.645	JAJO	25,071	152,139	01/28/2022	04/25/2035	78,220	
87170A-BG-2	SYMPHONY CLO LTD SYMP_22-34A	0	2.B FE	1,000,000	1,000,000	1,003,960	1,000,000					6.618	6.707	JAJO	13,063	18,576	06/27/2025	07/26/2038	746,665	
87248T-AL-9	TICP CLO LTD TICP_17-7A		1.A FE	1,580,000	1,580,000	1,581,146	1,580,000					5.484	5.565	JAJO	19,568	99,245	02/14/2020	04/15/2033	1,440,472	
87251P-AA-5	TCW 2023-2A		1.A FE	7,907,000	7,907,000	7,907,000	7,907,000					5.518	5.599	JAJO	91,944	497,861	08/14/2023	10/20/2036	43,355	
87252G-AC-0	TCW CLO LTD TCW_24-2		1.A FE	5,905,000	5,905,000	5,916,775	5,905,000					5.088	5.152	JAJO	66,091	407,771	07/12/2024	07/17/2037	2,216	
87252G-AG-1	TCW CLO LTD TCW_24-2		1.C FE	1,890,000	1,890,000	1,895,555	1,890,000					5.468	5.541	JAJO	22,670	138,893	07/12/2024	07/17/2037	252,329	
87252M-AC-7	TCW 2024 -1A		1.A FE	14,300,000	14,300,000	14,313,757	14,300,000					5.271	5.346	JAJO	168,029	867,604	01/25/2024	01/16/2037	302,555	
87252M-AE-3	TCW 2024-1A		1.A FE	2,180,831	2,178,000	2,179,836	2,180,486		(345)			5.471	5.528	JAJO	26,524	67,418	04/30/2025	01/16/2037	2,209,002	
87252M-AG-8	TCW 2024-1A		1.C FE	5,720,000	5,720,000	5,724,971	5,720,000					5.721	5.803	JAJO	72,717	373,139	01/25/2024	01/16/2037	3,449,774	
87268J-AE-2	TPGCLO_25-1	0	1.C FE	4,000,000	4,000,000	4,001,764	4,000,000					5.763	5.842	JAJO	84,590		07/15/2025	07/15/2038	243,774	
87268J-AG-7	TPGCLO_25-1	0	1.F FE	7,000,000	7,000,000	6,990,746	7,000,000					6.323	6.407	JAJO	157,366		07/15/2025	07/15/2038	308,432	
87268V-AC-9	TPG CLO LTD TPGCLO_25-2	0	1.B FE	999,817	1,000,000	1,000,553	999,893		76			5.371	5.448	JAJO	4,252		10/27/2025	01/21/2039	117,360	
87272H-AA-8	TEACHERS INSURANCE AND ANNUITY TIA_17-2A		1.A FE	536,034	536,245	536,245	552,292					5.083	4.768	JAJO	6,085	31,511	03/13/2019	01/16/2031	22,040	
87272H-AC-4	TEACHERS INSURANCE AND ANNUITY TIA_17-2A		1.A FE	2,500,000	2,500,000	2,500,000	2,500,000					5.433	5.507	JAJO	30,240	155,775	11/20/2017	01/16/2031	63,400	
88238C-AE-2	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1		1.A FE	12,530,000	12,530,000	12,556,125	12,530,000					4.968	5.040	JAJO	131,727	225,224	06/13/2025	07/20/2038	1,365,394	
88238C-AJ-1	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1		1.C FE	2,783,450	2,783,450	2,795,539	2,783,450					5.318	5.395	JAJO	31,238	53,144	06/13/2025	07/20/2038	311,611	
88238C-AL-6	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1		1.F FE	1,790,000	1,790,000	1,791,437	1,790,000					5.468	5.546	JAJO	20,633	35,034	06/13/2025	07/20/2038	45,336	
88238C-AN-2	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1		2.C FE	1,432,000	1,432,000	1,438,849	1,432,000					6.418	6.510	JAJO	19,265	32,373	06/13/2025	07/20/2038	254,439	
88239M-AJ-8	TCIFC 2023-2A		1.A FE	2,599,000	2,599,000	2,606,548	2,599,000					5.040	5.112	JAJO	27,237	162,222	09/06/2024	10/21/2037	179,155	
88239M-AL-3	TCIFC 2023-2A		1.C FE	2,363,000	2,363,000	2,371,455	2,363,000					5.400	5.478	JAJO	26,465	156,684	09/06/2024	10/21/2037	1,288,785	
88239M-AN-9	TCIFC 2023-2A		1.F FE	1,205,000	1,205,000	1,209,067	1,205,000					5.620	5.701	JAJO	14,026	82,765	09/06/2024	10/21/2037	313,038	
88239M-AU-3	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-2		1.A FE	648,000	648,000	649,244	648,000					5.220	5.295	JAJO	7,024	41,707	09/06/2024	10/21/2037	656,780	
894932-AJ-1	TRESTLES CLO IX LTD TREST_25-9	0	1.F FE	2,000,000	2,000,000	2,001,698	2,000,000					5.670	5.750	JAJO	19,530		10/03/2025	01/18/2039	805,170	
89532T-AQ-9	TRESTLES CLO LTD TREST_20-3A		1.A FE	3,545,000	3,545,000	3,557,815	3,545,000					5.058	5.131	JAJO	37,915	206,722	10/09/2024	10/20/2037	259,584	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
89532T-AS-5	TRESTLES CLO LTD TREST_20-3A		1.A FE	1,867,033	1,867,033	1,871,434	1,867,033					5.278	5.354	JAJO	20,802	113,026	10/09/2024	10/20/2037	1,892,679	
89532T-AU-0	TRESTLES CLO LTD TREST_20-3A		1.C FE	2,363,333	2,363,333	2,370,125	2,363,333					5.418	5.496	JAJO	27,002	146,417	10/09/2024	10/20/2037	379,598	
89532T-AW-6	TRESTLES CLO LTD TREST_20-3A		1.F FE	432,000	432,000	432,521	432,000					5.668	5.749	JAJO	5,155	27,856	10/09/2024	10/20/2037	149,796	
89532U-AQ-6	TRESTLES CLO LTD TREST_21-5A		1.C FE	2,363,000	2,363,000	2,361,958	2,363,000					5.418	5.496	JAJO	26,998	72,245	04/03/2025	10/20/2034	721,121	
89532X-AC-1	TREST 2024-7A		1.A FE	4,131,755	4,135,000	4,144,829	4,132,821		1,066			5.048	5.130	JAJO	39,708	279,875	04/04/2025	10/25/2037	206,364	
89532X-AE-7	TREST 2024-7A		1.A FE	1,654,000	1,654,000	1,654,089	1,654,000					5.218	5.292	JAJO	16,399	115,199	08/09/2024	10/25/2037	791,156	
89532X-AG-2	TREST 2024-7A		1.C FE	3,072,000	3,072,000	3,077,232	3,072,000					5.418	5.494	JAJO	31,584	221,061	08/09/2024	10/25/2037	2,696,010	
89533D-AE-0	TREST 2025-8A		1.A FE	2,904,000	2,904,000	2,904,232	2,904,000					5.268	5.346	JAJO	97,036		05/23/2025	06/11/2035	11,727	
89533D-AG-5	TREST 2025-8A		1.C FE	2,541,000	2,541,000	2,541,376	2,541,000					5.318	5.398	JAJO	85,626		05/23/2025	06/11/2035	2,578,987	
89533D-AJ-9	TREST 2025-8A		1.F FE	2,360,000	2,360,000	2,360,493	2,360,000					5.518	5.600	JAJO	82,201		05/23/2025	06/11/2035	2,350,495	
90357P-BC-7	US BANK C&I CREDIT-LINKED NOTES SERIES U		1.D FE	9,956,101	9,956,101	9,983,527	9,956,101					5.582	5.582	MON	9,262	435,337	03/06/2025	02/25/2032	118,749	
90357P-BE-3	US BANK C&I CREDIT-LINKED NOTES SERIES U		1.F FE	6,300,234	6,300,234	6,274,101	6,300,234					5.597	5.671	MON	6,063	316,047	03/06/2025	02/25/2032	864,881	
91824X-AW-0	VCP RRL ABS LTD VCRRL_22-1		1.F FE	15,316,279	15,319,352	15,331,179	15,325,866		3,073			6.070	6.012	JAJO	183,394	475,469	03/24/2025	07/20/2035	54,388	
91824X-AY-6	VCP RRL ABS LTD VCRRL_22-1		2.B FE	8,452,056	8,452,056	8,424,739	8,452,056					8.168	8.278	JAJO	143,700	385,986	03/24/2025	07/20/2035	836,959	
91825D-AA-1	VCP RRL ABS LTD VCRRL_24-1A		1.C FE	5,295,759	5,295,759	5,302,712	5,295,759					6.168	6.254	JAJO	68,560	373,066	02/23/2024	04/20/2034	265,912	
91825D-AC-7	VCP RRL ABS LTD VCRRL_24-1A		1.F FE	3,129,312	3,129,312	3,133,947	3,129,312					6.868	6.961	JAJO	44,955	243,181	02/23/2024	04/20/2034	162,473	
91825N-AE-1	VCRRL 2025-1A		1.F FE	47,282,841	47,282,841	46,667,786	47,282,841					6.018	6.100	JAJO	597,752	2,178,225	02/04/2025	04/20/2035	2,801,375	
91825N-AG-6	VCRRL 2025-1A		2.B FE	16,727,815	16,727,815	16,744,007	16,727,815					8.368	8.480	JAJO	291,187	1,042,794	02/04/2025	04/20/2035	3,541,481	
92013A-AX-7	VALLEY STREAM PARK CLO LTD VYSPK_22-1A	0	1.F FE	1,372,000	1,400,000	1,401,429	1,375,894		3,894			5.518	5.932	JAJO	16,279	65,012	04/14/2025	01/21/2037	782,700	
92243R-AA-2	VCP RRL ABS I LTD VCRRL_21-1		1.F FE	5,936,589	5,936,589	5,858,058	5,936,589					2.152	2.151	JAJO	25,196	127,755	07/28/2021	10/20/2031	799,988	
92261L-AA-2	VELOX LIBRI NOTE SPV 2023 (FUNDED)		1.A Z	197,298,435	196,486,188	196,980,921	196,858,258		(418,862)			5.190	4.273	MON	311,594	4,001,642	12/31/2025	08/20/2030	1,970,676	
92261L-AB-0	VELOX LIBRI SPV 2023 (FUNDED)		1.F Z	16,459,663	16,276,962	16,385,324	16,417,366		(40,814)			6.090	3.676	MON	30,289	389,599	12/31/2025	08/20/2030	59,487	
92261L-AC-8	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI		2.B Z	7,117,731	6,975,841	7,052,677	7,096,727		(18,457)			7.160	3.081	MON	15,262	196,375	12/31/2025	08/20/2030	117,499	
92261L-AD-6	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI		4.B Z	12,579,980	12,747,024	12,858,688	12,570,086		(2,845)			9.700	12.691	MON	47,958	477,587	12/31/2025	08/20/2030	114,235	
92331V-AA-6	VENTURE CDO LTD VENTR_18-31A		1.A FE	1,039,850	1,052,807	1,052,920	1,043,983		3,992			4.959	7.858	JAJO	11,050	73,043	06/23/2022	04/20/2031	96,645	
92331V-AC-2	VENTURE CDO LTD VENTR_18-31A		1.A FE	5,780,000	5,780,000	5,771,417	5,780,000					5.079	5.140	JAJO	62,073	338,315	02/23/2018	04/20/2031	5,252,367	
92331V-AE-8	VENTURE CDO LTD VENTR_18-31A		1.A FE	2,040,000	2,040,000	2,045,000	2,040,000					5.379	5.454	JAJO	23,149	125,593	02/23/2018	04/20/2031	504,586	
92559E-AC-5	VIBRANT CLO LTD VIBR_21-15A		1.A FE	2,700,000	2,700,000	2,701,682	2,700,000					5.379	5.456	JAJO	30,638	166,227	11/01/2021	01/22/2035	97,952	
92559E-AE-1	VIBRANT CLO LTD VIBR_21-15A		1.B FE	5,500,000	5,500,000	5,504,230	5,500,000					5.629	5.710	JAJO	65,200	352,512	11/01/2021	01/22/2035	3,670,943	
92593D-AW-9	VIBR 2023-16A	0	1.C FE	4,000,000	4,000,000	4,006,544	4,000,000					5.672	5.754	JAJO	51,173	101,833	05/09/2025	07/15/2036	3,922,469	
92593D-AY-5	VIBR 2023-16A	0	1.F FE	2,000,000	2,000,000	2,004,668	2,000,000					6.072	6.159	JAJO	27,320	54,139	05/09/2025	07/15/2036	1,343,555	
92915C-AQ-7	VOYA CLO LTD VOYA_16-1A		1.A FE	995,849	995,859	995,934	997,650					4.999	5.114	JAJO	10,533	67,934	04/23/2019	01/21/2031	26,483	
92915C-AS-3	VOYA CLO LTD VOYA_16-1A		1.A FE	1,530,000	1,530,000	1,532,967	1,530,000					5.229	5.299	JAJO	16,896	91,886	01/23/2018	01/21/2031	113,504	
92917J-AA-5	VOYA CLO LTD VOYA_18-1A		1.A FE	3,021,003	3,021,003	3,022,710	3,021,003					4.934	4.999	JAJO	33,815	172,913	05/17/2018	07/15/2031	140,409	
92919A-AQ-7	VOYA CLO LTD VOYA_21-2A		1.A FE	989,000	989,000	982,836	989,000					5.068	5.142	JAJO	10,598	37,187	02/03/2025	04/20/2038	91,392	
92919A-AS-3	VOYA CLO LTD VOYA_21-2A		1.C FE	2,599,666	2,599,666	2,591,121	2,599,666					5.218	5.293	JAJO	28,648	100,316	02/03/2025	04/20/2038	346,305	
92919A-AU-8	VOYA CLO LTD VOYA_21-2A		1.F FE	1,266,560	1,266,560	1,265,647	1,266,560					5.468	5.546	JAJO	14,599	50,959	02/03/2025	04/20/2038	969,120	
92920H-AA-4	VOYA CLO LTD VOYA_24-2		1.A FE	9,648,972	9,648,000	9,666,167	9,648,586		(334)			5.128	5.202	JAJO	104,559	781,915	06/28/2024	07/20/2037	473,303	
92920H-AE-6	VOYA CLO LTD VOYA_24-2		1.C FE	2,000,000	2,000,000	2,003,750	2,000,000					5.468	5.546	JAJO	23,054	171,174	05/21/2024	07/20/2037	609,275	
92920H-AG-1	VOYA CLO LTD VOYA_24-2		1.F FE	1,250,000	1,250,000	1,252,975	1,250,000					5.918	6.004	JAJO	15,549	114,499	05/21/2024	07/20/2037	435,608	
92920K-AA-7	VOYA CLO LTD VOYA_24-4		1.A FE	9,227,250	9,230,000	9,245,128	9,227,783		533			5.018	5.097	JAJO	97,970	615,295	04/10/2025	07/20/2037	447,805	
92920K-AE-9	VOYA CLO LTD VOYA_24-4		1.C FE	1,204,613	1,205,000	1,208,404	1,205,000					5.318	5.394	JAJO	13,523	85,311	07/12/2024	07/20/2037	499,470	
92920K-AG-4	VOYA CLO LTD VOYA_24-4		1.F FE	1,204,555	1,205,000	1,207,822	1,205,000					5.568	5.649	JAJO	14,134	88,792	07/12/2024	07/20/2037	580,798	
92920L-AN-7	VOYA 2022-4A		1.A FE	4,135,833	4,135,833	4,143,869	4,135,833					5.178	5.253	JAJO	45,241	246,193	04/15/2024	04/20/2037	356,885	
92920L-AQ-0	VOYA 2022-4A		1.A FE	1,205,000	1,205,000	1,207,071	1,205,000					5.378	5.455	JAJO	13,670	74,167	04/15/2024	04/20/2037	338,089	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
92920L-AS-6	VOYA 2022-4A		1.C FE	1,772,500	1,772,500	1,775,733	1,772,500					5.618	5.699	JAJO	20,970	113,397	04/15/2024	04/20/2037	295,881	
92920L-AU-1	VOYA 2022-4A		1.F FE	648,000	648,000	649,708	648,000					6.118	6.206	JAJO	8,323	44,732	04/15/2024	04/20/2037	128,825	
92944Y-AC-5	VOYA 2024-5A		1.A FE	1,205,000	1,205,000	1,207,687	1,205,000					5.052	5.124	JAJO	13,797	68,585	09/05/2024	10/15/2037	140,845	
92944Y-AE-1	VOYA 2024-5A		1.A FE	1,890,000	1,890,000	1,894,011	1,890,000					5.272	5.348	JAJO	22,541	111,685	09/05/2024	10/15/2037	1,146,412	
92944Y-AG-6	VOYA 2024-5A		1.C FE	1,421,000	1,421,000	1,422,557	1,421,000					5.372	5.450	JAJO	17,255	85,376	09/05/2024	10/15/2037	65,487	
92944Y-AL-5	VOYA 2024-5A		1.F FE	1,421,000	1,421,000	1,425,263	1,421,000					5.672	5.758	JAJO	18,179	89,591	09/05/2024	10/15/2037	276,066	
93655P-AA-5	WARWICK CAPITAL CLO LTD WWICK_24-3		1.A FE	10,635,000	10,635,000	10,671,319	10,635,000					5.318	5.396	JAJO	119,353	648,123	03/21/2024	04/20/2037	487,411	
93656E-AA-9	WWICK 2025-6A		1.A FE	10,890,000	10,890,000	10,920,764	10,890,000					5.098	5.173	JAJO	314,558		05/22/2025	07/20/2038	792,397	
93656E-AC-5	WWICK 2025-6A		1.A FE	3,267,000	3,267,000	3,268,813	3,267,000					5.318	5.396	JAJO	98,121		05/22/2025	07/20/2038	2,536,069	
93656E-AE-1	WWICK 2025-6A		1.C FE	1,815,000	1,815,000	1,821,055	1,815,000					5.418	5.498	JAJO	55,459		05/22/2025	07/20/2038	208,577	
93656F-AA-6	WWICK 2024-5A		1.A FE	6,617,000	6,617,000	6,636,169	6,617,000					5.028	5.101	JAJO	70,369	306,082	11/21/2024	01/20/2038	687,554	
93656F-AE-8	WWICK 2024-5A		1.C FE	2,836,000	2,836,000	2,842,798	2,836,000					5.418	5.496	JAJO	32,402	140,217	11/21/2024	01/20/2038	1,834,854	
936919-AS-8	WWICK 2023-1A	0	1.E FE	4,000,000	4,000,000	4,004,412	4,000,000					5.418	5.498	JAJO	59,120		09/17/2025	10/20/2038	324,343	
936919-AY-5	WWICK 2023-1A	0	1.F FE	1,000,000	1,000,000	997,085	1,000,000					5.718	5.800	JAJO	15,555		09/17/2025	10/20/2038	426,187	
94957L-AA-7	WELLI 2025-4A		1.A FE	8,838,667	8,841,667	8,814,753	8,839,790		1,123			4.818	4.887	JAJO	90,262	286,486	09/03/2025	04/19/2038	300,010	
94957L-AC-3	WELLI 2025-4A		1.C FE	2,481,500	2,481,500	2,470,370	2,481,500					5.148	5.218	JAJO	26,993	85,273	02/06/2025	04/19/2038	41,200	
94957L-AE-9	WELLI 2025-4A		1.F FE	1,421,333	1,421,333	1,422,902	1,421,333					5.418	5.491	JAJO	16,239	51,123	02/06/2025	04/19/2038	367,321	
94958L-AG-3	WELLINGTON MANAGEMENT CLO 1 LTD WELLI_24	0	2.C FE	992,500	1,000,000	1,005,439	994,587		2,087			7.568	7.779	JAJO	15,785	61,926	04/08/2025	04/20/2037	323,773	
96466C-BE-7	WHITEBOX CLO WBOX_20-2A	0	2.A FE	963,750	1,000,000	1,003,049	967,589		3,839			6.568	7.163	JAJO	12,967	54,577	04/07/2025	10/26/2037	322,261	
96467H-AQ-9	WBOX 2021-3A	0	1.C FE	4,983,750	5,000,000	5,003,030	4,989,897		6,147			5.372	5.489	JAJO	60,716	152,169	04/30/2025	10/15/2035	3,730,596	
96467P-AE-8	WHITEBOX CLO WBOX 2025-5A	0	1.B FE	1,000,000	1,000,000	1,003,659	1,000,000					5.368	5.448	JAJO	24,642		06/24/2025	07/20/2038	57,968	
96467P-AG-3	WHITEBOX CLO V LTD WBOX_25-5A	0	1.E FE	1,250,000	1,250,000	1,252,334	1,250,000					5.568	5.650	JAJO	31,837		06/24/2025	07/20/2038	146,312	
44334G-AB-5	HPS STRATEGIC SMA LP RCF FUNDED		1.C Z	19,987,611	19,987,611	19,987,611	19,987,611					5.821	5.832	MON	41,866		12/19/2025	12/12/2030	20,085,567	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)				5,234,073,669	5,227,312,578	5,242,733,751	5,233,269,597		(1,303,634)			XXX	XXX	XXX	54,872,669	178,587,055	XXX	XXX	1,270,426,701	XXX
33882C-AC-1	FLAT 2023-2A		1.C FE	10,400,000	10,400,000	10,410,410	10,400,000					6.122	6.210	JAJO	143,189	720,573	11/08/2023	01/15/2037	2,615,001	
33882C-AE-7	FLAT 2023-2A		1.F FE	4,600,000	4,600,000	4,606,463	4,600,000					6.622	6.716	JAJO	68,317	342,034	11/08/2023	01/15/2037	2,649,475	
33882J-AE-2	FLAT_24-3A-B		1.C FE	2,363,000	2,363,000	2,370,436	2,363,000					5.368	5.441	JAJO	26,759	132,886	10/01/2024	10/19/2037	1,196,556	
33882J-AG-7	FLAT_24-3A-C		1.F FE	5,672,000	5,672,000	5,690,979	5,672,000					5.568	5.644	JAJO	66,530	329,527	10/01/2024	10/19/2037	435,542	
33882J-AL-6	FLAT_24-3A-D2		2.C FE	432,000	432,000	433,366	432,000					7.818	7.922	JAJO	7,038	34,143	10/01/2024	10/19/2037	73,604	
33882M-AE-5	FLAT 2025-30A		1.C FE	2,127,000	2,127,000	2,134,889	2,127,000					5.272	5.350	JAJO	25,368	56,846	03/24/2025	04/15/2038	217,596	
33882M-AG-0	FLAT 2025-30A		1.F FE	432,000	432,000	433,469	432,000					5.472	5.554	JAJO	5,339	11,937	03/24/2025	04/15/2038	105,092	
33882M-AJ-4	FLAT 2025-30A		2.C FE	1,421,333	1,421,333	1,431,591	1,421,333					6.522	6.618	JAJO	20,801	46,031	03/24/2025	04/15/2038	345,648	
33883J-AY-7	FLAT 2019-1A		1.C FE	3,545,000	3,545,000	3,547,655	3,545,000					5.352	5.419	FMAN	23,715	126,612	03/25/2025	11/16/2034	684,920	
33883J-BA-8	FLAT 2019-1A		1.F FE	1,205,000	1,205,000	1,206,136	1,205,000					5.752	5.829	FMAN	8,664	46,023	03/25/2025	11/16/2034	59,806	
33883J-BC-4	FLAT 2019-1A		2.C FE	1,205,000	1,205,000	1,206,997	1,205,000					6.752	6.838	FMAN	10,170	53,488	03/25/2025	11/16/2034	504,888	
33883M-AY-0	FLATIRON CLO 20 LTD FLAT_20-1		1.C FE	16,750,000	16,750,000	16,815,107	16,750,000					5.439	5.515	FMAN	106,286	90,786	09/25/2025	11/22/2038	3,650,442	
33883M-BA-1	FLATIRON CLO LTD FLAT_20-1A		1.F FE	10,000,000	10,000,000	10,026,950	10,000,000					5.639	5.718	FMAN	65,788	56,145	09/25/2025	11/22/2038	1,443,751	
33883M-BC-7	FLATIRON CLO LTD FLAT_20-1A		2.C FE	5,000,000	5,000,000	5,016,170	5,000,000					6.539	6.629	FMAN	38,144	32,448	09/25/2025	11/22/2038	58,577	
33883P-AQ-0	FLAT 2021-1A		1.A FE	2,041,000	2,041,000	2,045,998	2,041,000					5.028	5.099	JAJO	21,705	118,399	08/29/2024	10/19/2037	88,495	
33883P-AS-6	FLAT 2021-1A		1.A FE	540,000	540,000	540,837	540,000					5.248	5.321	JAJO	5,984	32,527	08/29/2024	10/19/2037	547,377	
33883P-AU-1	FLAT 2021-1A		1.C FE	2,789,000	2,789,000	2,796,382	2,789,000					5.368	5.443	JAJO	31,583	171,378	08/29/2024	10/19/2037	155,691	
33883P-AW-7	FLATIRON CLO LTD FLAT_21-1A		1.F FE	2,599,000	2,599,000	2,611,883	2,599,000					5.668	5.748	JAJO	31,012	167,587	08/29/2024	10/19/2037	1,347,561	
33883Q-AS-4	FLAT 2021-2A		1.C FE	3,545,000	3,545,000	3,545,730	3,545,000					5.072	5.143	JAJO	40,743	132,357	02/07/2025	10/16/2034	775,236	
33883Q-AU-9	FLAT 2021-2A		1.F FE	1,205,000	1,205,000	1,204,970	1,205,000					5.172	5.246	JAJO	14,110	45,780	02/07/2025	10/16/2034	640,339	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
33883Q-AW-5	FLAT 2021-2A		2.C FE	1,377,800	1,377,800	1,365,717	1,377,800					6.072	6.159	JAJO	18,821	60,474	02/07/2025	10/16/2034	550,264	
33883Q-AY-1	FLATIRON CLO LTD FLAT_21-2A		3.C FE	1,512,000	1,512,000	1,425,511	1,512,000					7.922	8.034	JAJO	26,714	84,702	02/07/2025	10/16/2034	682,896	
33883T-AE-9	FLAT 2021-1A		3.C FE	670,000	670,000	659,697	670,000					9.568	9.698	JAJO	13,293	69,623	08/29/2024	10/19/2037	263,779	
33883X-AC-4	FLAT 2024-2A		1.C FE	2,881,161	2,880,666	2,885,549	2,880,930		(231)			5.268	5.337	JAJO	33,336	182,233	03/13/2025	10/17/2037	1,161,670	
33883X-AG-5	FLAT 2024-2A		2.C FE	604,800	604,800	606,385	604,800					6.518	6.603	JAJO	8,595	46,387	08/07/2024	10/17/2037	59,994	
33883Y-AA-6	FLAT 2024-2A		3.C FE	1,205,000	1,205,000	1,206,017	1,205,000					8.918	9.032	JAJO	23,230	123,510	08/07/2024	10/17/2037	231,678	
33888A-AE-5	FLATIRON CLO LTD FLAT_24-4A		1.C FE	11,344,000	11,344,000	11,377,953	11,344,000					5.322	5.400	JAJO	136,523	574,504	11/01/2024	01/15/2038	2,407,987	
33888A-AG-0	FLATIRON CLO LTD FLAT_24-4A		1.F FE	1,536,000	1,536,000	1,539,235	1,536,000					5.522	5.602	JAJO	19,151	80,400	11/01/2024	01/15/2038	258,673	
33888A-AJ-4	FLATIRON CLO LTD FLAT_24-4A		2.C FE	432,000	432,000	434,358	432,000					6.472	6.568	JAJO	6,275	26,101	11/01/2024	01/15/2038	87,950	
36221#-AA-1	GPP PRIVATE DEBT V RS LP		2.C PL	7,172,961	7,172,961	7,228,193	7,172,961					4.000	4.081	JAJO	61,314	314,205	12/24/2025	09/30/2029	7,244,691	
55280H-BG-1	MCF CLO LLC MCFCL_14-1A		1.A FE	350,000	350,000	350,509	350,000					4.721	4.791	JAJO	4,486		09/16/2025	10/16/2037	25,317	
55280H-BJ-5	MCFCL 2014-1A		1.A FE	20,000,000	20,000,000	20,005,260	20,000,000					5.171	5.246	JAJO	279,362		09/16/2025	10/16/2037	703,491	
55280H-BL-0	MCFCL 2014-1A		1.C FE	10,000,000	10,000,000	10,009,230	10,000,000					5.521	5.604	JAJO	148,625		09/16/2025	10/16/2037	5,875,172	
55280H-BN-6	MCFCL 2014-1A		1.F FE	6,000,000	6,000,000	6,000,756	6,000,000					5.921	6.010	JAJO	95,308		09/16/2025	10/16/2037	725,944	
55280H-BQ-9	MCF CLO LLC MCFCL_14-1A		2.B FE	1,500,000	1,500,000	1,496,984	1,500,000					7.021	7.125	JAJO	28,044		09/16/2025	10/16/2037	983,897	
55280H-BS-5	MCF CLO LLC MCFCL_14-1A		2.C FE	500,000	500,000	499,023	500,000					8.671	8.798	JAJO	11,456		09/16/2025	10/16/2037	309,316	
55280H-BU-0	MCF CLO LLC MCFCL_14-1A		3.C FE	1,000,000	1,000,000	996,330	1,000,000					10.421	10.572	JAJO	27,385		09/16/2025	10/16/2037	400,129	
55280Q-BC-0	MCF CLO LLC MCFCL_17-1A		1.A FE	3,220,041	3,220,041	3,227,763	3,220,041					5.288	5.365	JAJO	35,941	201,703	09/19/2024	10/20/2037	128,731	
55280Q-BE-6	MCF CLO LLC MCFCL_17-1A		1.C FE	3,308,666	3,308,666	3,310,879	3,308,666					5.668	5.749	JAJO	39,480	220,351	09/19/2024	10/20/2037	742,219	
55280Q-BG-1	MCF CLO LLC MCFCL_17-1A		1.F FE	3,217,500	3,205,000	3,212,279	3,217,055		(445)			6.218	6.247	JAJO	41,818	190,606	03/06/2025	10/20/2037	1,400,225	
55280Q-BJ-5	MCF CLO LLC MCFCL_17-1A		2.C FE	250,000	250,000	247,478	250,000					7.818	7.929	JAJO	4,073	22,249	09/19/2024	10/20/2037	114,232	
55280Q-BL-0	MCF CLO LLC MCFCL_17-1A		3.C FE	250,000	250,000	250,271	250,000					11.168	11.325	JAJO	5,771	30,972	09/19/2024	10/20/2037	149,740	
55281G-AQ-1	MCFCL_18-1A-AR		1.A FE	4,313,083	4,313,083	4,326,781	4,313,083					5.618	5.690	JAJO	51,028	278,515	04/12/2024	04/18/2036	91,966	
55281G-AS-7	MCFCL_18-1A-BR		1.C FE	1,772,500	1,772,500	1,775,809	1,772,500					6.068	6.146	JAJO	22,588	122,589	04/12/2024	04/18/2036	336,930	
55281G-AU-2	MCFCL_18-1A-CR		1.F FE	837,800	837,800	841,521	837,800					6.768	6.861	JAJO	11,866	63,922	04/12/2024	04/18/2036	563,905	
55281G-AW-8	MCFCL_18-1A-DR		2.C FE	989,000	989,000	996,235	989,000					8.818	8.936	JAJO	18,118	96,127	04/12/2024	04/18/2036	528,845	
55281Q-AG-1	MCFCL_18-1A-ER		3.C FE	267,200	267,200	267,438	267,200					11.668	11.821	JAJO	6,439	33,734	04/12/2024	04/18/2036	232,836	
55281X-AZ-4	MCF CLO LLC MCFCL_19-1A		1.A FE	6,092,000	6,092,000	6,108,260	6,092,000					5.668	5.736	JAJO	75,643	394,617	03/11/2024	04/17/2036	151,205	
55281X-BB-6	MCF CLO LLC MCFCL_19-1A		1.C FE	1,299,000	1,299,000	1,302,133	1,299,000					6.368	6.453	JAJO	18,049	93,364	03/11/2024	04/17/2036	314,196	
55281X-BD-2	MCF CLO LLC MCFCL_19-1A		1.F FE	583,000	583,000	583,836	583,000					6.918	7.009	JAJO	8,777	45,153	03/11/2024	04/17/2036	557,343	
55281X-BF-7	MCF CLO LLC MCFCL_19-1A		2.C FE	330,000	330,000	329,972	330,000					8.918	9.033	JAJO	6,362	32,250	03/11/2024	04/17/2036	112,834	
55282E-AE-2	MCF CLO LLC MCFCL_19-1A		3.C FE	403,920	408,000	408,126	407,206		1,867			11.728	11.915	JAJO	10,286	51,497	03/11/2024	04/17/2036	176,183	
55293L-AS-2	MCFCL 2023-1A		1.A FE	4,017,666	4,017,666	4,022,965	4,017,666					5.122	5.196	JAJO	46,611	117,167	03/18/2025	04/15/2037	331,822	
55293L-AU-7	MCFCL 2023-1A		1.A FE	648,000	648,000	645,243	648,000					5.222	5.297	JAJO	7,658	19,227	03/18/2025	04/15/2037	197,380	
55293L-AW-3	MCFCL 2023-1A		1.C FE	2,363,333	2,363,333	2,360,317	2,363,333					5.422	5.500	JAJO	28,954	72,526	03/18/2025	04/15/2037	1,025,823	
55293L-AY-9	MCFCL 2023-1A		1.F FE	1,654,333	1,654,333	1,651,531	1,654,333					5.772	5.855	JAJO	21,523	53,712	03/18/2025	04/15/2037	137,939	
55293L-BA-0	MCFCL 2023-1A		2.B FE	291,600	291,600	290,133	291,600					7.222	7.327	JAJO	4,710	11,617	03/18/2025	04/15/2037	45,569	
55293M-AE-1	MCFCL 2023-1A		3.C FE	250,000	250,000	237,565	250,000					10.122	10.271	JAJO	5,609	13,645	03/18/2025	04/15/2037	21,923	
579922-AA-3	MCF CLO 11 LLC- B		1.F FE	10,500,000	10,500,000	10,500,000	10,500,000					7.596	7.506	MJSD	206,031	734,062	11/07/2024	11/07/2034	10,699,385	
579922-AB-1	MCF CLO 11 LLC - C		2.C FE	19,500,000	19,500,000	19,500,000	19,500,000					9.446	9.333	MJSD	475,823	1,690,939	11/07/2024	11/07/2034	19,960,473	
58039A-AA-8	MCF CLO LLC MCFCL_17-3A		1.A FE	72,600	72,600	72,600	72,600					4.868	4.936	JAJO	749	829	07/18/2025	07/20/2037	5,252	
58039A-AC-4	MCF CLO LLC MCFCL_17-3A		1.A FE	4,356,000	4,356,000	4,367,238	4,356,000					5.198	5.274	JAJO	47,826	52,727	07/18/2025	07/20/2037	450,529	
58039A-AE-0	MCF CLO LLC MCFCL_17-3A		1.C FE	4,356,000	4,356,000	4,345,167	4,356,000					5.568	5.648	JAJO	51,094	56,085	07/18/2025	07/20/2037	1,882,012	
58039A-AG-5	MCF CLO LLC MCFCL_17-3A		1.E FE	2,614,000	2,614,000	2,615,239	2,614,000					6.068	6.155	JAJO	33,311	36,379	07/18/2025	07/20/2037	2,384,163	
58039A-AL-4	MCF CLO LLC MCFCL_17-3A		2.B FE	327,000	327,000	326,986	327,000					7.118	7.221	JAJO	4,863	5,266	07/18/2025	07/20/2037	81,110	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
58039A-AQ-3	MCF CLO LLC MCFCL_17-3A		3.C FE	250,000	250,000	249,978	250,000					10.668	10.817	JAJO	5,518	5,875	07/18/2025	07/20/2037	256,803	
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)				224,291,297	224,282,382	224,536,868	224,293,907		1,191			XXX	XXX	XXX	2,999,682	9,057,351	XXX	XXX	82,650,020	XXX
001958-AE-3	APA FINANCE LLC		1.G FE	22,069,667	22,069,667	17,959,953	22,069,667					3.160	3.185	MJSD	180,162	707,087	10/28/2021	02/29/2056	6,906	
001958-AF-0	APA FINANCE LLC		2.B FE	15,449,106	15,449,106	8,251,367	15,449,106					4.010	4.052	MJSD	160,040	628,113	10/28/2021	02/29/2056	14,172	
00834B-AA-5	AFFRM 2024-A		1.A FE	18,997,608	19,000,000	19,029,325	19,000,000		790			5.610	5.609	MON	47,373	1,065,900	02/07/2024	02/15/2029	56,000	
02158A-AA-1	ALT LOAN ISSUER 2024 A-1 LLC		1.D PL	36,703,427	36,703,427	37,017,436	36,703,427					5.599	5.599	MON	91,334	2,283,361	11/04/2024	11/15/2035	181,981	
02158A-AB-9	ALTERNATIVE LOAN ISSUER LLC A		1.G PL	8,690,355	8,690,355	8,737,300	8,690,355					6.329	6.329	MON	24,445	611,125	11/04/2024	11/15/2035	18,937	
02158A-AC-7	ALTERNATIVE LOAN ISSUER LLC ALTLLC_24-A1		2.C PL	6,167,639	6,167,639	6,211,372	6,167,639					6.816	6.816	MON	18,684	467,096	11/04/2024	11/15/2035	225,127	
038370-AA-0	AQUA FINANCE TRUST AQFIT_19-A		1.A FE	435,560	435,627	425,979	436,747					3.140	3.143	MON	608	13,679	09/16/2019	07/16/2040	1,497	
03837D-AA-2	AQUA FINANCE TRUST AQFIT_24-A		1.A FE	40,354,227	40,357,573	40,760,240	40,391,312					4.810	4.771	MON	75,491	1,941,199	09/30/2024	04/18/2050	11,025,399	
03837D-AB-0	AQFIT_24-A-B		1.C FE	17,394,493	17,400,000	17,558,036	17,396,711		1,693			5.060	5.068	MON	34,239	880,440	09/30/2024	04/18/2050	4,948,771	
038394-AA-0	AQUA FINANCE TRUST AQFIT_25-A		1.A FE	28,894,925	28,958,294	29,499,299	28,895,113		16,843			5.250	5.333	MON	59,123	958,640	04/24/2025	12/19/2050	3,535,157	
038394-AB-8	AQUA FINANCE TRUST AQFIT_25-A		1.D FE	7,748,803	7,750,190	7,874,756	7,750,246		248			5.560	5.557	MON	16,758	271,713	04/24/2025	12/19/2050	946,368	
038413-AA-8	AQUA FINANCE TRUST AQFIT_20-A		1.A FE	696,111	696,240	660,681	698,359					1.900	1.905	MON	514	13,229	08/19/2020	07/17/2046	446	
038413-AB-6	AQUA FINANCE TRUST AQFIT_20-A		1.B FE	616,908	617,099	592,667	617,356					2.790	2.767	MON	670	17,217	08/19/2020	07/17/2046	308	
03842V-AB-3	AQUA FINANCE TRUST AQFIT_2021-A		1.G FE	6,320,000	7,900,000	7,376,027	7,267,729		308,946			2.400	11.738	MON	7,373	189,600	09/19/2023	07/17/2046	5,284,207	
04362V-AA-3	ASCNT_24-A-A		1.C FE	10,715,333	10,768,122	11,066,637	10,721,052		4,183			6.140	6.288	MON	11,019	661,163	04/29/2024	10/25/2050	1,178,098	
04362V-AB-1	ASCNT_24-A-B		1.F FE	3,909,843	3,910,000	4,020,079	3,910,000		73			6.900	6.900	MON	4,497	269,790	04/29/2024	10/25/2050	315,708	
05377R-GE-8	AVIS BUDGET RENTAL CAR FUNDING AESOP_23-		1.F FE	897,829	898,000	926,975	897,983		45			6.080	6.081	MON	1,668	54,598	01/09/2023	04/20/2029	150,425	
05377R-GZ-1	AVIS BUDGET RENTAL CAR FUNDING AESOP_23-		1.F FE	1,123,559	1,124,000	1,168,162	1,123,867		103			6.320	6.325	MON	2,171	71,037	03/30/2023	06/20/2029	188,320	
05377R-HL-1	AESOP 2023-7A		1.A FE	5,566,368	5,568,000	5,702,061	5,567,582		506			5.900	5.905	MON	10,038	328,512	09/12/2023	08/21/2028	932,563	
05377R-HN-7	AVIS BUDGET RENTAL CAR FUNDING AESOP_23-		1.F FE	3,613,023	3,615,000	3,819,920	3,614,066		454			6.660	6.670	MON	7,357	240,759	09/15/2023	02/20/2030	605,844	
05377R-HZ-0	AVIS BUDGET RENTAL CAR FUNDING AESOP_24-		1.F FE	4,609,529	4,610,000	4,776,697	4,609,940		186			5.850	5.850	MON	8,240	269,685	01/08/2024	06/20/2030	772,079	
05603K-AE-5	BAYVIEW BVABS_23-CAR1		1.A FE	272,252	273,660	275,638	273,044		409			5.542	5.981	MON	253	15,166	04/13/2023	10/27/2031	105,057	
05603L-AE-3	BAYVIEW BVABS_23-CAR2		1.A FE	540,392	543,186	546,894	542,204		783			5.542	5.826	MON	502	30,103	04/13/2023	10/27/2031	208,022	
05608T-AB-7	BXG RECEIVABLES NOTE TRUST BXGNT_20-A		1.G FE	829,763	829,890	807,816	832,397					2.490	2.493	MON	172	20,664	10/01/2020	02/28/2036	1,184	
072927-AA-4	BAYVIEW OPPORTUNITY MASTER FUND VII BPAC		1.A FE	14,803,025	14,935,651	15,276,230	14,935,651		(20,056)			6.930	13.260	AO	181,132	1,067,903	11/07/2023	10/28/2060	15,453,171	
12434K-AA-4	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A		1.A FE	1,323,616	1,323,905	1,316,154	1,330,321					4.120	3.836	MON	455	54,545	04/22/2022	09/28/2037	490,176	
12434K-AB-2	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A		1.G FE	1,031,192	1,031,444	1,027,519	1,037,191					4.610	4.431	MON	396	47,550	04/22/2022	09/28/2037	2,031	
14462*-AA-0	CARLYLE INFRASTRUCTURE CREDIT FUND II		2.B PL	22,475,331	22,475,331	23,043,957	22,475,331					7.400	7.400	MJSD	420,414	1,628,254	12/11/2025	12/22/2035	22,891,125	
14462*-AB-8	CARLYLE INFRASTRUCTURE CREDIT FUND II		3.C PL	9,364,723	9,364,723	9,722,455	9,364,723					8.500	8.500	MJSD	201,211	938,770	12/11/2025	12/22/2035	9,563,723	
193938-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_23-A		1.A FE	1,807,465	1,807,821	1,830,668	1,810,352					5.330	5.285	MON	1,606	96,357	05/09/2023	05/25/2055	678	
193938-AC-1	COLLEGE AVE STUDENT LOANS LLC CASL_23-A		1.C FE	1,164,481	1,164,714	1,188,067	1,165,580		34			5.820	5.795	MON	1,130	67,786	05/09/2023	05/25/2055	12,442	
194204-AD-5	CASL 2017-A		3.B FE	1,696,380	1,828,981	1,748,069	1,696,380		30,874			5.000	7.036	MON	1,524	91,449	02/10/2023	11/26/2046	487,378	
19423D-AB-6	COLLEGE AVE STUDENT LOANS CASL_18-A		1.D FE	694,812	695,123	687,064	696,621					4.130	4.140	MON	478	28,709	06/12/2018	12/26/2047	3,617	
19423U-AA-0	CASL 2024-B		1.A FE	13,008,719	13,012,690	13,386,575	13,018,595		129			5.690	5.675	MON	12,340	740,422	05/22/2024	08/25/2054	606,504	
19423U-AC-6	CASL 2024-B		1.C FE	12,884,987	12,750,000	13,110,089	12,879,468		(6,090)			6.080	5.720	MON	12,920	519,333	10/30/2025	08/25/2054	90,221	
19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC CASL_21-A		1.A FE	1,206,893	1,206,093	1,108,487	1,207,680		(200)			1.600	1.579	MON	322	19,297	02/11/2021	07/25/2051	5,985	
19424R-AA-6	CASL 2024-A		1.A FE	49,485,465	49,491,062	50,667,242	49,525,598					5.510	5.487	MON	45,449	2,726,958	03/26/2024	06/25/2054	2,021,808	
19424R-AC-2	CASL 2024-A		1.C FE	19,159,893	19,163,250	19,692,662	19,161,964		848			6.000	6.002	MON	19,163	1,149,795	03/26/2024	06/25/2054	61,912	
19424R-AD-0	COLLEGE AVE STUDENT LOANS LLC CASL_24-A		1.F FE	4,613,446	4,410,000	4,614,213	4,609,971		(3,474)			6.610	5.484	MON	4,858	48,583	11/03/2025	06/25/2054	748,623	
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_21-C		1.A FE	3,960,887	3,963,197	3,627,871	3,964,414					2.320	2.311	MON	1,532	91,946	11/16/2021	07/26/2055	14,609	
19425A-AB-0	COLLEGE AVE STUDENT LOANS LLC CASL_21-B		1.A FE	1,347,412	1,347,451	1,220,908	1,348,576					1.760	1.760	MON	395	23,715	06/23/2021	06/25/2052	368	
19425D-AA-6	CASL 2024-1		1.A PL	71,961,865	71,605,755	73,309,972	71,951,673		(53,729)			6.240	6.193	MON	74,470	4,468,199	04/29/2024	04/27/2054	71,978,105	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
19425D-AB-4	CASL 2024-1		1.A PL	29,334,093	29,188,152	29,261,123	29,291,223		(31,489)			5.397	5.364	MON	27,117	1,788,236	04/29/2024	04/27/2054	29,323,736	
19425M-AA-6	COLLEGE AVE STUDENT LOANS LLC CASL_23-B		1.A FE	9,818,835	9,816,344	10,272,771	9,835,095		(731)			6.500	6.439	MON	10,634	638,062	10/20/2023	06/25/2054	599,922	
19425M-AC-2	CASL_23-B-B		1.C FE	9,992,639	10,046,060	10,517,212	10,008,721		4,113			7.330	7.446	MON	12,273	736,376	10/20/2023	06/25/2054	844,731	
19425M-AD-0	CASL_23-B-C		1.F FE	12,657,848	12,047,922	12,640,966	12,620,821		(85,548)			7.580	6.048	MON	15,221	913,233	09/12/2024	06/25/2054	871,091	
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST CB		1.A FE	605,744	605,449	591,764	608,058		(85)			3.320	3.311	MON	335	20,101	07/28/2016	05/25/2040	38,854	
20267T-AB-8	COMMONBOND STUDENT LOAN TRUST CB		1.A FE	403,130	403,130	405,216	403,130					5.987	6.043	MON	406	27,166	04/15/2016	05/25/2040	29,765	
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST CB		1.A FE	139,425	139,461	137,285	140,446					2.730	2.734	MON	63	3,807	10/13/2016	10/25/2040	19,171	
20267U-AB-5	COMMONBOND STUDENT LOAN TRUST CB		1.A FE	160,278	160,278	159,870	160,278					5.237	5.287	MON	141	9,639	10/13/2016	10/25/2040	15,588	
20267V-AA-5	COMMONBOND STUDENT LOAN TRUST CB		1.A FE	435,156	435,236	418,750	436,162					2.550	2.553	MON	185	11,093	06/02/2017	05/28/2041	6,400	
20267W-AA-3	CBSLT_20-AGS-A		1.A FE	487,234	487,353	439,068	487,763					1.980	1.984	MON	161	9,650	06/02/2020	08/25/2050	4,349	
20268K-AA-8	CBSLT_17-BGS-A1		1.A FE	1,517,833	1,518,151	1,436,844	1,520,198					2.680	2.682	MON	678	40,686	10/19/2017	09/25/2042	35,004	
20268M-AA-4	COMMONBOND STUDEN LOAN TRUST CBSLT_18-BG		1.A FE	1,408,685	1,408,464	1,359,797	1,411,494		(63)			3.560	3.556	MON	836	50,141	05/05/2020	09/25/2045	23,401	
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A		1.A FE	2,118,549	2,119,045	1,812,797	2,119,888					1.200	1.204	MON	424	25,429	03/10/2021	03/25/2052	10,876	
20268W-AB-0	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A		1.D FE	83,578	83,581	64,577	83,635					1.400	1.401	MON	20	1,170	03/10/2021	03/25/2052	2,599	
20269D-AA-3	CBSLT_18-AGS-A1		1.A FE	2,945,135	2,944,213	2,805,579	2,948,441		(361)			3.210	3.201	MON	1,575	94,509	04/04/2019	02/25/2044	55,722	
22671M-AA-1	CRISPI VEHICULUM SPV 2024 FUNDED		1.E Z	115,095,230	113,031,496	116,535,575	114,990,837		(97,315)			5.760	5.269	MON	108,510	4,160,010	12/22/2025	08/25/2045	4,024,937	
22671M-AB-9	CRISPI VEHICULUM SPV 2024 FUNDED		2.A Z	5,353,994	5,255,874	5,489,246	5,353,276		(641)			6.670	6.168	MON	5,843	161,020	12/22/2025	08/25/2045	1,220,917	
22671M-AC-7	CRISPI VEHICULUM SPV 2024 FUNDED		3.A PL	4,762,320	4,712,163	4,895,937	4,763,771		1,367			8.530	8.213	MON	6,699	222,248	12/22/2025	08/25/2045	1,096,303	
257628-AA-1	AVEN_TL-A_12/2060	0	1.A PL	10,821,576	10,821,576	10,821,576	10,821,576					5.425	5.502	MON	16,476		12/19/2025	12/21/2060	10,871,004	
257628-AB-9	AVEN_TL-B_12/2060	0	1.D PL	1,727,818	1,727,818	1,727,818	1,727,818					5.525	5.604	MON	2,679		12/19/2025	12/21/2060	1,735,854	
257628-AC-7	AVEN_TL-C_12/2060	0	1.G PL	1,054,848	1,054,848	1,054,848	1,054,848					5.625	5.705	MON	1,665		12/19/2025	12/21/2060	1,059,842	
257628-AD-5	AVEN_TL-D_12/2060	0	2.C PL	1,491,394	1,491,394	1,491,394	1,491,394					5.975	6.060	MON	2,499		12/19/2025	12/21/2060	1,498,889	
257628-AE-3	AVEN_TL-E_12/2060	0	3.B PL	1,164,000	1,164,000	1,164,000	1,164,000					6.475	6.567	MON	2,112		12/19/2025	12/21/2060	1,170,335	
26857E-AA-6	ELFI GRADUATE LOAN PROGRAM ELFI_19-A		1.A FE	3,421,775	3,422,478	3,238,290	3,426,670					2.540	2.545	MON	1,449	86,931	10/16/2019	03/25/2044	40,615	
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LOAN TRUST E		1.A FE	8,155,851	8,362,782	8,376,514	8,169,416		39,889			5.250	6.519	MON	7,317	439,046	09/19/2022	11/26/2040	45,631	
28166G-AA-3	EDVESTINU PRIVATE EDUCATION LOAN TRUST E		1.A FE	760,599	760,732	752,682	764,458					3.580	3.583	MON	454	27,234	04/03/2019	11/25/2038	24,715	
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LOAN TRUST E		1.A FE	1,759,943	1,761,884	1,654,231	1,761,653		86			1.800	1.805	MON	529	31,714	03/01/2021	11/27/2045	9,953	
28622B-A#-1	ELEVATE FUNDING 1 LLC 2023 ELEF_23		1.G PL	6,204,827	6,204,827	6,338,464	6,204,826					7.350	7.350	MON	20,269	451,317	05/01/2025	11/30/2045	2,832	
28622B-A*-5	ELEVATE FUNDING 1 LLC 2023 ELEF_23		1.A PL	24,358,409	24,358,410	24,665,150	24,358,409					5.150	5.150	MON	55,754	1,233,320	05/01/2025	11/30/2045	172,489	
28622B-A@-3	ELEVATE FUNDING 1 LLC 2023 ELEF_23		1.D PL	9,060,414	9,060,414	8,961,945	9,060,413					6.050	6.050	MON	24,362	542,463	05/01/2025	11/30/2045	63,880	
28622B-B*-4	ELEVATE FUNDING 1 LLC 2023 ELEF_23		2.B PL	4,404,896	4,404,896	4,419,266	4,404,895					8.400	8.400	MON	16,445	366,161	05/01/2025	11/30/2045	114,449	
28622B-B@-2	ELEVATE FUNDING 1 LLC 2023 ELEF_23		3.C PL	8,353,198	8,353,198	8,255,848	8,353,197					9.650	9.650	MON	35,826	797,697	05/01/2025	11/30/2045	45,207	
28627L-AA-5	ELFI 2024-A		1.A FE	23,774,571	23,782,141	24,267,487	23,807,649					5.560	5.528	MON	22,038	1,322,287	06/18/2024	08/25/2049	2,355,728	
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ELFI_2022-A		1.A FE	11,636,861	11,637,266	11,504,617	11,654,998					4.510	4.454	MON	8,747	524,841	06/09/2022	08/26/2047	29,181	
29281L-AA-0	ENFIN 2024-1A		1.G FE	7,655,038	7,709,188	7,685,226	7,655,038		3,165			6.650	6.785	MON	15,665	512,661	04/10/2024	02/20/2055	614,990	
30258H-B#-4	FNBM LLC FNBM_23-A		1.F PL	121,000,000	121,000,000	122,075,751	121,000,000					6.383	6.286	MON	665,073	7,830,700	07/06/2023	07/06/2028	121,643,619	
30284@-AU-6	FNBM LLC FNBM_24-A		1.F PL	50,800,000	50,800,000	52,283,868	50,800,000					6.301	6.394	MON	62,240	3,245,365	03/12/2024	03/12/2029	49,056,241	
34533B-AA-8	FORDR 2024-1		1.A FE	20,243,546	20,250,000	20,775,040	20,250,000					4.870	4.868	MON	43,830	986,175	02/06/2024	08/15/2036	20,332,181	
34964M-AA-2	FORTI_21-1-A		1.A FE	4,257,559	4,257,800	3,378,832	4,257,800		(446)			1.970	1.975	MS	23,533	85,707	03/10/2021	03/20/2057	75,745	
34964Y-AA-6	FORTI_2023-1A-A		1.A FE	15,878,398	16,863,460	16,824,109	15,889,545		114,334			6.230	6.886	SEP	294,750	1,102,824	02/05/2024	09/20/2059	856,668	
34966J-AA-7	FORTI 2024-1A		1.A FE	22,508,566	22,510,142	23,389,120	22,526,957		(628)			7.040	7.047	SEP	444,600	1,679,378	10/31/2024	09/20/2060	24,094,856	
349941-AA-2	FFIN 2024-1A		1.A FE	6,135,505	6,136,193	6,277,025	6,143,272					5.500	5.441	MON	15,000	337,491	03/25/2024	12/15/2049	1,703,899	
349941-AB-0	FFIN 2024-1A		1.D FE	4,964,514	4,964,515	5,098,147	4,967,591					5.950	5.917	MON	13,128	295,389	03/25/2024	12/15/2049	1,567,116	
35040W-AA-5	FOUNDATION FINANCE TRUST FFIN_25-1		1.A FE	8,010,799	8,011,327	8,110,023	8,016,276		19			4.950	4.923	MON	17,625	298,522	03/07/2025	04/15/2050	905,025	
35042A-AA-1	FFIN 2023-1A		1.A FE	3,431,970	3,454,617	3,542,245	3,431,970		3,229			5.670	6.102	MON	8,706	195,877	05/01/2023	12/15/2043	1,520,414	
35042R-AA-4	FFIN 23-2A		1.A FE	10,444,282	10,445,614	10,902,795	10,467,614					6.530	6.403	MON	30,316	682,099	09/20/2023	06/15/2049	4,048,858	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
35042R-AB-2	FFIN 2023-2A		1.D FE	5,429,491	5,430,987	5,670,416	5,432,783		126			6.970	6.947	MON	16,824	378,540	09/20/2023	06/15/2049	2,105,890	
38013J-AD-5	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		1.A FE	10,366,226	10,370,682	10,396,633	10,399,755		22			4.660	4.045	MON	20,136	483,274	02/08/2023	02/16/2028	76,211	
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G		1.A FE	4,493,795	4,543,470	4,539,822	4,493,973		14,953			4.500	5.592	MON	3,408	204,456	07/15/2022	06/25/2052	2,181,863	
38150Y-AB-9	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G		1.B FE	4,493,134	4,591,439	4,615,973	4,493,134		32,681			5.300	7.484	MON	4,056	243,346	07/15/2022	06/25/2052	2,206,363	
38151J-AB-1	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G		1.B FE	4,069,350	4,109,796	4,248,035	4,081,502		4,471			7.700	8.266	MON	5,274	316,454	11/01/2022	10/25/2052	1,670,040	
381935-AA-3	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS		1.G FE	7,400,613	7,400,801	7,498,837	7,409,607					5.350	5.308	MON	12,098	394,970	10/18/2024	10/22/2046	1,069,185	
381935-AB-1	GDLP 2024-1A		2.B FE	7,521,319	7,439,945	7,589,196	7,519,389		(16,169)			6.380	6.181	MON	14,504	435,113	01/27/2025	10/22/2046	15,423	
38217K-AA-2	GOODGREEN		1.A FE	3,234,617	3,236,229	2,979,198	3,237,317					3.230	3.232	AO	22,067	105,602	10/28/2016	10/15/2052	3,288,494	
38217V-AA-8	GOODG_17-1A		1.A FE	3,661,787	3,663,492	3,395,542	3,665,281					3.740	3.742	AO	28,925	139,003	04/21/2017	10/15/2052	3,615,374	
38218D-AA-7	GOODG_19-1		1.C FE	3,523,339	3,522,631	3,251,952	3,526,192		(301)			3.860	3.856	AO	28,706	137,982	10/28/2020	10/15/2054	3,590,618	
38218E-AA-5	GOODGREEN TRUST GOODG_19-2A		1.A FE	8,240,922	8,229,665	7,116,915	8,243,418		(1,755)			2.760	2.747	AO	47,952	230,880	10/23/2020	04/15/2055	8,343,234	
38218G-AA-0	GOODGREEN TRUST GOODG_18-1		1.A FE	5,350,570	5,509,568	5,119,246	5,353,478		19,802			3.930	4.258	AO	45,711	219,831	03/16/2023	10/15/2053	5,617,831	
38218J-AA-4	GOODGREEN TRUST GOODG_22-1		1.A FE	5,642,465	5,644,360	4,897,595	5,647,601					3.840	3.834	AO	45,757	220,791	03/11/2022	10/16/2056	5,752,732	
38218Q-AA-8	GOODGREEN TRUST GOODG_17-2A		1.A FE	2,561,355	2,561,626	2,340,289	2,561,626		(425)			3.260	3.251	AO	17,630	84,794	11/08/2017	10/15/2053	2,538,296	
382371-AA-0	GOOD_21-3CS		1.D FE	3,462,357	3,463,970	2,819,894	3,463,725		11			2.100	2.101	MON	2,223	72,743	06/09/2021	05/20/2048	567,352	
382371-AB-8	GOOD_21-3CS		1.G FE	789,688	789,900	503,376	790,114					2.410	2.404	MON	582	19,037	06/09/2021	05/20/2048	113,232	
38237E-AA-2	GDLP_25-1		1.G FE	19,618,227	19,620,535	19,903,461	19,639,391					5.380	5.345	MON	32,254	938,298	01/24/2025	02/22/2049	2,606,624	
38237E-AB-0	GDLP_25-1		2.B FE	2,356,730	2,357,387	2,391,992	2,358,708		55			6.270	6.248	MON	4,516	131,385	01/24/2025	02/22/2049	313,414	
38237F-AA-9	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS		1.G FE	22,161,787	22,163,895	22,218,744	22,164,129		7			5.000	4.996	MON	33,862	73,880	11/20/2025	10/20/2049	2,165,974	
38237F-AB-7	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS		2.B FE	14,915,143	14,917,000	14,932,223	14,915,187		44			5.520	5.524	MON	25,160	54,895	11/20/2025	10/20/2049	1,648,114	
38237G-AA-7	GOOD_21-4GS-A		1.F FE	6,352,635	6,353,710	5,224,720	6,355,807					1.930	1.923	MON	3,747	122,627	08/11/2021	07/20/2048	1,059,904	
38237G-AB-5	GOOD_21-4GS-B		2.B FE	2,213,182	2,213,371	1,304,138	2,213,830					2.360	2.355	MON	1,596	52,236	08/11/2021	07/20/2048	419,272	
38237H-AA-5	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS		1.F FE	5,223,300	5,224,072	4,350,595	5,226,059					2.310	2.302	MON	3,687	120,676	10/21/2021	10/20/2048	940,274	
38237H-AB-3	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS		2.B FE	1,649,275	1,650,135	1,161,129	1,649,659		4			2.560	2.566	MON	1,291	42,243	10/21/2021	10/20/2048	296,834	
38237J-AA-1	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO		1.F FE	5,609,202	5,610,541	4,942,953	5,612,596					2.700	2.692	MON	4,629	151,485	01/24/2022	01/20/2049	807,059	
38237J-AB-9	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO		2.B FE	3,155,423	3,156,962	1,993,025	3,156,143		14			2.940	2.946	MON	2,836	92,815	01/24/2022	01/20/2049	454,924	
38237K-AA-8	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO		2.C FE	9,026,864	9,169,039	8,171,195	9,026,864					4.000	4.283	MON	11,207	366,762	04/13/2022	04/20/2049	1,680,392	
39571M-AC-2	GREENSKY HOME IMPROVEMENT ISSUER TRUST G		1.A FE	4,484,941	4,485,000	4,603,587	4,485,000		1			5.550	5.550	MON	4,149	248,918	07/30/2024	06/25/2059	17,056	
39571M-AF-5	GREENSKY HOME IMPROVEMENT ISSUER TRUST G		1.C FE	2,719,926	2,720,113	2,781,208	2,722,172		47			5.870	5.847	MON	2,661	159,671	07/30/2024	06/25/2059	4,751	
39571N-AE-6	GSKY 2025-1A		1.D FE	6,415,636	6,417,000	6,509,930	6,416,051		414			5.390	5.397	MON	5,765	259,407	03/19/2025	03/25/2060	1,043,611	
39571X-AC-8	GREENSKY HOME IMPROVEMENT ISSUER TRUST G		1.A FE	10,571,469	10,575,000	10,780,393	10,572,180		565			5.150	5.156	MON	9,077	544,613	10/09/2024	10/27/2059	44,783	
39571X-AD-6	GREENSKY HOME IMPROVEMENT ISSUER TRUST G		1.A FE	6,387,092	6,387,620	6,492,725	6,412,460					5.150	5.046	MON	5,483	328,962	10/09/2024	10/27/2059	21,084	
39571X-AE-4	GREENSKY HOME IMPROVEMENT ISSUER TRUST G		1.C FE	4,224,063	4,224,323	4,279,489	4,224,696		92			5.260	5.255	MON	3,703	222,199	10/09/2024	10/27/2059	70,707	
404688-AA-7	ECON 101_17-1		1.F PL	13,170,757	13,170,757	11,821,875	13,170,757					3.570	3.570	MON	26,122	470,196	09/29/2017	05/11/2043	319,414	
40472Q-AB-3	HINTT_24-A-B		1.F FE	3,329,387	3,329,509	3,399,573	3,337,839					5.840	5.730	MON	8,642	194,443	03/19/2024	03/16/2043	529,449	
40486J-AB-3	HIN TIMESHARE TRUST HINTT_22-A		1.F FE	3,391,261	3,391,323	3,398,632	3,405,610					4.650	4.651	MON	7,009	157,697	05/25/2022	05/15/2041	880,087	
42770L-AA-1	HERO_15-1A		1.A FE	1,264,901	1,265,474	1,219,193	1,267,248					3.840	3.845	MS	13,633	49,244	04/22/2015	09/21/2040	143,135	
42770Q-AA-0	HERO_14-2A		1.A FE	642,222	642,711	613,467	643,469		7			3.990	3.999	MS	7,195	25,644	08/17/2015	09/21/2040	69,742	
42770R-AA-8	HERO_14-1A-A		1.A FE	1,720,333	1,720,349	1,698,084	1,725,049					4.750	4.750	MS	22,926	81,717	03/06/2014	09/20/2038	321,009	
42770U-AA-1	HERO FUNDING TRUST HERO_15-2A		1.A FE	1,777,585	1,777,786	1,732,319	1,780,916					3.990	3.992	MS	19,901	71,956	07/27/2015	09/20/2040	207,229	
42770V-AA-9	HERO FUNDING TRUST HERO_16-1		1.A FE	1,776,277	1,776,437	1,728,647	1,779,519					4.050	4.051	MS	20,185	72,810	02/04/2016	09/20/2041	1,699,151	
42770W-AA-7	HERO FUNDING TRUST HERO_16-2A		1.A FE	1,729,853	1,730,419	1,663,443	1,732,127		(218)			3.750	3.751	MS	18,205	66,078	05/25/2016	09/20/2041	163,481	
42770X-AA-5	HERO FUNDING TRUST HERO_16-3A		1.A FE	940,188	940,264	881,970	941,563					3.080	3.081	MS	8,125	29,473	09/15/2016	09/20/2042	954,744	
42771A-AB-2	HERO FUNDING TRUST HERO_17-3A		1.A FE	188,045	180,796	169,938	188,045		(392)			3.950	3.459	MS	2,004	7,248	06/25/2020	09/21/2048	184,367	
42771T-AA-3	HERO FUNDING TRUST HERO_15-3A		1.A FE	1,980,602	1,980,737	1,945,851	1,984,544					4.280	4.281	MS	23,784	86,298	11/18/2015	09/20/2041	179,985	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
42771X-AA-4	HERO FUNDING TRUST HERO_17-1A		1.A FE	1,969,287	1,970,079	1,840,371	1,971,808					3.710	3.713	MS	20,506	74,345	04/21/2017	09/20/2047	1,943,837	
42806M-AE-9	HERTZ VEHICLE FINANCING LLC HERTZ_21-2		1.A FE	13,997,820	14,000,000	13,734,763	13,999,706		411			1.680	1.683	MON	3,920	235,200	06/24/2021	12/27/2027	2,102,940	
42806M-AF-6	HERTZ VEHICLE FINANCING LLC HERTZ_21-2		1.F FE	788,625	789,000	773,633	788,946		72			2.120	2.129	MON	279	16,727	06/24/2021	12/27/2027	114,702	
42806M-AG-4	HERTZ 2021-2A C		2.B FE	149,958	150,000	147,219	149,995		8			2.520	2.525	MON	63	3,780	06/24/2021	12/27/2027	25,053	
42806M-AN-9	HERTZ VEHICLE FINANCING III LLC HERTZ_22		1.A FE	12,782,774	12,800,000	12,502,691	12,795,712		3,336			2.330	2.357	MON	4,971	298,240	01/11/2022	06/26/2028	2,137,476	
42806M-AP-4	HERTZ VEHICLE FINANCING III LLC HERTZ_22		1.F FE	7,348,463	7,350,000	7,169,777	7,349,671		295			2.650	2.654	MON	3,246	194,775	01/11/2022	06/26/2028	1,227,705	
42806M-BS-7	HERTZ VEHICLE FINANCING III LLC HERTZ_23		1.A FE	19,087,876	19,092,000	19,154,047	19,091,841		1,224			5.490	5.229	MON	17,469	1,048,151	02/22/2023	06/25/2027	3,196,558	
42806M-BT-5	HERTZ VEHICLE FINANCING III LLC HERTZ_23		1.F FE	7,767,920	7,770,000	7,800,892	7,769,923		618			6.220	5.924	MON	8,055	485,218	02/22/2023	06/25/2027	1,301,712	
42806M-CE-7	HERTZ VEHICLE FINANCING III LLC HERTZ_23		1.A FE	12,742,431	12,744,000	13,345,180	12,743,474		424			6.150	6.151	MON	13,063	783,756	08/17/2023	03/25/2030	2,134,886	
42806M-CF-4	HERTZ VEHICLE FINANCING III LLC HERTZ_23		1.F FE	4,234,528	4,236,000	4,442,881	4,235,329		336			6.730	6.736	MON	4,751	285,083	08/16/2023	03/25/2030	709,959	
42806M-CL-1	HERTZ 2024-2A		1.A FE	15,924,686	15,929,000	16,412,861	15,926,114		1,003			5.480	5.485	MON	14,548	872,909	07/16/2024	01/27/2031	2,666,957	
42806M-CX-5	HERTZ 2025-2A		1.A FE	20,998,104	21,000,000	21,347,693	20,998,748		645			5.130	5.131	MON	17,955	846,878	03/05/2025	09/25/2031	3,514,963	
43283G-AA-0	HILTON GRAND VACATIONS TRUST HGVT_22-2A		1.A FE	1,342,636	1,342,881	1,339,057	1,350,278					4.300	4.004	MON	962	57,744	08/01/2022	01/26/2037	305,263	
43283G-AB-8	HILTON GRAND VACATIONS TRUST HGVT_22-2A		1.F FE	1,220,182	1,220,458	1,219,371	1,227,774					4.740	4.416	MON	964	57,850	08/01/2022	01/26/2037	277,535	
43283N-AB-3	HGVT 2024-3A		1.G FE	8,182,424	8,184,541	8,287,752	8,197,659		36			5.270	5.201	MON	7,189	431,325	10/29/2024	08/27/2040	856,035	
43283Y-AB-9	HGVT 2024-1B		1.F FE	1,633,716	1,634,019	1,671,383	1,639,734					5.990	5.837	MON	4,350	97,878	04/15/2024	09/15/2039	345,412	
43285H-AA-6	HILTON GRAND VACATIONS TRUST HGVT_20-AA		1.A FE	170,159	170,170	167,985	170,846					2.740	2.741	MON	78	4,663	06/02/2020	02/25/2039	3,140	
43285H-AB-4	HILTON GRAND VACATIONS TRUST HGVT_20-AA		1.F FE	92,818	92,820	92,624	93,403					4.220	4.220	MON	65	3,917	06/02/2020	02/25/2039	1,715	
43340J-AB-8	HINTT 2025-A		1.G FE	4,595,489	4,595,984	4,680,014	4,599,874		3			5.450	5.414	MON	11,133	181,599	03/19/2025	03/15/2044	847,216	
43367Q-AA-0	HLENDC_DDTL_12/2029	0	1.F PL	8,400,000	8,400,000	8,400,613	8,400,000					5.568	5.596	JAJO	69,265	69,653	09/05/2025	12/22/2029	836,358	
45038#-AA-5	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II		2.B PL	5,889,006	5,889,006	5,889,006	5,889,006					6.669	6.674	JAJO	85,155		11/14/2025	12/27/2035	5,995,450	
45038#-AB-3	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II		3.B PL	785,201	785,201	785,201	785,201					8.169	8.179	JAJO	13,710		11/14/2025	12/27/2035	802,338	
46616P-AA-1	321 HENDERSON RECEIVABLES LLC		1.A FE	4,327,220	4,328,350	4,315,562	4,331,111					4.700	4.702	MON	9,041	203,432	06/08/2011	10/15/2056	78,104	
46616Q-AA-9	321 HENDERSON RECEIVABLES LLC HE		1.A FE	4,607,337	4,609,988	4,593,848	4,611,593					4.940	4.945	MON	10,121	227,733	12/01/2011	09/15/2056	53,077	
46616V-AA-8	321 HENDERSON RECEIVABLES LLC HE		1.A FE	1,712,132	1,712,518	1,662,626	1,713,339					4.210	4.212	MON	3,204	71,897	03/13/2012	02/16/2065	13,390	
51888R-AC-4	LAUREL ROAD PRIME STUDENT LOAN TRUST LRB		1.A FE	324,334	324,419	323,251	325,559		(338)			3.720	3.678	MON	201	12,068	04/26/2018	05/26/2043	15,770	
51889C-AB-8	LAUREL ROAD PRIME STUDENT LOAN TRUST LRK		1.A FE	4,050,895	4,052,373	3,798,251	4,055,869					1.400	1.412	MON	946	56,733	09/22/2020	11/25/2050	35,658	
53946W-AA-3	LAI II SERIES 2021-1		1.F PL	22,062,892	22,062,892	21,753,038	22,062,892					2.981	2.961	MON	42,019	657,695	11/30/2021	05/12/2033	145,917	
53946W-AB-1	LAI II SERIES 2021-1		2.B PL	3,803,947	3,803,947	3,737,277	3,803,947					3.967	3.967	MON	9,641	153,188	11/30/2021	05/12/2033	230,296	
53946W-AC-9	LAI II SERIES 2021-1		3.B PL	3,788,097	3,788,097	3,738,272	3,788,097					4.948	4.948	MON	11,975	298,872	11/30/2021	05/12/2033	260,879	
53946W-AD-7	LAI II SERIES 2021-1		4.B PL	1,822,853	1,822,853	1,799,634	1,822,853					6.900	6.900	MON	8,036	203,025	11/30/2021	05/12/2033	17,608	
53946Y-AA-9	LAI_23-1-A		1.B Z	23,026,705	23,026,705	23,081,409	23,026,705					5.438	5.438	MON	66,088	1,252,192	07/05/2023	07/12/2034	474,534	
53946Y-AB-7	LAI_23-1-B		1.G Z	6,381,259	6,381,259	6,443,282	6,381,259					6.413	6.413	MON	21,598	409,230	07/05/2023	07/12/2034	257,981	
53946Y-AC-5	LAI_23-1-C		2.C Z	2,977,921	2,977,921	3,008,330	2,977,921					7.142	7.142	MON	11,225	212,683	07/05/2023	07/12/2034	362,804	
53946Y-AD-3	LAI_23-1-D		3.B Z	2,552,504	2,552,504	2,579,490	2,552,504					8.353	8.352	MON	11,253	213,211	07/05/2023	07/12/2034	258,241	
53946Y-AE-1	LAI_23-1-E		4.A Z	1,835,835	1,835,835	1,846,285	1,835,835					9.797	9.796	MON	9,492	179,857	07/05/2023	07/12/2034	192,473	
53946Y-AF-8	LAI_23-1-F		4.C Z	1,902,642	1,902,642	1,913,473	1,902,642					9.797	9.796	MON	25,371	170,868	07/05/2023	07/12/2034	199,477	
53947L-AA-6	LAI II SERIES 2020-1		1.F PL	18,216,985	18,216,985	18,194,368	18,216,983					3.474	3.473	MON	40,433	632,858	02/08/2021	03/12/2030	5,345,204	
53947L-AC-2	LAI II SERIES 2020-1		2.B PL	3,856,573	3,856,573	3,843,020	3,856,573					6.413	6.412	MON	57,021	206,102	02/08/2021	03/12/2030	1,041,052	
53947L-AE-8	LAI II SERIES 2020-1		3.B PL	3,585,255	3,585,255	3,566,903	3,585,255					7.869	7.868	MON	65,045	235,103	02/08/2021	03/12/2030	1,617,028	
53947L-AG-3	LAI II SERIES 2020-1		4.B PL	5,959,189	7,696,192	7,645,476	5,959,189					9.797	10.829	MON	173,838	628,330	02/08/2021	03/12/2030	472,905	
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS		1.D FE	3,120,379	3,119,453	2,542,133	3,120,502					2.220	2.222	MON	2,116	69,252	03/05/2021	03/20/2048	7,540	
53948Q-AB-2	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS		1.G FE	721,184	721,256	484,121	721,537					2.790	2.791	MON	615	20,123	03/05/2021	03/20/2048	5,029	
53948T-AA-8	LAI II SERIES 2022-1		1.G Z	16,314,216	16,314,216	16,287,032	16,314,216					4.458	4.458	MON	38,385	727,288	08/02/2022	01/12/2034	31,652	
53948T-AB-6	LAI II SERIES 2022-1		2.C Z	4,560,616	4,560,616	4,546,850	4,560,616					5.438	5.438	MON	75,091	186,098	08/02/2022	01/12/2034	46,529	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
53948T-AC-4	LAI II SERIES 2022-1		3.C Z	5,049,523	5,049,523	5,096,582	5,049,523					7.142	7.142	MON	109,193	270,657	08/02/2022	01/12/2034	11,692	
53948T-AD-2	LAI II SERIES 2022-1		4.B Z		10,181,756	10						9.076	0.000	SEP	1,203,892	340,480	08/02/2022	01/12/2034	884,065	
55400U-AA-1	MVW OWNER TRUST MVWOT_2022-1		1.A FE	2,130,550	2,131,098	2,124,512	2,141,202					4.150	3.950	MON	2,702	88,441	05/12/2022	11/21/2039	495,497	
55400U-AB-9	MVW OWNER TRUST MVWOT_2022-1		1.F FE	1,461,216	1,461,379	1,453,055	1,469,535					4.400	4.164	MON	1,965	64,301	05/12/2022	11/21/2039	339,852	
59008*-AA-6	MERITIZE EDUCATION LOAN TRUST MRTZE_23-A		1.F PL	14,575,850	14,884,604	15,014,301	14,575,850		59,033			7.840	8.643	MON	51,865	1,167,381	11/02/2023	08/15/2050	2,103,294	
595481-AA-0	MID-STATE TRUST		1.E FE	238,483	240,990	240,854	238,873		2,222			5.745	8.557	MON	1,154	13,845	11/29/2022	01/15/2040	25,838	
59548P-AA-7	MID-STATE TRUST		1.E FE	1,275,129	1,344,477	1,352,715	1,309,403		9,420			5.787	7.679	MON	6,484	77,805	05/19/2010	10/15/2040	30,490	
608934-AA-3	MOMNT TECHNOLOGIES TRUST MMNT_23-1		2.B FE	747,505	747,560	748,986	767,858					6.920	3.967	MON	1,581	51,731	12/15/2023	03/20/2045	14,604	
618934-AA-1	MSAIC_23-4A-A		1.D FE	8,520,978	8,522,857	8,575,940	8,533,248					6.400	6.371	MON	16,667	545,463	09/20/2023	05/20/2053	32,187	
61945H-AA-0	MOSAIC SOLAR LOAN TRUST MSAIC_25-1		1.D FE	3,801,624	3,802,229	3,811,474	3,803,812		11			6.120	6.110	MON	7,110	207,488	01/21/2025	08/22/2050	7,871	
61945H-AB-8	MOSAIC SOLAR LOAN TRUST MSAIC_25-1		1.F FE	5,718,797	5,740,324	5,742,585	5,718,797		7			7.120	7.197	MON	12,488	170,296	07/23/2025	08/22/2050	205,519	
61945V-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC_23-1		1.F FE	14,830,288	14,891,663	14,230,617	14,833,756		1,923			5.320	5.411	MON	24,207	792,237	02/24/2023	06/20/2053	2,547,741	
61945V-AB-7	MOSAIC SOLAR LOAN TRUST MSAIC_23-1		2.B FE	2,623,773	2,625,296	2,056,784	2,625,879		25			6.920	6.914	MON	5,551	181,670	02/10/2023	06/20/2053	940,924	
61945W-AA-7	MSAIC 2023-2A		1.F FE	9,098,506	9,218,207	8,874,234	9,098,506		8,314			5.360	5.653	MON	15,097	494,096	03/23/2023	09/22/2053	38,359	
61946K-AA-2	MSAIC_22-3		1.D FE	4,429,084	4,429,271	4,358,833	4,434,014					6.100	6.072	MON	8,256	270,186	12/12/2022	06/20/2053	2,891	
61946K-AB-0	MSAIC_22-3		1.G FE	5,414,230	5,535,851	4,715,929	5,414,230		7,846			7.360	7.855	MON	12,450	407,439	12/12/2022	06/20/2053	1,244,727	
61946T-AA-3	MOSAIC SOLAR LOAN TRUST MSAIC_21-3		1.B FE	2,337,398	2,380,886	1,978,589	2,337,398					1.440	1.749	MON	1,048	34,285	09/17/2021	06/20/2052	10,905	
61946T-AB-1	MOSAIC SOLAR LOAN TRUST MSAIC_21-3		1.E FE	800,608	806,088	615,827	800,608		560			1.920	2.062	MON	473	15,477	09/17/2021	06/20/2052	190,130	
61946U-AA-0	MOSAIC SOLAR LOAN TRUST MSAIC_22-2		1.D FE	4,462,184	4,510,826	4,196,265	4,462,184					4.380	4.606	MON	6,037	197,574	08/05/2022	01/21/2053	14,889	
61947D-AA-7	MOSAIC SOLAR LOANS LLC MSAIC_21-1A		1.B FE	2,276,264	2,334,212	1,960,473	2,276,264					1.510	1.991	MON	1,077	35,247	03/10/2021	12/20/2046	2,401	
61947D-AB-5	MOSAIC SOLAR LOANS LLC MSAIC_21-1A		1.E FE	987,986	994,201	802,516	987,986		702			2.050	2.170	MON	623	20,381	03/10/2021	12/20/2046	36,445	
62847R-AB-3	MVWOT 2024-1A		1.G FE	2,334,952	2,335,489	2,376,867	2,340,278					5.510	5.430	MON	3,932	128,685	03/04/2024	02/20/2043	347,731	
62848P-AB-6	MVW OWNER TRUST MVWOT_23-1		1.F FE	588,404	588,414	596,674	591,103					5.420	5.236	MON	974	31,892	04/04/2023	10/22/2040	108,316	
62949Y-AB-5	NYLIMAC 2010-SS-1		1.F PLGI	4,740,486	4,741,463	4,786,511	4,748,688					5.660	5.662	MON	11,927	268,367	06/29/2010	02/15/2048	3,608	
63890B-AB-2	NAVIENT STUDENT LOAN TRUST NAVSL_18-EA		1.A FE	25,437	25,440	25,432	25,440		(568)			4.000	4.003	MON	45	1,018	11/06/2018	12/15/2059	8,751	
63940Q-AD-5	NAVIENT STUDENT LOAN TRUST NAVSL_2018-BA		1.B FE	4,220,411	4,444,000	4,371,687	4,370,258		41,007			4.130	5.143	MON	8,157	183,537	05/27/2022	12/15/2059	66,047	
63940Y-AB-2	NAVIENT STUDENT LOAN TRUST NAVSL_19-CA		1.A FE	704,601	707,431	700,356	706,502		1,275			3.130	3.805	MON	984	22,143	03/30/2020	02/15/2068	82,481	
63941B-AB-1	NAVIENT STUDENT LOAN TRUST NAVSL_19-A		1.A FE	341,440	341,591	340,795	344,402					3.420	3.429	MON	519	11,682	02/11/2019	01/15/2043	35,258	
63941B-AC-9	NAVIENT STUDENT LOAN TRUST NAVSL_19-A		1.A FE	96,250	96,250	96,245	96,250					4.695	4.736	MON	217	5,245	02/11/2019	01/15/2043	9,946	
63941C-AB-9	NAVIENT STUDENT LOAN TRUST NAVSL_19-D		1.A FE	5,558,709	5,561,181	5,434,910	5,566,937					3.010	3.017	MON	7,440	167,392	06/19/2019	12/15/2059	11,574	
63941G-AB-0	NAVIENT STUDENT LOAN TRUST NAVSL_20-BA		1.A FE	574,240	574,940	552,239	574,646		112			2.120	2.190	MON	542	12,189	06/04/2020	01/15/2069	18,276	
63941H-AA-0	NAVIENT STUDENT LOAN TRUST NAVSL_20-DA		1.A FE	1,266,165	1,266,300	1,209,875	1,267,342					1.690	1.692	MON	951	21,400	06/02/2020	05/15/2069	26,419	
63941L-AB-9	NAVSL_19-BA-A2A		1.A FE	3,326,371	3,326,548	3,280,022	3,334,825					3.390	3.391	MON	5,012	112,770	03/12/2019	12/15/2059	178,881	
63941M-AB-7	NAVIENT STUDENT LOAN TRUST NAVSL_19-EA		1.A FE	1,418,686	1,419,189	1,400,163	1,422,210					2.640	2.647	MON	1,665	37,467	07/23/2019	05/15/2068	77,268	
63942C-AD-4	NAVSL 2021-DA		2.B FE	4,402,301	4,673,976	4,502,991	4,420,456		63,310			4.000	6.946	MON	8,309	155,799	02/19/2025	04/15/2060	56,159	
63942P-AA-1	NAVIENT PRIVATE EDUCATION LOAN TRUST NAV		1.A FE	9,991,819	9,993,590	9,841,532	10,002,629					4.160	4.099	MON	18,477	415,733	05/17/2022	10/15/2070	1,755,508	
63942T-AA-3	NAVSL 2023-BA		1.A FE	1,809,133	1,809,135	1,872,684	1,815,387					6.480	6.384	MON	5,210	117,232	10/11/2023	03/15/2072	43,476	
63942T-AC-9	NAVSL 2023-BA		1.C FE	3,725,585	3,726,000	4,038,925	3,726,000		116			7.230	7.230	MON	11,973	269,390	10/11/2023	03/15/2072	1,579,508	
64033X-AA-2	NSLT 2025-AA		1.C FE	20,921,376	20,924,000	21,109,477	20,922,500		1,124			5.270	5.273	MON	49,009	793,328	03/14/2025	03/15/2057	1,749,588	
64033X-AB-0	NSLT 2025-AA		1.F FE	5,726,181	5,729,000	5,790,936	5,726,622		441			5.600	5.608	MON	14,259	230,815	03/14/2025	03/15/2057	1,720,717	
64033X-AC-8	NSLT 2025-AA		2.C FE	14,535,615	14,536,000	14,592,122	14,536,000		385			6.050	6.050	MON	39,086	632,700	03/14/2025	03/15/2057	3,030,023	
64033X-AD-6	NSLT 2025-AA		1.A FE	36,311,598	36,325,031	36,690,261	36,320,370		655			5.070	5.072	MON	81,852	1,324,986	03/14/2025	03/15/2057	3,423,968	
64034U-AA-7	NELNET STUDENT LOAN TRUST NSLT_23-PL1		1.A FE	8,312,837	8,312,837	8,423,075	8,312,837					5.947	6.019	MON	8,485	561,505	11/10/2023	11/25/2053	173,413	
64034U-AB-5	NELNET STUDENT LOAN TRUST NSLT_23-PL1		1.A FE	8,312,744	8,312,837	8,414,342	8,364,401					7.150	6.508	MON	9,906	594,368	11/10/2023	11/25/2053	173,561	
64035U-AC-2	NSLT 2025-CA		1.C FE	64,939,142	64,945,000	64,921,639	64,940,884		1,742			4.910	4.912	MON	97,436	752,911	09/12/2025	06/22/2065	5,854,072	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
64982*-BS-6	NEW YORK ST DIV LOTTERY		1.B YE	7,500,000		12,197,136	4,283,623		(341,558)			4.167	7.750	AUG	264,447	700,000	08/17/2010	08/15/2035	700,006	
66989Q-AA-6	NOVATION_10-A		1.F PLGI	11,465,195	11,502,702	11,376,401	11,508,379		(13)			4.910	4.912	MON	25,101	564,327	09/30/2010	06/15/2051	2,894	
67571B-AA-1	OCTANE RECEIVABLES TRUST OCTL_23-1		1.A FE	3,969	3,969	3,973	9,724		(71)			5.870	5.873	MON	7	233	02/07/2023	05/21/2029	608	
67571F-AB-0	OCTL 2024-1A		1.A FE	9,072,062	9,072,682	9,139,696	9,117,241					5.680	4.540	MON	15,746	515,328	02/16/2024	05/20/2030	474,825	
67571F-AC-8	OCTL 2024-1A		1.B FE	1,599,622	1,600,000	1,623,462	1,599,913		129			5.660	5.664	MON	2,767	90,560	02/16/2024	05/20/2030	121,038	
67777B-AA-3	OIC CREDIT OPPORTUNITIES FUND IV LP		2.A PL	10,654,839	10,654,839	10,654,839	10,654,839					8.000	8.000	MJSD	1,041,547	362,820	12/23/2025	12/31/2035	10,867,936	
67777B-AB-1	OIC CREDIT OPPORTUNITIES FUND IV LP		2.C PL	5,327,419	5,327,419	5,327,419	5,327,419					9.000	8.960	MJSD	585,870	205,397	12/23/2025	12/31/2035	5,447,286	
67777B-AC-9	OIC CREDIT OPPORTUNITIES FUND IV LP		3.B PL	1,598,227	1,598,227	1,598,227	1,598,227					10.000	10.000	MJSD	194,007	69,553	12/23/2025	12/31/2035	1,638,183	
68269N-AA-0	ONEMAIN FINANCIAL ISSUANCE TRUST OMFIT_2		1.A FE	136,444,638	136,450,000	143,523,350	136,449,796		2,278			5.790	5.790	MON	373,077	7,900,455	04/24/2024	05/14/2041	4,656,276	
68269N-AB-8	ONEMAIN FINANCIAL ISSUANCE TRUST OMFIT_2		1.C FE	16,646,263	16,647,000	17,491,189	16,646,972		331			6.030	6.030	MON	47,402	1,003,814	04/24/2024	05/14/2041	2,697,081	
68269N-AC-6	ONEMAIN FINANCIAL ISSUANCE TRUST OMFIT_2		1.F FE	6,279,816	6,280,000	6,683,668	6,279,994		21			6.420	6.420	MON	19,039	403,176	04/24/2024	05/14/2041	6,313,598	
68840#-AA-5	GREENSKY1-A_5/2028	0	1.D PL	11,919,111	11,919,111	11,919,111	11,919,111					4.830	4.456	MON	70,895	88,682	12/23/2025	08/18/2050	5,327,518	
68840#-AB-3	GREENSKY1-B_5/2028	0	1.G PL	2,026,619	2,026,619	2,026,619	2,026,619					5.030	4.640	MON	12,554	15,704	12/23/2025	08/18/2050	905,994	
68840#-AC-1	GREENSKY1-C_5/2028	0	2.C PL	1,341,825	1,341,825	1,341,825	1,341,825					5.775	5.326	MON	9,444	11,885	12/23/2025	08/18/2050	600,230	
68840#-AD-9	GREENSKY1-D_5/2028	0	3.C PL	1,508,397	1,508,397	1,508,397	1,508,397					6.775	6.222	MON	11,911	15,093	12/23/2025	08/18/2050	570,128	
68840#-AE-7	GREENSKY1-E_5/2028	0	4.B PL	990,175	990,175	990,175	990,175					8.275	7.596	MON	9,550	12,101	12/23/2025	08/18/2050	374,721	
68840*-AA-9	GREENSKY 2025-2 FUNDED	0	1.A PL	15,631,491	15,631,491	15,802,202	15,631,491					4.680	4.552	MON	60,963	111,970	12/18/2025	08/18/2050	12,707	
68840*-AB-7	GREENSKY 2025-2 FUNDED	0	1.D PL	3,573,391	3,573,391	3,613,037	3,573,391					4.830	4.505	MON	14,383	26,382	12/18/2025	08/18/2050	7,071	
68840*-AC-5	GREENSKY 2025-2 FUNDED	0	1.G PL	3,254,694	3,254,694	3,294,515	3,254,694					5.030	4.827	MON	13,643	25,059	12/18/2025	08/18/2050	6,980	
68840*-AD-3	GREENSKY 2025-2 FUNDED	0	2.C PL	2,145,302	2,145,302	2,177,567	2,145,302					5.780	5.547	MON	10,333	18,897	12/18/2025	08/18/2050	5,247	
68840*-AE-1	GREENSKY 2025-2 FUNDED	0	3.C PL	2,057,967	2,057,967	2,090,539	2,057,967					6.780	6.494	MON	11,628	19,720	12/18/2025	08/18/2050	10,405	
68840*-AF-8	GREENSKY 2025-2 FUNDED	0	4.B PL	1,566,126	1,566,126	1,592,634	1,566,126					8.280	7.941	MON	10,806	18,330	12/18/2025	08/18/2050		
69376B-AA-4	PACEF_20-1A-A		1.A FE	3,141,409	3,102,755	2,731,089	3,140,756		(965)			3.000	2.848	MS	26,115	95,491	08/03/2021	09/20/2055	3,026,889	
69410T-AA-3	PACEWELL 8 TRUST CPACE_23-1		1.A FE	8,693,875	9,084,408	8,766,454	8,750,080		2,703			5.500	6.025	FA	195,693	519,572	03/31/2023	02/10/2062	9,334,229	
73758*-AA-9	POTENTIA LUDIS SPV LLC OCTL_25-1		1.A PL	89,628,727	88,563,291	89,076,117	89,461,713		(167,015)			5.110	3.871	MON	377,132	1,602,644	12/29/2025	10/20/2033	1,039,384	
73758*-AB-7	POTENTIA LUDIS SPV LLC OCTL_25-1		1.B PL	12,380,621	12,092,981	12,367,904	12,341,844		(38,777)			5.680	4.680	MON	57,240	243,244	12/29/2025	10/20/2033	1,049,032	
73758*-AC-5	POTENTIA LUDIS SPV LLC OCTL_25-1		1.F PL	6,805,981	6,639,283	6,792,903	6,786,279		(19,702)			5.900	4.997	MON	32,643	138,718	12/29/2025	10/20/2033	774,050	
73758*-AD-3	POTENTIA LUDIS SPV LLC OCTL_25-1		2.A PL	1,946,132	1,896,938	1,963,348	1,940,807		(5,325)			6.250	5.373	MON	9,880	41,984	12/29/2025	10/20/2033	241,095	
73758*-AE-1	POTENTIA LUDIS SPV LLC OCTL_25-1		2.C PL	3,840,566	3,734,598	4,005,423	3,830,588		(9,978)			8.050	7.083	MON	25,053	106,463	12/29/2025	10/20/2033	754,591	
73758*-AF-8	POTENTIA LUDIS SPV LLC OCTL_25-1		4.A PL	3,603,448	3,556,758	3,670,859	3,601,940		(1,508)			11.250	10.647	MON	33,345	35,628	12/29/2025	10/20/2033	103,755	
73940M-AA-9	POWERPAY ISSUANCE TRUST PWRP_25-1		1.D FE	31,346,184	31,346,594	31,440,051	31,348,734					5.230	5.225	MON	59,202	195,820	10/30/2025	11/18/2041	6,042,057	
73940M-AB-7	POWERPAY ISSUANCE TRUST PWRP_25-1		1.G FE	9,551,036	9,553,000	9,573,745	9,551,117		81			5.450	5.456	MON	18,801	62,187	10/30/2025	11/18/2041	2,706,978	
745934-AA-7	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023		1.A PL	252,645,450	250,126,593	249,577,615	252,464,559		(179,383)			4.770	2.885	MON	530,268	3,309,537	12/29/2025	01/23/2032	107,362	
745934-AB-5	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023		1.C PL	17,118,623	16,951,621	16,849,896	17,106,185		(12,319)			5.070	3.242	MON	38,198	278,409	12/29/2025	01/23/2032	6,023	
745934-AC-3	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023		1.F PL	27,474,358	27,230,796	27,034,878	27,457,655		(16,532)			5.190	3.552	MON	62,812	415,099	12/29/2025	01/23/2032	140,689	
745934-AD-1	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023		2.B PL	13,680,162	13,525,230	13,403,908	13,672,687		(7,459)			5.580	3.427	MON	33,543	173,417	12/29/2025	01/23/2032	52,024	
745934-AE-9	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023		3.B PL	16,051,014	15,869,604	15,715,895	16,044,839		(6,094)			7.540	5.333	MON	53,181	390,289	12/29/2025	01/23/2032	60,688	
745934-AF-6	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023		4.C PL	18,961,828	20,197,676	19,628,554	19,032,146		69,637			7.550	20.015	MON	67,774	431,307	12/29/2025	01/23/2032	130,875	
75973F-AA-9	RENEW_18-1-A		1.A FE	1,792,785	1,790,386	1,684,816	1,790,386		(410)			3.950	3.632	MS	19,841	71,980	11/05/2019	09/22/2053	1,753,200	
75973H-AA-5	RENEW_23-1A-A		1.A FE	6,769,663	7,189,433	7,069,182	6,775,620		46,414			5.900	6.503	NOV	48,309	447,946	09/10/2024	11/20/2058	7,613,609	
75973K-AA-8	RENEW_17-2A-A		1.A FE	4,069,276	4,343,085	3,970,783	4,087,414		39,663			3.220	4.050	MS	39,235	142,534	09/19/2024	09/22/2053	4,365,442	
75973L-AA-6	RENEW_17-1A		1.A FE	5,454,606	5,817,852	5,420,599	5,482,130		58,528			3.670	6.320	MS	59,903	218,232	09/24/2024	09/20/2052	5,881,600	
75973V-AA-4	RENEW LTD RENEW_24-1		1.A FE	15,951,525	15,983,638	15,974,246	16,116,346		154,481			6.208	6.093	MN	113,008	1,015,853	09/10/2024	11/20/2059	16,479,770	
75975B-AA-6	RENEW FINANCIAL RENEW_21-1		1.A FE	4,729,159	4,730,537	3,826,793	4,730,220		(462)			2.060	2.134	MN	11,098	99,438	10/12/2021	11/20/2056	4,124,238	
77930#-AA-7	RT 28 TITLING TRUST_13		1.D YE	5,400,688	5,400,688	5,255,824	5,400,688					4.620	4.620	MON	11,089	248,818	02/26/2013	06/15/2029	127,967	
78448Y-AJ-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_21-		1.A FE	1,707,657	1,707,773	1,564,541	1,708,335					1.070	1.071	MON	812	18,273	02/03/2021	01/15/2053	31,804	
78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-		1.A FE	7,813,472	7,813,608	7,796,127	7,826,789					4.480	4.400	MON	15,558	350,050	08/02/2022	05/16/2050	74,198	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
78449D-AB-2	SMB 2020-PTB		1.A FE	5,015,043	5,005,682	4,759,324	5,015,043		(2,702)			1.600	1.498	MON	1,335	80,091	10/13/2020	09/15/2054	84,068	
78449H-AA-5	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.A FE	22,924,440	22,927,527	23,120,301	22,947,861					4.990	4.966	MON	50,848	1,144,084	05/12/2023	10/16/2056	2,812,332	
78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.A FE	22,927,527	22,927,527	23,386,641	22,927,527					5.507	5.588	MON	62,621	1,432,273	05/12/2023	10/16/2056	2,814,184	
78449H-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.C FE	10,853,768	10,857,587	11,084,568	10,857,289		275			5.770	5.769	MON	27,844	626,483	05/12/2023	10/16/2056	1,612,766	
78449H-AD-9	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.F FE	1,589,662	1,590,000	1,639,131	1,589,911		57			6.360	6.361	MON	4,494	101,124	05/12/2023	10/16/2056	469,882	
78449H-AE-7	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		2.B FE	5,831,529	5,863,000	6,098,559	5,841,106		1,583			7.560	7.667	MON	19,700	443,243	05/12/2023	10/16/2056	1,133,547	
78449L-AB-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_18-		1.A FE	512,338	512,463	509,697	515,072					3.600	3.604	MON	820	18,449	06/13/2018	01/15/2037	11,558	
78449L-AC-2	SMB PRIVATE EDUCATION LOAN TRUST SMB_18-		1.A FE	45,801	51,246	51,202	45,801		3,496			4.515	20.357	MON	111	2,692	03/26/2020	01/15/2037	1,157	
78449T-AB-7	SMB PRIVATE EDUCATION LOAN TRUST SMB_19-		1.A FE	2,001,644	2,002,264	1,988,015	2,009,254					3.440	3.445	MON	3,061	68,878	03/05/2019	07/15/2036	70,491	
78449U-AB-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_20-		1.A FE	1,192,693	1,192,734	1,159,066	1,194,469					2.230	2.231	MON	1,182	26,598	02/04/2020	09/15/2037	20,859	
78449X-AA-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_20-		1.A FE	1,836,930	1,837,294	1,756,356	1,838,190					1.290	1.295	MON	1,053	23,701	08/04/2020	07/15/2053	38,905	
78450P-AA-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.A FE	19,451,510	19,453,786	20,487,401	19,470,929					6.150	6.126	MON	53,174	1,196,408	10/30/2023	09/15/2053	2,232,768	
78450P-AB-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.A FE	18,691,206	18,691,206	18,999,254	18,691,206					5.357	5.436	MON	49,727	1,139,028	10/30/2023	09/15/2053	2,144,327	
78450P-AC-9	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.C FE	9,807,273	9,812,000	10,446,013	9,809,436		981			6.930	6.937	MON	30,221	679,972	10/30/2023	09/15/2053	1,059,098	
78450P-AD-7	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.F FE	2,008,491	2,009,000	2,129,575	2,008,810		89			7.540	7.543	MON	6,732	151,479	10/30/2023	09/15/2053	435,038	
78450P-AE-5	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		2.B FE	4,138,474	4,139,000	4,515,703	4,139,000		83			8.870	8.870	MON	16,317	367,129	10/30/2023	09/15/2053	102,614	
78450Q-AA-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.A FE	20,920,910	21,197,275	21,580,377	20,920,910		43,141			5.380	5.818	MON	50,685	1,140,413	03/09/2023	01/15/2053	45,271	
78450X-AA-6	SMB 2024-E		1.A FE	4,304,454	4,306,143	4,375,633	4,306,168		95			5.090	5.089	MON	9,741	219,183	08/07/2024	10/16/2056	18,722	
78450X-AC-2	SMB 2024-E		1.C FE	5,596,109	5,597,000	5,601,487	5,596,572		225			5.710	5.711	MON	14,204	319,589	08/07/2024	10/16/2056	550,695	
78454X-AA-2	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-		1.A FE	11,836,747	11,837,409	12,102,419	11,854,928		(190)			5.370	5.318	MON	28,252	635,669	08/27/2024	10/15/2058	31,799	
78454X-AB-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-		1.A FE	14,349,295	14,349,295	14,609,560	14,349,295					5.507	5.588	MON	39,192	896,184	10/06/2022	10/15/2058	41,130	
78454X-AC-8	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-		1.C FE	3,129,031	3,133,484	3,244,326	3,132,001		168			6.150	6.164	MON	8,565	192,709	10/06/2022	10/15/2058	75,320	
78454X-AD-6	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-		1.G FE	638,508	642,598	661,891	639,166		7			6.580	6.727	MON	1,879	42,283	10/06/2022	10/15/2058	24,370	
78454X-AE-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-		2.C FE	3,062,815	3,115,141	3,194,223	3,084,009		2,658			7.230	7.672	MON	10,010	225,225	10/06/2022	10/15/2058	7,027	
78471H-AB-4	SOCIAL PROFESSIONAL LOAN PROGRAM SOFI_19		1.A FE	1,575,594	1,550,978	1,543,264	1,578,202		(14,736)			3.690	1.485	MON	2,544	57,231	04/08/2019	06/15/2048	70,029	
78474E-AA-0	SOL INVICTUS SPV 2022-1 FUNDED		1.F Z	98,426,929	104,244,200	94,734,325	98,426,929		338,023			5.000	6.243	MON	159,262	5,212,208	07/20/2023	06/23/2049	42,541	
78474E-AB-8	SOL INVICTUS SPV 2022-1 FUNDED		2.B Z	9,168,996	9,942,051	7,680,235	9,379,183		41,571			6.000	7.265	MON	18,227	596,520	07/20/2023	06/23/2049	19,090	
78474E-AC-6	SOL INVICTUS SPV 2022-1 FUNDED		3.B Z	8,592,970	9,652,477	8,132,212	8,954,569		94,720			7.500	9.548	MON	22,120	723,932	07/20/2023	06/23/2049	152,006	
78476Y-AA-4	STF FIRST MORTGAGE BOND TRUST		5.B GI	8,417	1,114,982	284,240	8,417					6.450	6.449	JJ	34,160	38,275	09/26/2006	07/10/2037	44,375	
78477A-AA-5	STF FIRST MTGE BOND TRUST		5.B GI	6,407	669,097	60,216	6,407					7.320	7.319	JJ	24,489	18,842	06/14/2007	01/10/2037	30,896	
78490D-AB-0	SOCIAL PROFESSIONAL LOAN PROGRAM SOFI_18		1.A FE	928,902	929,353	924,575	937,801					3.590	3.599	MON	556	33,364	08/07/2018	01/25/2048	94,779	
80600H-AA-6	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		1.A PL	46,501,002	47,481,556	46,388,322	46,679,025		141,971			5.000	5.395	MON	72,541	2,212,371	05/30/2025	09/20/2051	8,313	
80600H-AB-4	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		1.A PL	12,033,160	11,870,384	11,801,081	11,863,055		(70,964)			5.453	5.474	MON	19,781	720,424	05/30/2025	09/20/2051	2,075	
80600H-AC-2	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		1.C PL	33,976,379	32,937,446	33,658,783	33,790,845		(157,934)			6.400	5.753	MON	64,411	2,102,896	05/30/2025	09/20/2051	26,328	
80600H-AD-0	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		2.A PL	9,723,773	9,594,227	9,930,947	9,688,804		(31,916)			9.150	8.705	MON	26,824	875,729	05/30/2025	09/20/2051	404,702	
80600H-AE-8	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		3.B PL	6,137,376	5,678,875	6,158,986	6,035,965		(88,755)			11.090	8.879	MON	19,244	678,969	05/30/2025	09/20/2051	10,324	
80600H-AF-5	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		4.B PL	3,702,666	3,975,212	3,585,782	3,747,143		36,675			6.750	8.178	MON	8,199	499,838	05/30/2025	09/20/2051	339,158	
80600H-AH-1	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		1.A PL	47,510,645	49,958,162	48,174,096	48,717,197		1,203,895			3.900	4.799	MON	59,533	1,607,367	12/23/2025	09/20/2052	9,255	
80600H-AJ-7	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		1.A PL	11,796,020	11,991,696	11,656,091	11,906,671		100,677			4.703	5.393	MON	17,235	543,175	08/29/2025	09/20/2052	2,223	
80600H-AK-4	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		1.D PL	31,077,670	32,119,495	31,427,991	31,530,387		451,681			5.300	5.745	MON	52,016	1,475,249	06/30/2025	09/20/2052	147,765	
80600H-AL-2	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		2.A PL	9,357,632	9,419,249	9,721,162	9,397,265		39,578			7.150	7.213	MON	20,578	583,497	06/30/2025	09/20/2052	39,612	
80600H-AM-0	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		3.B PL	5,056,996	5,528,998	5,326,284	5,315,220		257,810			7.240	8.836	MON	12,231	349,216	06/30/2025	09/20/2052	443,779	
80600H-AN-8	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		4.B PL	3,024,097	3,876,000	3,053,900	3,504,786		479,966			5.650	10.509	MON	6,691	197,814	06/30/2025	09/20/2052	50,165	
82650D-AB-8	SRFC 2024-2A		1.F FE	1,693,371	1,693,628	1,709,783	1,699,013					5.290	5.160	MON	2,738	89,593	07/16/2024	06/20/2041	220,195	
82650T-AB-3	SIERRA TIMESHARE RECEIVABLES FUNDING LLC		1.F FE	993,414	993,576	996,877	1,005,007					5.040	4.462	MON	1,530	50,076	07/08/2022	06/20/2040	243,127	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
82653B-AB-9	SIERRA TIMESHARE RECEIVABLES FUNDING LLC		1.F FE	2,754,935	2,755,019	2,765,973	2,762,255					4.980	4.874	MON	4,192	137,200	10/08/2024	08/20/2041	327,828	
82653C-AB-7	SRFC 2025-1A		1.F FE	15,093,886	15,095,829	15,223,005	15,118,735		5			5.100	5.039	MON	23,524	581,693	03/11/2025	01/21/2042	1,708,891	
83189D-AC-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_17-		1.A FE	157,294	162,788	162,775	157,296		7,739			4.545	24.938	MON	355	8,826	05/01/2020	10/15/2035	16,328	
83192C-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_19-		1.A FE	3,179,951	3,180,150	3,125,479	3,187,472					2.840	2.841	MON	4,014	90,316	06/04/2019	06/15/2037	18,844	
83192C-AC-1	SMB_19-B		1.A FE	51,876	59,628	59,659	51,876		3,431			4.795	16.954	MON	137	3,286	03/26/2020	06/15/2037	354	
83206N-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-		1.C FE	14,103,506	14,808,652	14,540,035	14,197,233		31,151			4.550	5.953	MON	29,946	673,794	06/30/2022	02/16/2055	48,949	
83207Q-AA-7	SMB 2024-D		1.A FE	8,037,272	8,039,969	8,209,846	8,040,625		168			5.380	5.377	MON	19,224	432,550	06/25/2024	07/15/2053	857,975	
83207Q-AC-3	SMB 2024-D		1.C FE	5,978,940	5,979,000	6,132,265	5,979,000					5.860	5.860	MON	15,572	350,369	06/25/2024	07/15/2053	705,865	
83207Q-AE-9	SMB PRIVATE EDUCATION LOAN TRUST SMB_24-		2.B FE	18,058,475	17,365,000	17,988,942	18,050,348		(8,127)			7.510	6.656	MON	57,961	108,676	12/03/2025	07/15/2053	464,007	
83401C-AB-0	SOFI PROFESSIONAL LOAN PROGRAM SOFI_19-C		1.A FE	1,657,991	1,658,447	1,608,824	1,660,497					2.370	2.375	MON	1,747	39,305	08/06/2019	11/16/2048	58,607	
83404W-AB-3	SOFI PROFESSIONAL LOAN PROGRAM SOFI_19-B		1.A FE	3,005,504	3,005,673	2,962,288	3,013,532					3.090	3.091	MON	4,128	92,875	03/26/2019	08/17/2048	96,876	
83406T-AB-8	SOCIAL PROFESSIONAL LOAN PROGRAM LLC SOF		1.A FE	684,334	692,250	669,806	685,409		2,278			2.540	3.007	MON	781	17,583	03/25/2020	05/15/2046	9,086	
83409W-AA-0	SOL VIRTUS NOTE ISSUER SPV 2022-1		1.C PL	118,377,469	113,656,485	110,899,861	118,377,480		(285,374)			6.250	5.405	MON	217,052	7,103,530	07/26/2023	11/20/2053	15,923,806	
83409W-AB-8	SOL VIRTUS NOTE ISSUER SPV 2022-1		1.F PL	30,641,191	29,428,911	26,006,099	30,641,194		(73,280)			7.000	6.138	MON	62,945	2,060,024	07/26/2023	11/20/2053	5,191,788	
83409W-AC-6	SOL VIRTUS NOTE ISSUER SPV 2022-1		2.B PL	13,508,623	15,202,371	13,720,140	14,021,336		361,421			5.750	9.007	MON	26,710	874,136	07/26/2023	11/20/2053	115,814	
83409W-AD-4	SOL VIRTUS NOTE ISSUER SPV 2022-1		3.B PL	9,663,077	24,223,945	17,647,144	12,555,501		2,083,380			1.750	15.090	MON	12,953	423,919	07/26/2023	11/20/2053	65,317	
83409W-AE-2	SOL VIRTUS NOTE ISSUER SPV 2022-1		4.B PL	1,562,074	6,779,368	4,203,208	2,036,777		604,001			1.750	17.705	MON	3,625	118,639	07/26/2023	11/20/2053	3,280,895	
83411*-AA-7	SOL TESSELLATUS SPV 2024-1 LLC FUNDED		1.D PL	185,499,556	187,364,458	180,237,582	185,563,035		189,660			5.500	5.786	MON	314,876	9,440,401	05/07/2025	10/20/2050	342,890	
83411*-AB-5	SOL TESSELLATUS SPV 2024-1 LLC FUNDED		1.F PL	24,367,677	25,280,918	23,766,591	24,375,196		89,591			6.000	6.937	MON	46,348	1,389,593	05/07/2025	10/20/2050	1,221,535	
83411*-AC-3	SOL TESSELLATUS SPV 2024-1 LLC FUNDED		2.B PL	19,629,026	22,459,979	19,992,751	19,645,071		286,051			6.500	10.051	MON	44,608	1,337,459	05/07/2025	10/20/2050	9,630,214	
83411*-AD-1	SOL TESSELLATUS SPV 2024-1 LLC FUNDED		3.B PL	9,051,973	13,982,139	9,144,459	9,293,802		212,860			9.000	16.167	MON	38,451	1,150,519	05/07/2025	10/20/2050	14,087,005	
83411*-AE-9	SOL TESSELLATUS SPV 2024-1 LLC FUNDED		4.C PL	5,387,670	8,580,100	5,344,716	5,529,180		124,826			10.000	18.113	MON	26,217	784,839	05/07/2025	10/20/2050	8,651,601	
83411V-AA-8	SOL INVICTUS SPV 2021-1 FUNDED		1.F Z	130,831,030	143,439,198	117,009,034	130,830,983		1,384,911			2.250	4.151	MON	98,614	3,227,380	10/11/2022	10/20/2048	47,450	
83411V-AB-6	SOL INVICTUS SPV 2021-1 FUNDED		2.B Z	16,944,182	18,668,600	12,944,049	17,222,120					2.850	4.433	MON	16,257	532,052	10/11/2022	10/20/2048	8,213	
83411V-AC-4	SOL INVICTUS SPV 2021-1 FUNDED		3.B Z	14,371,605	18,438,596	11,673,936	14,776,544					3.000	7.230	MON	16,902	553,179	10/11/2022	10/20/2048	32,696	
83412L-AA-9	SOL INVICTUS SPV 20231-LLC SOLINV_23-1		1.D Z	43,929,061	42,278,672	41,289,440	43,929,061		(316,837)			6.750	6.031	MON	87,200	2,853,810	06/27/2024	12/20/2049	139	
83412L-AB-7	SOL INVICTUS SPV 20231-LLC SOLINV_23-1		1.F Z	62,594,468	60,958,344	56,691,260	62,451,547		(106,495)			6.750	6.310	MON	2,183,071	2,057,343	06/27/2024	12/20/2049	7,424	
83412L-AC-5	SOL INVICTUS SPV 20231-LLC SOLINV_23-1		2.A Z	27,775,142	41,419,719	26,094,423	28,459,311		1,690,552			0.500	12.394	MON	109,877	103,548	06/27/2024	12/20/2049	223,469	
83412L-AD-3	SOL INVICTUS SPV 20231-LLC SOLINV_23-1		3.A Z	25,235,287	39,393,595	23,488,431	25,908,993		1,748,673			0.500	13.968	MON	104,503	98,483	06/27/2024	12/20/2049	210,636	
83412L-AE-1	SOL INVICTUS SPV 20231-LLC SOLINV_23-1		4.B Z	5,927,950	9,570,368	5,455,110	6,101,148		447,640			0.500	15.098	MON	25,388	23,925	06/27/2024	12/20/2049	61,227	
83423*-AA-3	SOLIS QUANTUM NOTE ISSUER SPV_23-1		1.D PL	37,837,353	37,837,353	34,237,417	37,837,353					4.975	4.975	MON	57,518	1,882,408	04/28/2023	04/21/2053	15,921	
83423*-AB-1	SOLIS QUANTUM NOTE ISSUER SPV_23-1		1.G PL	30,726,475	30,726,475	27,961,092	30,726,475					6.325	6.325	MON	59,383	1,943,449	04/28/2023	04/21/2053	12,944	
83423*-AC-9	SOLIS QUANTUM NOTE ISSUER SPV_23-1		2.C PL	4,368,100	4,368,100	4,291,658	4,368,100					7.696	7.696	MON	10,272	336,169	04/28/2023	04/21/2053	159,347	
83589C-AA-6	ARTFI 2024-1A		1.A FE	27,797,209	27,800,000	27,894,064	27,800,000					6.430	6.424	MJSD	54,619	1,787,540	04/16/2024	12/22/2031	28,246,885	
86324E-AA-5	STREAM INNOVATIONS ISSUER TRUST STRE_24-		1.G FE	14,938,309	14,941,945	15,117,925	14,948,889		31			5.210	5.192	MON	34,599	777,329	10/18/2024	02/15/2045	3,754,798	
86365R-AA-6	STRUCTURED ASSET FUNDING SECURIT		1.F FE	9,000,643	9,001,681	7,877,877	9,003,528					3.900	3.901	MON	12,677	351,066	04/20/2015	02/18/2060	16,073	
866974-AA-6	SUNNOVA HELIOS XIV ISSUER LLC SNVA_24-B		1.F FE	26,502,377	27,087,569	26,299,196	26,502,377		33,691			6.150	6.708	MON	50,902	1,665,885	06/21/2024	05/22/2051	9,010,250	
866974-AB-4	SUNNOVA HELIOS XIV ISSUER LLC SNVA_24-B		2.B FE	8,923,907	9,070,978	8,631,096	8,923,907		7,294			7.000	7.425	MON	19,402	634,968	06/21/2024	05/22/2051	3,019,443	
86744T-AA-4	SUNNOVA SOL ISSUER LLC SNVA_21-B		1.C FE	8,053,898	8,054,483	7,126,092	8,055,471					1.620	1.621	MON	3,987	130,483	07/21/2021	07/20/2048	5,430,602	
86744T-AB-2	SUNNOVA SOL ISSUER LLC SNVA_21-B		1.G FE	8,101,144	8,104,417	6,012,707	8,104,232		153			2.010	2.011	MON	4,977	162,899	07/21/2021	07/20/2048	5,558,132	
86744X-AA-5	SUNNOVA HELIOS VIII ISSUER LLC SNVA_22-A		1.F FE	39,707,110	41,168,254	39,425,812	40,249,232		231,261			4.950	5.686	JAJO	345,299	2,037,829	06/17/2022	04/30/2057	36,503,232	
86745A-AB-2	SUNNOVA HELIOS VIII ISSUER LLC SNVA_22-A		1.G FE	4,498,623	4,601,408	3,178,854	4,522,298		16,603			3.130	3.795	MON	4,401	144,024	02/16/2022	02/22/2049	3,445,409	
86745R-AA-7	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C		1.C FE	2,824,652	2,825,789	2,406,306	2,825,639		69			2.030	2.032	MON	1,753	57,364	10/19/2021	10/20/2048	2,105,563	
86745R-AB-5	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C		1.G FE	1,832,452	1,832,944	1,240,540	1,833,099					2.330	2.326	MON	1,305	42,708	10/19/2021	10/20/2048	1,404,059	
86745Y-AA-2	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B		1.D FE	8,659,097	9,041,617	8,378,671	8,745,581		73,262			5.300	6.836	MON	14,642	479,206	08/18/2023	08/22/2050	6,977,876	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
86745Y-AB-0	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B		1.G FE	2,639,889	2,828,568	2,252,136	2,682,184		35,297			5.600	8.066	MON	4,840	158,400	08/18/2023	08/22/2050	2,183,493	
86746A-AA-3	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA		1.D FE	4,291,740	4,404,831	4,038,865	4,321,199		21,905			5.300	6.237	MON	7,133	233,456	05/09/2023	05/20/2050	3,686,620	
86746A-AB-1	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA		1.G FE	2,070,420	2,186,459	1,615,089	2,099,196		22,218			5.600	7.603	MON	3,741	122,442	05/09/2023	05/20/2050	1,830,411	
86746B-AA-1	SNVA 2023-GRID1		1.B FE	7,960,942	8,130,412	8,136,408	7,965,509		11,743			5.750	6.337	MON	14,285	467,499	12/19/2023	12/20/2050	5,223,223	
86746E-AA-5	SUNNOVA HELIOS ISSUER LLC SNVA_21-A		1.G FE	3,388,846	3,388,885	2,676,791	3,389,641					1.800	1.800	MON	1,864	61,000	02/08/2021	02/20/2048	2,339,839	
86746F-AA-2	SNVA 2024-GRID1		1.B FE	8,923,473	8,923,790	8,869,585	8,926,331					5.630	5.624	MON	15,351	502,409	05/22/2024	07/20/2051	4,175,584	
86805V-AA-5	STRONG 2025-A		1.D FE	22,187,906	22,188,572	22,421,033	22,199,216		8			6.190	6.181	MON	41,967	770,671	05/16/2025	06/21/2055	2,389,807	
86805V-AB-3	STRONG 2025-A		1.G FE	14,473,504	14,779,779	14,634,982	14,473,504		27,207			6.700	7.089	MON	30,257	555,638	05/16/2025	06/21/2055	1,592,520	
87218F-A*-2	TBCF 2025-2	0	1.F PL	19,719,004	19,719,004	19,720,014	19,719,004					6.311	6.050	JAJO	334,370	347,638	07/16/2025	09/30/2030	1,919,649	
87252D-AA-1	TIC HOME IMPROVEMENT TRUST TIC_24-A		1.E FE	2,339,590	2,339,893	2,359,888	2,345,101					6.670	6.526	MON	6,936	156,071	02/14/2024	10/15/2046	673,972	
87268H-AA-4	TPG AG CSF III STRUC NOTE CLASS A		2.C PL	5,500,000	5,500,000	5,500,000	5,500,000					6.000	5.997	JAJO	167,260		12/15/2025	03/31/2035	5,582,500	
87268H-AB-2	TPG AG CSF III STRUC NOTE CLASS B		3.B PL	2,000,000	2,000,000	2,000,000	2,000,000					7.000	6.996	JAJO	70,959		12/15/2025	03/31/2035	2,035,000	
87268H-AC-0	TPG AG CSF III STRUC NOTE CLASS C		4.B PL	1,000,000	1,000,000	1,000,000	1,000,000					8.000	7.995	JAJO	40,548		12/15/2025	03/31/2035	1,020,000	
87347@-AA-5	TBCF 2025-3	0	1.F PL	4,739,000	4,739,000	4,738,807	4,739,000					5.846	6.153	JAJO	68,670		10/22/2025	04/25/2036	49,549	
88164A-AC-8	TSET 2024-1A		1.A FE	7,421,395	7,425,000	7,454,044	7,422,136		656			5.290	5.299	MON	12,002	392,782	11/01/2024	06/21/2050	35,962	
88576N-AB-4	321 HENDERSON RECEIVABLES I LL		1.A FE	590,513	590,745	602,074	591,808					5.560	5.563	MON	1,460	32,845	03/14/2006	03/15/2047	32,441	
88576N-AD-0	321 HENDERSON RECEIVABLES LLC		1.B FE	1,936,115	1,937,988	1,999,855	1,939,748					5.930	5.938	MON	5,108	114,923	06/19/2006	06/15/2047	95,818	
88576N-AF-5	321 HENDERSON RECEIVABLES LLC		1.D FE	1,381,195	1,381,955	1,402,429	1,383,030					5.600	5.605	MON	3,440	77,389	09/20/2006	09/15/2047	24,430	
88576N-AH-1	321 HENDERSON RECEIVABLES LLC		1.D FE	1,117,478	1,117,611	1,132,661	1,119,100					5.430	5.431	MON	2,697	60,686	12/07/2006	12/15/2047	2,154	
88576N-AJ-7	321 HENDERSON RECEIVABLES LLC		1.A FE	785,770	884,752	853,342	888,064					3.995	3.897	MON	1,698	41,228	12/07/2007	03/15/2042	8,929	
88576N-AK-4	321 HENDERSON RECEIVABLES LLC		1.E FE	1,480,823	1,481,781	1,501,265	1,482,477					5.590	5.581	MON	3,681	82,832	03/09/2007	03/15/2048	26,196	
88576N-AM-0	321 HENDERSON RECEIVABLES LLC		1.E FE	1,189,379	1,189,617	1,242,411	1,190,217					6.210	6.210	MON	3,283	73,875	06/15/2007	06/15/2048	115,523	
88576P-AF-0	321 HENDERSON RECEIVABLES I LL		1.B FE	2,344,993	2,346,286	2,391,789	2,348,802					5.580	5.584	MON	5,819	130,923	11/08/2005	11/15/2046	1,906	
88576U-AA-0	321 HENDERSON RECEIVABLES LLC		1.A FE	979,774	980,190	1,014,912	982,109					6.270	6.274	MON	2,731	61,458	05/01/2008	11/15/2037	8,434	
88576V-AA-8	321 HENDERSON RECEIVABLES LLC		1.A FE	310,599	342,730	381,883	310,751		3,391			8.000	10.651	MON	1,219	27,418	12/05/2008	06/15/2045	866	
88576V-AE-0	321 HENDERSON RECEIVABLES LLC		1.A FE	1,626,655	1,714,226	1,903,207	1,627,174		9,098			8.000	9.390	MON	6,095	137,138	12/15/2009	06/15/2045	4,329	
88576X-AA-4	321 HENDERSON RECEIVABLES LLC		1.A FE	420,063	420,173	422,868	422,202					5.560	5.563	MON	1,038	23,362	04/15/2010	07/15/2059	3,431	
89238R-AA-5	TPG AG ABC II STRUCTURED NOTE LP		2.B PL	5,705,000	5,705,000	5,705,000	5,705,000					6.500	6.503	JAJO	59,942		11/28/2025	03/30/2035	5,797,706	
89238R-AB-3	TPG AG ABC II STRUCTURED NOTE LP		3.B Z	1,630,000	1,630,000	1,630,000	1,630,000					8.000	8.003	JAJO	21,078		11/28/2025	03/30/2035	1,662,600	
892725-AX-0	TRAFIGURA SECURITISATION FINANCE PLC TRF		1.A FE	21,919,827	21,921,000	22,198,627	21,921,000		525			5.980	5.980	MON	58,261	1,307,234	05/08/2024	11/15/2027	22,030,240	
897919-AA-4	TRUST 2024-DPP1 RCKT_24-1		1.D Z	17,681,354	17,681,354	17,695,566	17,681,354					5.821	5.509	MON	85,769	864,019	06/10/2025	09/17/2032	288,913	
897919-AB-2	TRUST 2024-DPP1 RCKT_24-1		1.G Z	6,720,861	6,720,861	6,757,363	6,720,861					6.421	6.255	MON	35,962	353,522	06/10/2025	09/17/2032	4,184,191	
897919-AC-0	TRUST 2024-DPP1 RCKT_24-1		2.C Z	6,026,827	6,026,827	6,068,349	6,026,827					6.921	6.781	MON	34,760	341,837	06/10/2025	09/17/2032	589,961	
897919-AD-8	TRUST 2024-DPP1 RCKT_24-1		3.C Z	6,163,261	6,163,261	6,241,249	6,163,261					8.921	8.772	MON	45,819	451,114	06/10/2025	09/17/2032	251,424	
90267*-AA-7	UFI-NOR FEDERAL RECEIVABLES TRUST SERIES		1.F Z	7,583,300	7,574,311	7,622,898	7,574,880		(3,099)			6.850	6.674	APR	347,335	518,840	11/25/2009	05/01/2026	1,593,375	
92347W-AA-6	VERITAS DOCTRINA NOTE ISSUER VRTDC_22		1.F Z	32,406,325	33,535,839	30,990,029	32,407,920		144,800			2.250	3.459	MON	12,576	823,648	08/01/2024	03/25/2052	5,895,253	
BNLOJV-4U-7	UFI-NOR FEDERAL RECEIVABLES TRUST		1.A	7,777,058	7,777,058	7,700,891	7,777,058					3.783	3.783	MON	817	288,273	05/16/2013	05/01/2027	7,801,576	
BNLOJZ-1H-0	NOVATION FUNDING LLC		1.F PLGI	11,198,508	11,198,508	10,410,769	11,198,508					4.000	4.000	MON	19,908	447,940	05/14/2013	12/15/2052	57,936	
BNLONT-BH-8	NV FUNDING LLC		1.F PLGI	7,808,063	7,808,063	7,062,871	7,808,063					4.210	4.210	MON	14,610	328,719	05/15/2014	01/15/2053	788	
C8178*-AA-4	PROJECT SANTIAGO 2024-1 FUNDED		2.B PL	16,345,253	16,317,818	16,342,862	16,345,253					6.671	6.291	MON	30,523	1,440,285	11/20/2024	09/07/2027	16,409,387	
G7743*-AA-8	SLF VL HOLDINGS LP HPS_25-1	0	1.G PL	52,753,760	52,753,760	52,449,086	52,753,760					5.922	5.924	JAJO	685,425	662,582	08/01/2025	02/01/2033	49,806,463	
G7743*-AB-6	SLF VL HOLDINGS LP HPS_25-1	0	2.C PL	5,871,854	5,871,854	5,833,172	5,871,854					7.172	7.173	JAJO	91,788	87,891	08/01/2025	02/01/2033	5,560,861	
G7743@-AA-6	SLF VL HOLDINGS LP HPS_25-1	0	1.G PL	60,715,680	60,715,680	60,365,023	60,715,680					5.922	5.924	JAJO	788,874	762,478	08/01/2025	02/01/2033	57,323,559	
G7743@-AB-4	SLF VL HOLDINGS LP HPS_25-1	0	2.C PL	6,758,069	6,758,069	6,713,549	6,758,069					7.172	7.173	JAJO	105,641	101,142	08/01/2025	02/01/2033	6,400,140	
757204-AA-0	REDAPTIVE EAAS ISSUER 2025-1 LLC		1.F FE	28,003,208	28,005,000	28,071,391	28,003,237		30			5.940	5.938	MON	64,692		12/10/2025	03/25/2042	28,143,625	
757204-AB-8	REDAPTIVE EAAS ISSUER 2025-1 LLC		2.C FE	17,187,410	17,188,000	17,226,675	17,187,436		26			7.400	7.396	MON	49,463		12/10/2025	03/25/2042	17,293,993	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
BNL2CC-TD-3	BRKFIELD INFRA DEBT FUND IV UNFUND		4.B Z	806,359	806,359	806,359	806,359					0.000	0.000	MJSD			12/17/2025	12/31/2046	806,359	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				4,744,062,465	4,842,859,350	4,690,333,321	4,753,195,503		12,047,601			XXX	XXX	XXX	20,872,820	207,280,555	XXX	XXX	1,134,280,708	XXX
1209999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating				24,895,340,010	25,150,476,764	23,853,777,129	24,880,920,323	5,245,306	11,688,933	9,560,780		XXX	XXX	XXX	126,396,542	887,361,550	XXX	XXX	7,777,102,441	XXX
1409999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating												XXX	XXX	XXX			XXX	XXX		XXX
00192E-AA-5	AWAS AVIATION CAPITAL LTD MSN 36044		1.E PLGI	11,156,710	11,156,710	11,093,577	11,156,710					4.025	4.025	JAJO	77,338	449,058	04/29/2015	04/29/2027	3,037,901	27.0
00244G-AA-8	AWAS AVIATION CAPITAL LTD MSN 34498		1.E PLGI	4,860,118	4,860,118	4,833,080	4,860,118					3.651	3.651	JAJO	30,556	177,420	07/29/2016	07/29/2026	980,895	20.0
00774P-AB-4	AERBORNE FUNDING LIMITED MSN 7472		1.G PL	2,076,963	2,076,963	2,066,120	2,076,963					4.081	4.081	MON	1,413	84,767	02/22/2017	01/25/2030	38,344	1.8
00774P-AF-5	AERBORNE FUNDING LTD MSN 41608 MSN 416		1.G PL	1,906,254	1,906,254	1,897,984	1,906,254					4.127	4.127	MON	1,311	78,664	03/02/2017	01/25/2030	35,193	1.8
00774P-AK-4	AERBORNE FUNDING LTD MSN 38766 MSN 387		1.G PL	5,690,309	5,690,309	5,665,624	5,690,309					4.127	4.127	MON	3,914	234,819	03/02/2017	01/25/2030	105,055	1.8
00774P-AM-0	AERBORNE FUNDING LIMITED MSN 6482		1.G PL	2,048,511	2,048,511	2,042,482	2,048,511					4.198	4.198	MON	1,433	86,004	03/09/2017	01/25/2030	41,114	1.8
00776A-AA-7	AERBORNE FUNDING II LIMITED		1.E PL	7,505,258	7,505,258	7,477,213	7,505,258					4.180	4.180	MON	5,229	313,720	08/01/2018	05/25/2030	52,675	0.7
00776T-AB-4	AERBORNE FUNDING III LIMITED MSN 7094		1.E PL	4,887,791	4,887,791	5,105,187	4,887,791					3.908	3.908	MON	3,184	191,015	10/30/2020	05/30/2032	60,623	1.2
00776T-AD-0	AERBORNE FUNDING III LIMITED MSN 9152		1.E PL	5,273,409	5,273,409	5,498,840	5,273,409					3.908	3.908	MON	3,435	206,085	10/30/2020	01/30/2032	68,941	1.3
03236X-AB-3	AMUR EQUIPMENT FINANCE RECEIVABLES LLC A		1.A FE	412,337	412,402	413,223	422,464					5.300	5.305	MON	668	21,857	09/14/2022	06/21/2028	16,460	4.3
042688-AA-9	PROJECT CORDELL		2.B PL	13,283,020	13,283,020	12,694,241	13,283,020					5.250	5.252	JAJO	149,025	696,951	09/08/2016	07/15/2034	419,343	2.9
05389L-AA-1	AVOLON AEROSPACE AALL_16-1 MSN 7409		1.G PL	4,135,505	4,135,505	4,067,771	4,135,505					3.426	3.426	MON	6,297	141,682	07/06/2016	07/15/2028	749,675	18.1
05389L-AB-9	AVOLON AEROSPACE AALL_16-1 MSN 62712		1.G PL	8,923,053	8,923,053	8,791,807	8,923,053					3.526	3.526	MON	13,983	314,627	07/25/2016	07/15/2028	1,615,394	18.1
05389L-AD-5	AVOLON AEROSPACE AALL_16-1 MSN 7231		1.G PL	4,147,814	4,147,814	4,079,942	4,147,814					3.450	3.450	MON	6,360	143,100	08/04/2016	08/15/2028	752,897	18.1
05389L-AH-6	AVOLON AEROSPACE AALL_16-2 MSN 7260		1.G PL	4,293,669	4,293,669	4,223,332	4,293,669					3.449	3.449	MON	6,582	148,089	08/17/2016	08/15/2028	779,329	18.1
05389L-AK-9	AVOLON AEROSPACE AALL_16-4 MSN 60491		1.G PL	4,643,703	4,643,703	4,459,941	4,643,703					3.392	3.392	MON	7,001	157,514	10/13/2016	10/15/2028	840,232	18.0
05400F-AA-9	AVOLON AEROSPACE AALL_17-1		1.G PL	2,177,356	2,177,356	2,121,137	2,177,356					4.096	4.096	MON	2,725	89,184	11/10/2017	11/20/2028	574,601	27.2
05400F-AC-5	AVOLON AEROSPACE AALL_17-1 MSN 60492		1.G PL	2,642,370	2,642,370	2,579,152	2,642,370					4.216	4.216	MON	3,404	111,402	12/07/2017	12/20/2028	701,416	27.3
05400F-AE-1	AVOLON AEROSPACE AALL_17-1 MSN 7590		1.G PL	2,835,908	2,835,908	2,767,216	2,835,908					4.202	4.202	MON	3,641	119,165	12/12/2017	12/20/2028	752,277	27.3
09531M-AA-8	BLUE BRIDGE FUNDING LLC BBEF_23-1		1.F FE	1,633,031	1,633,122	1,646,880	1,647,591					7.370	4.605	MON	5,349	120,361	12/15/2023	11/15/2030	57,348	2.0
10004*-AA-3	BORROWED SUNSHINE LLC/BORROWED SUNSHINE		2.B PL	26,322,772	26,322,772	22,073,185	26,322,772					4.086	4.086	FMAN	122,493	1,075,548	01/13/2020	01/13/2040	42,990	0.2
143274-AA-6	CARMEL FIN 2015 LLC MSN 17000493		2.A PL	1,830,302	1,830,302	1,818,662	1,830,302					3.872	3.871	JAJO	13,779	70,862	07/21/2015	07/21/2027	271,991	11.6
143274-AB-4	CARMEL FIN 2015 LLC MSN 17000493		3.A PL	457,575	457,575	455,590	457,575					4.622	4.620	JAJO	4,112	21,147	07/21/2015	07/21/2027	68,124	11.6
143274-AC-2	CARMEL FIN 2015 LLC SER MSN 17000496		2.A PL	1,823,157	1,823,157	1,810,339	1,823,157					3.786	3.785	JAJO	13,423	69,032	07/28/2015	07/21/2027	270,703	11.6
143274-AD-0	CARMEL FIN 2015 LLC SER MSN 17000496		3.A PL	455,795	455,795	453,512	455,795					4.536	4.535	JAJO	4,020	20,677	07/28/2015	07/21/2027	67,802	11.6
143274-AE-8	CARMEL FIN 2015 LLC SER MSN 17000498		2.A PL	1,816,230	1,816,230	1,801,396	1,816,230					3.705	3.703	FMAN	8,224	67,284	08/17/2015	08/17/2027	269,458	11.5
143274-AF-5	CARMEL FIN 2015 LLC SER MSN 17000498		3.A PL	454,058	454,058	451,348	454,058					4.455	4.453	FMAN	2,472	20,226	08/17/2015	08/17/2027	67,490	11.5
143274-AG-3	CARMEL FIN 2015 LLC SER MSN 17000502		2.A PL	1,806,375	1,806,375	1,789,427	1,806,375					3.587	3.586	FMAN	6,120	64,800	08/27/2015	08/27/2027	267,688	11.5
143274-AH-1	CARMEL FIN 2015 LLC SER MSN 17000502		3.A PL	451,594	451,594	448,383	451,594					4.337	4.336	FMAN	1,850	19,587	08/27/2015	08/27/2027	67,046	11.5
143274-AJ-7	CARMEL FIN 2015 LLC SER MSN 17000509		2.A PL	2,078,549	2,078,549	2,061,092	2,078,549					3.690	3.690	JAJO	17,685	76,705	10/08/2015	10/08/2027	271,416	10.5
143274-AK-4	CARMEL FIN 2015 LLC SER MSN 17000509		3.A PL	519,637	519,637	519,845	519,637					5.190	5.190	JAJO	6,218	26,971	10/08/2015	10/08/2027	68,106	10.5
143274-AL-2	CARMEL FIN 2015 LLC SER MSN 17000510		2.A PL	2,078,548	2,078,548	2,061,091	2,078,548					3.690	3.690	JAJO	17,685	76,705	10/08/2015	10/08/2027	271,415	10.5
143274-AM-0	CARMEL FIN 2015 LLC SER MSN 17000510		3.A PL	519,637	519,637	519,845	519,637					5.190	5.190	JAJO	6,218	26,971	10/08/2015	10/08/2027	68,106	10.5
143274-AN-8	CARMEL FIN 2015 LLC SER MSN 17000512		2.A PL	2,084,989	2,084,989	2,067,793	2,084,989					3.759	3.758	FMAN	11,975	78,381	11/06/2015	11/06/2027	272,463	10.5
143274-AP-3	CARMEL FIN 2015 LLC SER MSN 17000512		3.A PL	521,247	521,247	521,920	521,247					5.259	5.257	FMAN	4,188	27,414	11/06/2015	11/06/2027	68,369	10.5
143274-AQ-1	CARMEL FIN 2015 LLC SER MSN 17000518		2.A PL	2,086,400	2,086,400	2,069,048	2,086,400					3.774	3.773	FMAN	9,625	78,747	11/17/2015	11/17/2027	272,693	10.5
143274-AR-9	CARMEL FIN 2015 LLC SER MSN 17000518		3.A PL	521,600	521,600	522,389	521,600					5.274	5.272	FMAN	3,362	27,511	11/17/2015	11/17/2027	68,426	10.5

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
143274-AS-7	CARMEL FIN 2015 LLC SER MSN 17000520		2.A PL	2,077,319	2,077,319	2,057,265	2,077,319					3.677	3.676	MJSD	5,941	76,385	12/03/2015	12/03/2027	242,259	10.5
143274-AT-5	CARMEL FIN 2015 LLC SER MSN 17000520		3.A PL	519,330	519,330	519,642	519,330					5.177	5.175	MJSD	2,091	26,886	12/03/2015	12/03/2027	60,790	10.5
233254-AA-9	PROJECT PHOEBUS		2.C PL	20,453,447	20,453,447	16,338,040	20,453,447					3.510	3.509	MS	181,473	717,916	11/02/2020	09/30/2040	562,366	2.5
387422-AC-2	SCFGP 2023-1A		1.A FE	1,312,478	1,312,587	1,323,376	1,315,258		5			6.460	6.255	MON	2,591	84,793	10/11/2023	09/20/2032	27,265	2.1
55026C-AA-5	BREN_2022-1-A		1.G FE	19,368,660	19,372,506	18,893,395	19,383,643					4.880	4.860	JAJO	160,189	945,378	05/19/2022	07/31/2062	16,310,723	80.7
55026N-AA-1	LUMINACE ABS-2022 ISSUER LLC BREN_24-1		1.G FE	9,491,308	9,493,944	9,492,871	9,493,959		1,400			5.870	5.869	JAJO	94,430	557,295	10/18/2024	01/30/2065	7,268,363	74.3
55026N-AB-9	LUMINACE ABS-2022 ISSUER LLC BREN_24-1		2.C FE	3,080,477	3,173,994	3,074,931	3,089,530		10,407			6.960	7.606	JAJO	37,432	220,910	10/18/2024	01/30/2065	2,435,879	74.3
61947B-AA-1	MOSAIC SOLAR LOAN TRUST MSAIC_24-2		1.D FE	4,791,435	4,958,794	4,845,769	4,791,435		12,536			5.600	6.485	MON	8,485	161,987	05/28/2025	04/22/2052	12,361	0.4
62890Q-AB-1	NMEF 2023-A		1.A FE	2,261,362	2,261,371	2,273,442	2,286,119					6.570	3.149	MON	6,603	148,572	09/12/2023	06/17/2030	184,285	5.5
62890Q-AC-9	NMEF 2023-A		1.F FE	3,579,787	3,580,000	3,649,682	3,580,000					6.830	6.830	MON	10,867	244,514	09/12/2023	06/17/2030	28,009	0.8
62919V-AC-5	NMEF 2025-A		1.E FE	12,996,357	13,000,000	13,161,625	12,997,416		1,059			5.180	5.189	MON	29,929	503,179	03/05/2025	07/15/2032	1,356,375	10.4
62953V-AA-6	AMERICAN AIRLINES MSN 40651		1.D PLGI	17,077,514	17,077,514	17,305,919	17,077,514					5.172	5.241	MON	2,474	995,584	08/31/2017	08/31/2029	3,074,864	16.8
62953V-AB-4	AMERICAN AIRLINES MSN 40651		1.G PLGI	5,692,505	5,692,505	5,836,856	5,692,505					5.772	5.848	MON	920	366,491	08/31/2017	08/31/2029	1,025,465	16.8
687923-AA-0	DISTRIBUTED SOLAR DEVELOPMENT LLC DSD_22		1.G FE	16,776,045	17,834,289	17,616,129	17,246,144		234,338			5.600	7.361	JAJO	169,228	998,721	12/07/2022	01/30/2063	17,203,415	92.2
687923-AB-8	DISTRIBUTED SOLAR DEVELOPMENT LLC DSD_22		2.C FE	3,543,158	3,760,144	3,762,778	3,638,221		46,931			8.000	9.777	JAJO	50,971	300,812	12/07/2022	01/30/2063	3,648,594	92.2
69464@-AA-0	PRC EQUIPMENT FUNDING SPE 2024 LLC		1.A PL	33,006,709	33,006,709	34,071,921	33,006,709					5.109	5.109	MON	74,947	1,195,946	03/31/2025	04/15/2033	3,453,121	10.4
69464@-AB-8	PRC EQUIPMENT FUNDING SPE 2024 LLC		1.C PL	3,154,000	3,154,000	3,233,269	3,154,000					5.619	5.619	MON	7,877	125,674	03/31/2025	04/15/2033	240,867	7.6
69464@-AC-6	PRC EQUIPMENT FUNDING SPE 2024 LLC		1.F PL	902,000	902,000	938,349	902,000					5.852	5.852	MON	2,346	37,430	03/31/2025	04/15/2033	18,654	2.1
70410D-AD-0	PAWNEE EQUIPMENT RECEIVABLES PWNE_22-1		1.C FE	5,315,593	5,315,942	5,326,230	5,320,347					5.400	4.730	MON	12,758	287,061	07/26/2022	07/17/2028	297,047	0.2
78108J-AA-3	RPAK_15-1		2.C PL									3.750	3.743	MJSD		73,268	06/23/2015	06/30/2027		25.8
78433X-AA-8	STONEPEAK AVIATION LOAN TRUST SALT_21-1		1.C FE	1,448,108	1,448,148	1,413,630	1,450,670					2.301	2.302	MON	1,481	33,322	10/18/2021	02/28/2033	128,974	6.7
78433X-AB-6	STONEPEAK AVIATION LOAN TRUST SALT_21-1		1.F FE	2,453,333	2,455,734	2,394,410	2,457,265		211			2.675	2.767	MON	2,920	65,691	12/09/2021	02/28/2033	360,082	9.6
78475C-AA-3	SSI 2025-1		1.G FE	10,574,268	10,574,341	10,712,928	10,575,035		2			6.150	6.148	JAJO	110,193	224,000	06/18/2025	07/27/2065	7,266,925	65.4
78517M-AA-1	PALMET 2025-2A		1.G FE	92,198,992	92,735,000	92,141,496	92,215,251		16,259			5.980	6.081	JAJO	1,155,324		10/01/2025	04/30/2061	84,137,446	100.0
78517Q-AA-2	PALMET 2025-1A		1.G FE	99,439,526	100,616,029	102,987,197	99,527,904		168,152			6.280	6.500	JAJO	1,070,666	3,318,065	04/15/2025	11/01/2060	89,469,487	87.2
830848-AA-5	SKYLINE AIRCRAFT FINANCE LLC SKYAF_21-2		1.E PL	9,566,218	9,566,218	9,207,485	9,566,218					2.636	2.636	MON	9,806	252,165	07/27/2021	08/17/2033	8,445,895	100.0
85236#-AA-1	SUNNOVA RAYS I ISSUER LLC		1.F PL	14,909,795	14,909,795	13,977,212	14,909,795					4.950	4.950	JAJO	125,056	738,035	03/28/2019	04/30/2044	8,884,712	56.9
86744@-AA-6	SUNNOVA SOL IX ISSUER LLC SNVA_25-P1		1.G PL	26,168,438	27,426,871	26,281,451	26,251,036		103,218			6.280	7.113	JAJO	291,852	1,191,332	02/21/2025	01/30/2060	23,155,972	82.4
86744V-AA-9	HELIOS ISSUER LLC SNVA_22-B		1.G FE	21,131,537	21,278,952	18,669,535	21,161,808		20,768			5.000	5.190	MON	32,510	1,063,948	08/12/2022	08/20/2049	16,041,324	72.8
86744Y-AA-3	SNVA 2024-1A		1.G FE	8,472,857	8,886,553	8,383,173	8,538,256		46,574			5.650	6.461	JAJO	85,076	502,090	02/06/2024	01/30/2059	7,633,922	84.0
86745B-AA-2	SNVA 2024-2A		1.G FE	7,688,738	7,888,833	7,668,007	7,710,727		20,047			6.580	6.998	JAJO	87,956	519,085	07/31/2024	07/30/2059	6,426,202	79.5
86745L-AA-0	HELIOS ISSUER LLC SNVA_19-AA		1.F FE	7,582,268	7,584,404	7,089,167	7,588,108					3.750	3.755	MON	8,690	284,415	06/19/2019	06/20/2046	52,992	0.1
86745N-AA-6	SUNNOVA SOL ISSUER LLC SNVA_20-1A		1.D FE	26,093,741	26,103,865	23,477,012	26,116,644		(1,184)			3.350	3.338	JAJO	148,176	874,480	01/07/2022	02/01/2055	184,726	0.8
86745P-AA-1	SNVA 2020-2		1.F FE	7,197,601	8,868,819	7,635,239	7,276,121		120,540			2.730	5.712	JAJO	41,026	181,589	04/14/2025	11/01/2055	204,726	3.2
86745Q-AA-9	HELIOS ISSUER LLC SNVA_21-1		1.D FE	9,667,563	9,671,781	8,259,847	9,671,415		356			2.580	2.581	JAJO	42,282	249,532	06/11/2021	04/28/2056	5,555,008	64.7
86745X-AA-4	SUNNOVA SOL V ISSUER LLC SNVA_23-1		1.G FE	13,708,303	14,431,109	14,086,941	14,016,179		138,708			5.400	6.671	JAJO	132,045	779,280	04/21/2023	04/30/2058	13,489,604	91.0
86745X-AB-2	SUNNOVA SOL V ISSUER LLC SNVA_23-1		2.B FE	1,219,341	1,379,813	1,350,254	1,287,479		28,887			7.350	10.431	JAJO	17,184	101,416	04/21/2023	04/30/2058	1,319,459	93.0
86746C-AA-9	HELIOS ISSUER LLC SNVA_20-AA		1.G FE	2,116,001	2,116,142	1,879,929	2,116,940					2.980	2.981	MON	1,927	63,061	06/15/2020	06/20/2047	930	0.0
86771B-AA-9	SUNRN 2024-2A		1.E FE	44,488,112	44,692,940	44,993,929	44,534,945		32,600			6.250	6.328	JAJO	473,311	2,793,309	06/04/2024	07/30/2059	40,926,332	89.8
86771B-AB-7	SUNRN 2024-2A		1.E FE	84,586,924	86,136,371	86,716,465	84,735,602		126,841			6.250	6.457	JAJO	912,208	5,383,523	06/04/2024	07/30/2059	375,851	0.4
86771P-AB-6	SUNRN 2025-1A		1.F FE	27,111,124	27,109,460	27,402,470	27,115,637		3,702			6.410	6.405	JAJO	294,446	1,279,152	02/07/2025	04/30/2060	26,734,263	96.8
86772D-AA-4	SUNRN_18-1-A		1.E FE	15,128,901	15,365,680	14,963,455	15,187,820		24,918			5.310	5.593	JAJO	138,253	770,440	03/21/2025	04/30/2049	224,633	4.0
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC		1.F FE	13,630,918	13,637,509	13,148,614	13,639,630					3.610	3.607	JAJO	83,420	492,314	10/17/2019	02/01/2055	154,628	0.8
86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNRN_2021-2A		1.F FE	10,385,679	11,432,848	10,426,773	10,537,148		189,324			2.270	5.234	JAJO	43,975	215,769	05/29/2025	01/30/2057	8,996,247	80.8
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SUNRN_23-1A		1.G FE	14,029,748	14,185,656	14,370,858	14,075,583		23,352			6.600	6.804	JAJO	158,643	936,253	10/30/2023	01/30/2059	13,143,844	90.6

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
86772R-AA-3	SUNRUN DEMETER ISSUER LLC SUNRN_22-1		1.G FE	12,148,493	12,248,155	11,857,231	12,196,962		14,786			4.750	4.881	JAJO	98,581	581,787	04/26/2022	07/30/2057	11,431,150	91.9
86772Y-AA-8	SUNRUN DEMETER ISSUER LLC SUNRN_23-1		1.G FE	3,561,836	3,631,446	3,604,581	3,582,851		9,345			5.750	6.082	JAJO	35,381	208,808	04/28/2023	01/30/2059	3,413,018	92.0
86773A-AB-7	SUNRN_24-3A-A2		1.E FE	55,875,491	56,079,024	54,558,974	55,905,918		27,759			5.880	5.942	JAJO	558,734	3,257,016	04/09/2025	10/30/2059	55,508,920	97.3
86773H-AA-4	SUNRN 2025-3A		1.G FE	19,584,510	19,594,392	19,496,124	19,588,233		661			6.150	6.155	JAJO	204,190	123,853	09/12/2025	01/31/2061	18,015,361	89.3
86773P-AA-6	SUNRUN CALLISTO SUNRN_19-1		1.D FE	4,049,111	4,366,771	4,169,044	4,060,152		47,123			3.980	6.665	MJSD	483	173,781	03/21/2025	06/30/2054	328,344	7.1
86773Q-AA-4	SUNRUN VULCAN ISSUER LLC SUNRN_21-1A		1.F FE	8,544,805	8,800,297	8,098,709	8,612,984		45,947			2.460	3.319	JJ	90,804	216,487	08/23/2023	01/30/2052	7,109,357	82.9
867976-AA-0	STRONG 2025-1		1.E PL	23,958,446	24,052,528	23,960,945	23,960,438		2,010			5.950	6.033	MON	11,926	349,831	09/19/2025	12/28/2055	14,117,170	100.0
867976-AB-8	STRONG 2025-1		1.E PL	32,300,463	32,798,902	32,674,013	32,307,127		18,073			5.950	6.280	MON	16,263	477,042	09/19/2025	12/28/2055	19,250,687	100.0
87252X-AA-7	TIPS_25-1		1.G FE	34,161,367	34,173,728	34,770,244	34,163,414		1,551			6.420	6.426	MON	36,566	518,017	09/25/2025	10/25/2055	29,657,157	100.0
87252X-AB-5	TIPS_25-1		2.C FE	6,365,603	6,416,806	6,430,232	6,367,383		1,795			8.500	8.658	MON	9,090	128,782	09/25/2025	10/25/2055	5,636,091	100.0
887921-AA-2	TIP SOLAR ABS ISSUER LLC TIP_25-2		1.G FE	56,074,340	56,095,000	55,937,233	56,075,552		1,212			6.000	6.006	MON	336,570		11/21/2025	12/27/2055	48,188,024	85.5
887921-AB-0	TIP SOLAR ABS ISSUER LLC TIP_25-2		2.C FE	6,201,347	6,260,000	6,187,619	6,202,200		853			8.200	8.385	MON	51,332		11/21/2025	12/27/2055	5,408,371	85.8
90389*-AA-0	PROJECT ULTRALIGHT II		2.B PL	10,421,779	10,421,779	9,086,524	10,421,779					4.250	4.310	JAJO	89,815	447,846	07/18/2022	07/18/2042	196,526	1.8
90390#-AA-5	PROJECT ULTRALIGHT		2.B PL	8,210,502	8,210,502	7,531,298	8,210,502					4.800	4.868	JAJO	79,916	398,482	12/11/2020	12/31/2040	84,365	1.0
92339#-AA-5	VERDANT RECEIVABLES LLC VRDNT_22-1		1.A Z	5,458,943	5,459,253	5,473,428	5,520,140					6.690	6.692	MON	19,276	365,224	12/09/2022	02/12/2030	17,724	0.2
92339#-AB-3	VERDANT RECEIVABLES LLC VRDNT_22-1		1.B Z	2,301,663	2,302,000	2,308,198	2,302,000		27			6.590	6.589	MON	8,006	151,702	12/09/2022	02/12/2030	2,314,642	100.0
92339#-AC-1	VERDANT RECEIVABLES LLC VRDNT_22-1		1.D Z	2,171,926	2,172,000	2,180,208	2,172,000					7.710	7.709	MON	8,838	167,461	12/09/2022	02/12/2030	2,185,955	100.0
92339#-AD-9	VERDANT RECEIVABLES LLC VRDNT_22-1		1.G Z	2,746,375	2,747,000	2,755,633	2,747,000		28			8.670	8.668	MON	12,570	238,165	12/09/2022	02/12/2030	2,766,847	100.0
92339G-AC-7	VERD 2023-1A		1.B FE	886,936	887,000	910,914	887,000		12			6.050	6.050	MON	2,832	53,664	08/10/2023	01/13/2031	891,472	100.0
92339G-AD-5	VERD 2023-1A		1.D FE	836,894	837,000	865,574	837,000		34			6.730	6.730	MON	2,973	56,330	08/10/2023	01/13/2031	841,694	100.0
92339G-AE-3	VERD 2023-1A		2.A FE	1,637,858	1,638,000	1,701,090	1,638,000					7.750	7.750	MON	6,700	126,945	08/10/2023	01/13/2031	1,648,579	100.0
92854#-AA-0	PROJECT GALILEO		2.B Z	30,752,020	30,752,020	25,507,447	30,752,020					4.664	4.729	JAJO	246,993	1,454,070	08/30/2019	10/31/2039	561,195	1.7
92854V-AA-3	VIVINT SOLAR FINANCING LLC VSLR_18-1A		1.G FE	11,475,710	11,478,404	11,065,569	11,479,170		(125)			4.730	4.733	AO	91,996	542,929	03/13/2019	04/30/2048	10,102,237	85.4
92855H-AA-3	VIVINT SOLAR FINANCING LLC VSLR 20_1A		1.G FE	7,487,293	7,488,596	7,001,644	7,490,717					2.210	2.203	JJ	69,417	165,498	09/25/2020	07/31/2051	91,991	2.7
92855H-AB-1	VIVINT SOLAR FINANCING LLC VSLR 20_1A		2.B FE	1,336,796	1,337,086	1,178,458	1,337,449					3.220	3.215	JJ	18,059	43,054	09/25/2020	07/31/2051	136,347	21.1
94988P-AA-1	AERCAP_14-A1		2.B PLGI	1,954,527	1,954,527	1,953,321	1,954,527					4.311	4.311	MON	6,085	84,260	07/02/2014	07/05/2026	118,363	7.9
94988P-AD-5	AVIANCA_14-3 MSN 37503		6. *	1	1	1	1					3.929	3.929	FMAN			12/19/2014	11/25/2026		17.1
94988Y-AG-9	AVIANCA_15-VIII MSN 37508		6. *	1	1	1	1					3.728	(0.007)	FMAN			12/09/2015	11/25/2027		10.4
97181D-AB-4	AERCAP_14-A1		2.B PLGI	2,783,457	2,783,457	2,773,161	2,783,457					4.178	4.178	MON	2,584	116,292	07/23/2014	07/23/2026	111,602	7.9
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)				1,230,047,565	1,242,796,651	1,212,365,998	1,232,230,330		1,541,042			XXX	XXX	XXX	9,032,255	46,562,446	XXX	XXX	675,332,070	XXX
00011#-AA-1	A&K FUNDING LLC		6. FE									3.960	0.000	MON	988		03/31/2004	04/10/2034		31.3
00115B-AB-3	AEPTC_19-1		1.A FE	6,510,910	6,510,922	6,340,950	6,510,922					2.294	2.293	FA	62,231	149,354	09/11/2019	08/01/2031	539,401	8.4
00636#-AW-0	ADMSO 2023-1		1.G FE	11,065,156	11,065,600	11,258,716	11,065,600					6.967	6.967	MON	34,264	770,940	07/19/2023	07/15/2053	11,129,845	100.0
02158Q-AA-6	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI		1.D PL	31,461,170	31,461,170	31,615,905	31,461,170					5.289	5.289	MON	73,955	984,522	05/06/2025	05/15/2036	48,850	0.2
02158Q-AB-4	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI		1.G PL	6,878,172	6,878,172	6,939,875	6,878,172					5.777	5.777	MON	17,660	235,100	05/06/2025	05/15/2036	78,529	1.3
02158Q-AC-2	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI		2.C PL	5,184,354	5,184,354	5,236,303	5,184,354					6.605	6.605	MON	15,219	202,602	05/06/2025	05/15/2036	30,051	0.7
03667#-AA-2	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_		1.E Z	26,749,714	26,749,714	26,886,229	26,749,714					5.540	6.202	MON	12,349	1,162,347	09/30/2025	01/19/2029	25,659,053	100.0
03667#-AB-0	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_		1.E PL	76,140,000	76,140,000	76,528,573	76,140,000					5.540	6.216	MON	35,150	1,910,200	11/24/2025	01/19/2029	73,515,745	100.0
037680-AB-1	APPALACHIAN CONSUMER RATE RELIEF FUNDING		1.A FE	295,455	279,390	278,998	288,832		(427)			3.772	1.255	FA	4,391	10,539	03/04/2016	08/01/2031	40,128	15.2
038779-AB-0	ARBYS_20-1		2.C FE	9,019,090	9,001,250	8,767,732	9,010,153		(1,223)			3.237	3.218	JAJO	49,371	291,371	08/04/2020	08/01/2050	389,447	2.7
05551C-AA-3	BIB MERCHANT VOUCHER RECEIVABLES LTD BIB		1.G FE	19,668,244	19,668,244	18,841,725	19,668,244					3.500	3.500	JAJO	160,624	688,389	11/05/2019	01/07/2030	1,250,182	5.7
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES		1.G FE	1,655,667	1,655,667	1,649,429	1,655,667					4.080	4.079	JAJO	15,762	67,551	02/22/2017	04/07/2027	263,888	12.9
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD BIB		1.G FE	5,836,435	5,836,435	5,840,768	5,836,435					4.180	4.180	JAJO	56,925	243,963	03/19/2018	04/07/2028	242,801	4.4

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
08891*-AA-3	BROOKFIELD INFRA DEBT FUND III FUN		1.G PL	14,324,541	15,193,779	15,193,779	14,332,545		8,004			5.000	5.735	MJSD	192,032	162,777	12/18/2025	12/31/2044	15,383,701	100.0
08891*-AB-1	BROOKFIELD INFRA DEBT FUND III FUN		2.B PL	4,404,892	4,672,402	4,672,402	4,407,375		2,483			6.000	6.764	MJSD	70,865	56,936	12/18/2025	12/31/2044	4,742,488	100.0
08891*-AC-9	BROOKFIELD INFRA DEBT FUND III FUN		3.B PL	7,341,487	7,787,337	7,787,337	7,345,644		4,157			7.000	7.794	MJSD	270,100		12/18/2025	12/31/2044	7,923,615	100.0
08891@-AA-1	BRKFIELD INFRA DEBT FUND IV UNFUND		1.F FE	4,031,795	4,031,795	4,031,795	4,031,795					5.000	5.000	MJSD	8,400		12/17/2025	12/31/2046	4,082,192	100.0
08891@-AB-9	BRKFIELD INFRA DEBT FUND IV UNFUND		2.A FE	1,209,538	1,209,538	1,209,538	1,209,538					6.000	6.000	MJSD	3,024		12/17/2025	12/31/2046	1,227,682	100.0
08891@-AC-7	BRKFIELD INFRA DEBT FUND IV UNFUND		3.B FE	2,015,897	2,015,897	2,015,897	2,015,897					7.000	7.000	MJSD	5,880		12/17/2025	12/31/2046	2,051,176	100.0
09589#-AB-2	BLUE OWL GP STAKES IV FINANCING SPV LLC		1.B PL	82,300,000	82,300,000	82,351,026	82,300,000					5.160	5.160	JAJO	719,576		10/31/2025	10/30/2030	83,361,670	100.0
127656-AA-4	CAERUS UINTA ABS I LLC CAERUS_23		1.G PL	4,499,442	4,500,468	4,580,576	4,529,002					7.480	6.929	MON	2,805	336,635	01/27/2023	04/28/2040	107,247	2.0
12803V-AC-9	CAJUN GLOBAL LLC CAJUN_25-2		2.B FE	23,472,000	23,472,000	23,580,009	23,472,000					5.912	5.911	FMAN	181,167		10/16/2025	11/20/2055	22,985,254	100.0
12809*-AA-6	CF SOFI TRUST VFN2501 SOFI_25-1		1.A PL	88,801,719	88,801,719	89,016,682	88,801,719					5.280	5.351	MON	221,412	2,435,332	06/13/2025	09/18/2035	69,670	0.1
12809*-AB-4	CF SOFI TRUST VFN2501 SOFI_25-1		1.C PL	12,493,663	12,493,663	12,532,514	12,493,663					5.520	5.594	MON	32,567	358,205	06/13/2025	09/18/2035	351,185	2.2
12809*-AC-2	CF SOFI TRUST VFN2501 SOFI_25-1		1.F PL	8,520,783	8,520,783	8,551,614	8,520,783					5.820	5.897	MON	23,418	257,576	06/13/2025	09/18/2035	342,146	3.1
12809*-AD-0	CF SOFI TRUST VFN2501 SOFI_25-1		2.B PL	8,742,951	8,742,951	8,765,213	8,742,951					6.330	6.408	MON	26,134	285,218	06/13/2025	09/18/2035	67,308	0.6
12814#-AA-5	CF PL TRUST 2502 SOFI_25-2		1.A Z	60,451,622	60,451,622	60,451,622	60,451,622					4.780	4.726	MON	16,053		12/30/2025	12/30/2035	60,692,421	100.0
12814#-AB-3	CF PL TRUST 2502 SOFI_25-2		1.C Z	21,269,456	21,269,456	21,269,456	21,269,456					5.210	5.150	MON	6,156		12/30/2025	12/30/2035	21,361,801	100.0
12814#-AC-1	CF PL TRUST 2502 SOFI_25-2		1.F Z	21,250,994	21,250,994	21,250,994	21,250,994					5.560	5.496	MON	6,564		12/30/2025	12/30/2035	21,349,457	100.0
12814#-AD-9	CF PL TRUST 2502 SOFI_25-2		2.B Z	16,885,826	16,885,826	16,885,826	16,885,826					5.910	5.841	MON	5,544		12/30/2025	12/30/2035	16,968,989	100.0
14054*-AA-4	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1		1.C PL	65,064,392	63,868,388	64,992,019	65,063,959		(433)			6.130	5.842	MON	119,629	822,978	12/30/2025	05/20/2060	3,141,406	2.9
14054*-AB-2	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1		1.F PL	7,558,714	7,440,979	7,549,792	7,558,713		(1)			6.330	6.083	MON	14,392	99,009	12/30/2025	05/20/2060	361,489	2.9
14054*-AC-0	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1		2.B Z	5,763,490	5,580,733	5,711,181	5,763,341		(149)			7.110	6.583	MON	12,124	83,407	12/30/2025	05/20/2060	258,725	2.8
14054*-AD-8	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1		3.B PL	5,322,218	5,167,345	5,276,415	5,322,097		(120)			9.040	8.501	MON	14,273	98,192	12/30/2025	05/20/2060	215,323	2.6
185512-AB-6	CLECO SECUIRITIZATION I LLC CNL_2022-A		1.A FE	719,901	720,000	689,302	720,000					4.646	4.645	MS	11,150	33,451	06/09/2022	09/01/2044	39,498	5.4
20633K-AJ-7	TUNES 2025-1A	0	1.E FE	3,906,989	3,907,000	3,948,079	3,907,000		11			5.507	5.507	JAJO	42,434	53,790	07/01/2025	07/22/2075	45,809	100.0
210717-AC-8	CMRS_14-A-A3		1.A FE	3,678,663	3,678,773	3,654,404	3,678,773					3.528	3.525	MN	21,631	129,787	07/14/2014	05/01/2029	742,771	17.3
233046-AF-8	DB MASTER FINANCE LLC DNKN_17-1A		2.B FE	4,971,122	5,027,625	4,994,803	5,009,398		8,879			4.030	4.213	FMAN	23,075	202,613	03/24/2020	11/20/2047	4,844,825	81.7
233046-AL-5	DB MASTER FINANCE LLC DNKN_19-1A		2.B FE	17,889,207	17,882,813	17,643,664	17,885,650		(841)			4.352	4.346	FMAN	88,635	778,260	07/10/2020	05/20/2049	15,093,613	59.2
233046-AQ-4	DB MASTER FINANCE LLC DNKN_21-1A		2.B FE	24,336,960	24,336,960	23,040,092	24,336,960					2.493	2.493	FMAN	69,099	606,720	10/15/2021	11/20/2051	794,832	4.2
233046-AS-0	DB MASTER FINANCE LLC DNKN_21-1A		2.B FE	34,107,840	34,107,840	30,403,152	34,107,840					2.791	2.791	FMAN	108,417	951,950	10/15/2021	11/20/2051	1,059,659	3.8
25512V-AA-7	DIVERSIFIED ABS PHASE VI LLC		2.A FE	9,381,368	9,634,643	9,615,373	9,382,078		40,414			7.500	8.614	MON	6,022	722,598	10/14/2022	11/28/2039	446,028	4.4
25746U-DY-2	DOMINION ENERGY INC	0	2.B FE	8,693,205	8,700,000	8,805,446	8,694,582		1,377			4.600	4.626	MN	51,137	202,323	05/07/2025	05/15/2028	8,900,100	100.0
25755T-AH-3	DPABS_17-1A		2.A FE	22,795,000	22,795,000	22,666,101	22,795,000					4.118	4.118	JAJO	172,095	938,698	06/12/2017	07/25/2047	474,839	2.9
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER LLC DPABS_19		2.A FE	34,793,685	34,560,000	33,286,616	34,672,232		(30,264)			3.668	3.580	JAJO	232,405	1,267,661	05/19/2021	10/25/2049	684,709	2.8
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER LLC DPABS_21		2.A FE	6,710,250	6,710,250	6,380,499	6,710,250					2.662	2.662	JAJO	32,748	178,627	04/08/2021	04/25/2051	121,415	2.9
25755T-AP-5	DPABS 2021-1A A2II		2.A FE	73,493	72,938	66,904	73,233		(75)			3.151	3.047	JAJO	421	2,298	01/07/2022	04/25/2051	1,418	2.6
25755T-AR-1	DOMINOS PIZZA MASTER ISSUER LLC DPABS_25		2.A FE	20,000,000	20,000,000	20,161,904	20,000,000					5.217	5.217	JAJO	191,290	144,917	08/12/2025	07/26/2055	20,260,850	100.0
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK_19-2A		2.C FE	9,867,325	9,881,468	9,816,547	9,871,604		2,491			3.981	4.007	JAJO	77,584	393,381	10/04/2023	10/20/2049	548,666	5.4
26209X-AA-9	DRIVEN BRANDS FUNDING LLC HONK_20-1A		2.C FE	2,435,052	2,408,968	2,372,293	2,417,671		(5,093)			3.786	3.295	JAJO	17,987	91,204	06/24/2021	07/20/2050	2,340,924	97.9
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK_20-2A		2.C FE	23,185,413	23,458,560	22,735,260	23,328,748		55,010			3.237	3.503	JAJO	149,761	759,354	06/08/2022	01/20/2051	23,151,844	97.4
26209X-AH-4	HONK 2024-1A		2.C FE	25,453,800	25,453,800	26,339,615	25,453,800					6.372	6.372	JAJO	319,878	1,621,916	06/28/2024	10/20/2054	24,353,546	93.7
26209X-AK-7	HONK 2025-1A		2.C FE	18,050,000	18,050,000	18,000,130	18,050,000					5.296	5.296	JAJO	188,530		09/16/2025	10/20/2055	18,288,982	100.0
29476Q-AB-2	EQV ABS ISSUER I LLC EQV_25-1A		1.G PL	12,157,297	12,157,297	12,393,031	12,157,297					5.852	5.852	MON	31,620	306,317	07/02/2025	12/15/2040	65,647	100.0
30037H-AA-4	EVGR 2024-A		1.A FE	9,162,024	9,162,621	9,412,719	9,162,621					5.104	5.103	JD	38,972	467,660	02/14/2024	12/03/2040	471,674	5.0
302704-AA-9	FLYWH_24-1-A		1.F PL	103,072,150	103,072,150	104,540,876	103,072,150					7.151	7.151	MON	122,845	7,370,690	06/18/2024	08/25/2044	189,531	0.2
302704-AB-7	FLYWH_24-1-B		2.B PL	31,631,233	31,631,233	31,939,413	31,631,233					8.106	8.106	MON	42,734	2,564,028	06/18/2024	08/25/2044	1,221,268	3.7
33830J-AE-5	GUYS_23-1A-A2		2.C FE	22,972,950	22,972,950	23,631,022	22,972,950					7.549	7.548	JAJO	317,942	1,734,228	11/17/2023	01/26/2054	483,705	0.9

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
380241-AA-7	GDRD 2022-1		2.C FE	24,621,675	24,621,675	24,890,829	24,621,675					6.864	6.863	JAJO	286,366	1,690,032	08/12/2022	10/30/2052	24,075,980	95.6
380241-AC-3	GODDARD FUNDING LLC GDRD_24-1		2.C FE	10,512,810	10,512,810	10,770,328	10,512,810					6.834	6.833	JAJO	121,737	718,445	07/12/2024	10/30/2054	10,071,397	93.7
45029*-AA-0	ISPC FINANCING TRUST ISPC_25-1		1.F PL	7,287,460	7,288,367	7,341,414	7,289,024		128			5.770	5.762	MON	18,691	134,339	08/20/2025	10/17/2044	1,458,137	100.0
45175X-AB-7	IDENTITY DIGITAL CAPITAL LLC IDDGL_25-1		1.F PL	24,550,000	24,550,000	25,009,880	24,550,000					6.793	6.793	MJSD	50,957	1,264,676	03/18/2025	03/20/2065	24,966,920	100.0
45783W-A#-4	INNOVATION CREDIT SMA II SPE LLC INNCS_2		3.B Z	10,968,955	10,968,955	10,968,955	10,968,955					7.820	7.815	MON	21,151		12/30/2025	08/05/2031	11,040,436	100.0
45783W-A*-8	INNOVATION CREDIT SMA II SPE LLC INNCS_2		1.F PL	4,477,124	4,477,124	4,477,124	4,477,124					6.320	6.316	MON	13,179	41,848	12/30/2025	08/05/2031	4,500,704	100.0
45783W-A@-6	INNOVATION CREDIT SMA II SPE LLC INNCS_2		2.B PL	12,759,805	12,759,805	12,759,805	12,759,805					6.820	6.816	MON	40,531	89,541	12/30/2025	08/05/2031	12,832,323	100.0
45783W-B*-7	INNOVATION CREDIT SMA II SPE LLC INNCS_2		4.B Z	10,968,955	10,968,955	10,968,955	10,968,955					8.820	8.814	MON	23,855		12/30/2025	08/05/2031	11,049,577	100.0
476681-AA-9	JERSEY MIKES FUNDING LLC JMIKE_19-1A		2.B FE	41,051,641	41,286,615	41,287,862	41,224,935		51,598			4.433	4.566	FMAN	233,863	1,830,236	06/03/2022	02/15/2050	41,319,297	99.2
476681-AB-7	JERSEY MIKES FUNDING LLC JMIKE_2021-1		2.B FE	11,604,023	11,623,000	11,456,398	11,618,326		3,935			2.891	2.926	FMAN	42,936	336,021	02/15/2022	02/15/2052	11,489,948	99.2
476681-AD-3	JERSEY MIKES FUNDING LLC JMIKE_24-1		2.B FE	20,207,300	20,207,300	20,620,861	20,207,300					5.636	5.636	FMAN	145,524	1,034,486	12/11/2024	02/16/2055	19,253,209	93.5
47760Q-AC-7	JIMMY JOHNS FUNDING LLC JIMMY_22-1		2.B FE	6,562,000	6,562,000	6,503,809	6,562,000					4.077	4.076	JAJO	45,332	267,533	03/09/2022	04/30/2052	6,543,017	98.2
47987E-AC-1	JONAH ENERGY LLC JONAH_22-1		1.G FE	13,834,736	14,027,081	14,202,419	13,834,736		50,525			7.200	8.319	MON	58,914	1,009,950	10/11/2022	12/10/2037	258,442	1.6
53949B-AA-6	LAIPW_23-NG-1B-A		1.F Z	73,841,099	73,841,099	74,812,338	73,841,099					7.385	7.385	MON	90,886	5,453,165	05/25/2023	08/25/2048	262,013	0.3
53949B-AB-4	LAIPW_23-NG-1B-B		2.B Z	11,969,361	11,969,361	11,998,820	11,969,361					8.111	8.111	MON	16,181	970,835	05/25/2023	08/25/2048	243,686	1.9
54627R-AH-3	LOUISIANA LCL GOVT ENVRNMNTL FAC		1.A FE	412,672	418,352	416,778	418,270		24,956			2.860	2.907	FA	4,985	11,965	11/29/2022	08/01/2028	186,091	31.8
54627R-AK-6	LOUISIANA LCL GOVT ENVRNMNTL FAC		1.A FE	1,562,093	1,580,924	1,576,775	1,562,331		12,450			3.240	7.119	FA	21,342	51,222	11/29/2022	08/01/2028	734,874	32.2
54627R-AN-0	LOUISIANA LOC GOVT ENVIRONMENT		1.A FE	24,000,000	24,000,000	23,808,545	24,000,000					4.275	4.274	FA	427,500	1,026,000	05/12/2022	02/01/2036	8,193,054	33.4
553214-AC-1	MP ENVIRONMENTAL FUND		1.A FE	1,015,904	1,011,819	1,015,638	1,015,180		(2,390)			5.463	5.254	JJ	25,486	55,271	11/29/2022	07/15/2028	72,533	7.0
553214-AD-9	MP ENVIRONMENTAL FUND		1.A FE	2,543,428	2,550,000	2,592,658	2,549,543		397			5.523	5.534	JJ	64,935	140,824	04/04/2007	07/15/2028	1,230,853	47.0
553214-AE-7	MP ENVIRONMENTAL FUND		1.A FE	2,270,000	2,270,000	2,318,327	2,270,000					5.127	5.127	JJ	53,665	116,383	12/16/2009	01/15/2031	305,507	13.1
55429@-AA-3	MSP 2025-1 MSP_25-1		1.A PL	173,808,500	173,578,797	174,171,499	173,796,116		(17,118)			5.260	5.228	MON	152,171	6,664,527	08/28/2025	02/25/2055	3	
55429@-AB-1	MSP 2025-1 MSP_25-1		1.A PL	11,104,805	11,090,129	10,917,769	11,102,448		(2,658)			4.847	4.887	MON	9,286	450,094	08/28/2025	02/25/2055		
55429@-AC-9	MSP 2025-1 MSP_25-1		1.C PL	17,424,537	17,401,511	17,578,373	17,423,725		(813)			5.760	5.742	MON	16,705	731,671	08/28/2025	02/25/2055	669,645	3.8
55429@-AD-7	MSP 2025-1 MSP_25-1		1.F PL	22,402,975	22,373,370	22,796,278	22,401,568		(1,408)			6.010	5.979	MON	22,411	981,550	08/28/2025	02/25/2055	779,297	3.4
55429@-AE-5	MSP 2025-1 MSP_25-1		2.B PL	9,956,879	9,943,721	10,067,096	9,955,524		(1,355)			6.470	6.417	MON	113,906	374,548	08/28/2025	02/25/2055	36,407	0.4
55429@-AF-2	MSP 2025-1 MSP_25-1		3.B PL	7,467,659	7,457,791	7,500,346	7,466,692		(967)			7.540	7.490	MON	426,939		08/28/2025	02/25/2055	34,379	0.5
55429@-AG-0	MSP 2025-1 MSP_25-1		4.B PL	2,489,218	2,485,929	2,492,657	2,488,617		(601)			9.050	8.928	MON	170,814		08/28/2025	02/25/2055	58,306	100.0
55977*-AA-1	MAGUIRE LEVERED BORROWER LLC SMB_25-MAG		2.B Z	12,703,701	12,703,701	12,703,701	12,703,701					6.423	6.418	MON	95,741		11/20/2025	11/22/2032	12,772,087	100.0
56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST		1.F FE	2,300,000	2,300,000	2,270,609	2,300,000					3.260	3.260	JD	4,374	74,980	06/10/2015	12/10/2027	2,134,230	100.0
56081#-AZ-3	MAJOR LEAGUE BASEBALL TRUST		1.F FE	2,200,000	2,200,000	2,107,540	2,200,000					3.410	3.410	JD	4,376	75,020	06/10/2015	12/10/2030	2,135,805	100.0
56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST		1.F FE	1,610,435	1,610,435	1,598,501	1,610,435					3.550	3.550	JD	3,335	57,170	12/10/2015	12/10/2027	1,639,020	100.0
56081#-BD-1	MAJOR LEAGUE BASEBALL TRUST		1.F FE	3,484,500	3,484,500	3,390,204	3,484,500					3.750	3.750	JD	7,622	130,669	12/10/2015	12/10/2030	3,549,834	100.0
56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST		1.F FE	1,800,000	1,800,000	1,782,647	1,800,000					2.920	2.920	JD	3,066	52,560	02/10/2017	12/10/2026	1,826,280	100.0
56081#-BL-3	MAJOR LEAGUE BASEBALL TRUST		1.F FE	6,000,000	6,000,000	5,925,549	6,000,000					3.280	3.280	JD	11,480	196,800	12/11/2017	12/10/2027	6,098,400	100.0
56081#-BM-1	MAJOR LEAGUE BASEBALL TRUST		1.F FE	2,000,000	2,000,000	1,935,833	2,000,000					3.380	3.380	JD	3,943	67,600	12/11/2017	12/10/2029	2,033,800	100.0
56081#-BN-9	MAJOR LEAGUE BASEBALL TRUST		1.F FE	7,000,000	7,000,000	6,572,401	7,000,000					3.530	3.530	JD	14,414	247,100	12/11/2017	12/10/2032	7,123,550	100.0
56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST		1.F FE	2,200,000	2,200,000	2,184,426	2,200,000					3.200	3.200	JD	4,107	70,400	08/12/2019	12/10/2026	2,235,200	100.0
56081#-BR-0	MAJOR LEAGUE BASEBALL TRUST		1.F FE	1,200,000	1,200,000	1,162,793	1,200,000					3.410	3.410	JD	2,387	40,920	08/12/2019	12/10/2029	915,345	100.0
56081#-BS-8	MAJOR LEAGUE BASEBALL TRUST		1.F FE	2,400,000	2,400,000	2,106,472	2,400,000					3.870	3.870	JD	5,418	92,880	08/12/2019	12/10/2039	2,446,440	100.0
56081#-BV-1	MAJOR LEAGUE BASEBALL TRUST		1.F FE	700,000	700,000	594,953	700,000					2.800	2.800	JD	1,143	19,600	12/10/2019	12/10/2034	709,800	100.0
56081#-BW-9	MAJOR LEAGUE BASEBALL TRUST		1.F FE	500,000	500,000	400,785	500,000					3.100	3.100	JD	904	15,500	12/10/2019	12/10/2039	507,750	100.0
56081#-CB-4	MAJOR LEAGUE BASEBALL TRUST		1.F FE	9,300,000	9,300,000	8,991,602	9,300,000					3.350	3.350	JD	18,174	311,550	06/10/2020	12/10/2029	9,049,075	100.0
56081#-CC-2	MAJOR LEAGUE BASEBALL TRUST		1.F FE	4,500,000	4,500,000	4,334,611	4,500,000					3.250	3.250	JD	8,531	146,250	07/10/2020	12/10/2029	4,369,875	100.0
56081#-CE-8	MAJOR LEAGUE BASEBALL TRUST		1.F FE	1,200,000	1,200,000	1,152,383	1,200,000					2.560	2.560	JD	1,792	30,720	07/12/2021	12/10/2028	708,960	100.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
56081#-CG-3	MAJOR LEAGUE BASEBALL TRUST		1.F FE	1,964,001	1,964,001	1,892,007	1,964,001					2.670	2.670	JD	3,059	52,439	12/10/2021	12/10/2028	1,361,730	100.0
56081#-CJ-7	MAJOR LEAGUE BASEBALL TRUST		1.F FE	579,698	579,698	516,229	579,698					3.140	3.140	JD	1,062	18,203	12/10/2021	12/10/2033	284,089	100.0
56081#-CK-4	MAJOR LEAGUE BASEBALL TRUST		1.F FE	1,000,000	1,000,000	860,152	1,000,000					3.330	3.330	JD	1,943	33,300	12/10/2021	12/10/2036	914,985	100.0
56081#-CR-9	MAJOR LEAGUE BASEBALL TRUST		1.F FE	600,000	600,000	568,275	600,000					2.080	2.080	JD	728	12,480	12/10/2021	12/10/2028	101,040	100.0
56081#-CU-2	MAJOR LEAGUE BASEBALL TRUST		1.F FE	800,000	800,000	678,431	800,000					2.490	2.490	JD	1,162	19,920	12/10/2021	12/10/2033	303,735	100.0
56081#-CV-0	MAJOR LEAGUE BASEBALL TRUST		1.F FE	4,100,000	4,100,000	3,290,506	4,100,000					2.640	2.640	JD	6,314	108,240	12/10/2021	12/10/2036	2,938,280	100.0
56081#-DB-3	MAJOR LEAGUE BASEBALL TRUST		1.F FE	24,850,000	24,850,000	25,228,814	24,850,000					5.640	5.640	JD	81,757	1,401,540	12/11/2023	12/10/2026	25,550,770	100.0
56081*-AB-0	MAJOR LEAGUE BASEBALL FACILITY FUN		1.G FE	1,022,176	1,022,176	908,331	1,022,176					3.640	3.640	JD	2,170	37,207	07/10/2019	12/10/2043	32,906	3.5
56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY FUN		1.G FE	2,867,488	2,867,488	2,523,787	2,867,488					3.610	3.610	JD	6,038	103,516	07/10/2019	12/10/2044	87,134	3.1
56081*-AD-6	MAJOR LEAGUE BASEBALL FACILITY FUN		1.G FE	1,997,890	1,997,890	1,775,375	1,997,890					3.640	3.640	JD	4,242	72,723	10/10/2019	12/10/2043	67,458	3.5
56081*-AE-4	MAJOR LEAGUE BASEBALL FACILITY FUN		1.G FE	1,850,000	1,850,000	1,405,015	1,850,000					3.400	3.400	JD	3,669	62,900	12/10/2019	12/10/2044	202,735	10.8
56081*-AK-0	MAJOR LEAGUE BASEBALL FACILITY FUN		1.G FE	6,100,000	6,100,000	6,306,512	6,100,000					5.650	5.650	JD	20,105	344,650	09/10/2024	12/10/2049	236,061	3.8
56081*-AM-6	MAJOR LEAGUE BASEBALL FACILITY FUN		1.G FE	3,800,000	3,800,000	4,055,056	3,800,000					6.360	6.360	JD	14,098	120,840	06/10/2025	12/10/2054	169,088	4.3
62927@-AE-8	NHL US FUNDING LP		2.B PL	7,000,000	7,000,000	6,897,337	7,000,000					4.220	4.220	MJSD	15,591	295,400	07/12/2018	07/12/2030	7,073,850	100.0
62927@-AK-4	NHL US FUNDING LP		2.B PL	500,000	500,000	451,359	500,000					2.790	2.790	MJSD	736	13,950	10/19/2021	10/19/2031	503,488	100.0
62927@-AL-2	NHL US FUNDING LP		2.B PL	1,500,000	1,500,000	1,294,174	1,500,000					2.940	2.940	MJSD	2,328	44,100	10/19/2021	10/19/2033	1,511,025	100.0
62927@-AN-8	NHL US FUNDING LP		2.B PL	9,000,000	9,000,000	9,208,783	9,000,000					5.210	5.210	MJSD	24,748	192,770	07/14/2025	07/14/2032	9,117,225	100.0
62928@-AC-1	NHL CANADA FUNDING LP		2.B PL	2,500,000	2,500,000	2,463,335	2,500,000					4.220	4.220	MJSD	5,568	105,500	07/12/2018	07/12/2030	2,526,375	100.0
62928@-AF-4	NHL CANADA FUNDING LP		2.B PL	3,000,000	3,000,000	3,069,594	3,000,000					5.210	5.210	MJSD	8,249	64,257	07/14/2025	07/14/2032	3,039,075	100.0
62934#-AG-2	CIP VIII 2025-1 CIP_25-1		1.B PL	43,992,000	43,992,000	43,992,000	43,992,000					5.492	6.046	FMAN	208,061	1,326,812	05/30/2025	06/06/2030	44,596,048	100.0
67079#-AA-9	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE		1.G Z	10,937,666	10,937,666	10,937,666	10,937,666					6.402	6.990	MJSD	197,328		12/01/2025	08/06/2035	11,128,802	100.0
67079#-AB-7	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE		2.C Z	4,861,185	4,861,185	4,861,185	4,861,185					8.152	8.739	MJSD	109,678		12/01/2025	08/06/2035	4,967,402	100.0
67079#-AC-5	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE		3.C Z	4,010,478	4,010,478	4,010,478	4,010,478					10.652	11.237	MJSD	116,385		12/01/2025	08/06/2035	4,123,172	100.0
67098V-AC-7	OC III HOLDING LP PIMCO_25-1		1.B Z	54,600,000	54,600,000	54,707,016	54,600,000					5.189	5.257	MJSD	47,217	1,579,117	06/25/2025	06/25/2027	55,308,259	100.0
693342-AD-9	PG&E WILDFIRE RECOVERY FUNDING LLC PCG_2		1.A FE	37,295,523	42,650,000	37,957,863	37,602,636		185,869			4.451	5.494	JD	158,196	1,898,352	04/24/2024	12/01/2049	867,302	2.0
693342-AJ-6	PG&E WILDFIRE RECOVERY FUNDING LLC PCG_2		1.A FE	6,175,077	6,202,000	6,006,120	6,179,572		3,489			5.212	5.242	JD	26,937	323,248	07/17/2024	12/01/2049	534,989	8.4
693342-AK-3	PG&E WILDFIRE RECOVERY FUNDING LLC PCG_2		1.A FE	3,238,213	3,260,000	3,046,258	3,242,418		2,425			5.099	5.138	JD	13,852	166,227	07/17/2024	06/01/2054	410,752	12.3
69336N-AD-1	PE ENVIRONMENTAL FUND		1.A FE	2,543,428	2,550,000	2,596,192	2,549,375		350			5.523	5.538	JJ	64,935	140,824	04/04/2007	07/15/2028	1,209,724	46.2
69336N-AE-9	PE ENVIRONMENTAL FUND		1.A FE	1,278,000	1,278,000	1,317,254	1,278,000					5.127	5.127	JJ	30,213	65,523	12/16/2009	01/15/2031	167,943	12.8
69363P-AC-4	PUBLIC SERVICE NEW HAMPSHIRE FUNDING LLC		1.A FE	4,299,889	4,300,000	4,228,496	4,300,000					3.814	3.813	FA	68,334	164,002	05/01/2018	02/01/2035	328,538	7.5
69464#-AA-8	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2		1.A Z	22,657,990	22,657,990	22,657,990	22,657,990					5.070	5.070	MON	38,292		12/19/2025	12/15/2033	22,753,720	100.0
69464#-AB-6	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2		1.F Z	2,697,348	2,697,348	2,697,348	2,697,348					5.559	5.559	MON	4,998		12/19/2025	12/15/2033	2,709,843	100.0
71710T-AJ-7	PG&E RECOVERY FUNDING LLC PCG_24-A		1.A FE	9,999,623	10,000,000	10,014,767	10,000,000					5.529	5.529	JD	46,075	737,200	07/24/2024	06/01/2051	692,740	6.7
74166Y-AC-4	PRIMROSE SCHOOLS PROSE_22-1		2.B FE	15,680,000	15,680,000	15,690,844	15,680,000					5.709	5.709	JAJO	151,682	895,738	05/25/2022	04/30/2052	605,464	3.5
74166Y-AE-0	PROSE_25-1A-A2		2.B FE	10,172,505	10,172,505	10,495,055	10,172,505					6.464	6.463	JAJO	111,418	273,979	05/20/2025	07/30/2055	8,834,597	85.3
74628A-AA-2	PUREWEST ABS ISSUER LLC 2025-1		1.G PL	11,661,109	11,661,109	11,606,470	11,661,109					5.685	5.685	MON	47,879	484,310	03/06/2025	04/05/2040	118,993	0.9
75458J-AB-3	RAYBURN CTRY SEC LLC		1.A FE	4,200,000	4,200,000	3,448,685	4,200,000					3.025	3.025	JD	10,588	127,050	02/04/2022	12/01/2043	225,818	5.3
75458J-AC-1	RAYBURN CTRY SEC LLC		1.A FE	2,200,000	2,200,000	1,602,785	2,200,000					3.354	3.354	JD	6,149	73,788	02/04/2022	12/01/2051	157,940	7.1
78396Y-AE-3	SESAC 2025-1	0	2.B FE	19,664,680	20,000,000	20,001,604	19,677,845		13,165			5.500	5.742	JAJO	201,667	259,722	07/22/2025	07/26/2055	360,803	100.0
78433L-AE-6	SCERF 2022-A	LS	1.A FE	3,499,723	3,500,000	2,958,886	3,500,000					2.943	2.943	MN	13,162	103,005	02/08/2022	11/15/2044	11,537	0.3
78433L-AF-3	SCERF 2022-A		1.A FE	3,499,665	3,500,000	2,505,133	3,500,000					3.240	3.240	MN	14,490	113,400	02/08/2022	11/15/2048	424,311	11.9
78433L-AG-1	SCERF 2023-A		1.A FE	6,497,969	6,498,553	6,472,367	6,500,139					4.697	4.693	JD	13,566	305,237	04/19/2023	06/15/2042	59,911	1.5
80589@-AA-7	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		1.A PL	3,694,569	3,587,099	3,627,795	3,694,036		(533)			5.100	4.827	MON	20,560	25,423	12/23/2025	09/22/2053	3,602,344	100.0
80589@-AB-5	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		1.A PL	2,940,730	2,871,772	2,886,497	2,939,839		(892)			5.025	4.809	MON	16,939	22,327	12/23/2025	09/22/2053	2,883,939	100.0
80589@-AC-3	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		1.B PL	13,573,986	13,043,992	13,261,131	13,571,394		(2,591)			5.650	5.272	MON	113,963	100,969	12/23/2025	09/22/2053	13,105,407	100.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
80589@-AD-1	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		1.F PL	5,976,453	5,543,697	5,830,248	5,974,340		(2,112)			6.400	5.664	MON	68,242	37,146	12/23/2025	09/22/2053	5,573,263	100.0
80589@-AE-9	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		3.B PL	2,393,411	2,347,919	2,347,933	2,393,243		(169)			7.600	7.396	MON	48,401		12/23/2025	09/22/2053	2,362,789	100.0
80589@-AF-6	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		4.B PL	570,262	717,419	553,565	570,690		427			8.250	10.999	MON	16,054		12/23/2025	09/22/2053	722,351	100.0
81761T-AA-3	SERVICEMASTER BRANDS SERV_20-1		2.C FE	3,845,636	3,845,636	3,659,196	3,845,636					2.841	2.841	JAJO	18,513	109,254	11/20/2020	01/30/2051	3,790,367	97.3
817743-AJ-6	SERVPRO MASTER ISSUER LLC SPRO_22-1		2.C FE	14,521,350	14,521,350	14,994,859	14,521,350					6.174	6.173	JAJO	164,367	896,548	01/17/2024	01/25/2054	13,996,985	94.4
83546D-AG-3	SONIC CAPITAL LLC SONIC_20-1A		2.B FE	7,935,174	7,649,067	7,570,056	7,703,450		(49,266)			3.845	3.126	MON	8,987	294,106	06/02/2022	01/20/2050	7,585,839	98.4
83546D-AN-8	SONIC CAPITAL LLC SONIC_21-1		2.B FE	14,883,303	15,924,183	14,831,161	15,407,551		175,223			2.190	3.419	MON	10,656	348,740	06/15/2022	08/21/2051	13,038,954	87.9
83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1		2.B FE	13,484,554	13,674,058	11,868,159	13,535,605		21,776			2.636	2.832	MON	11,014	360,448	03/23/2023	08/21/2051	7,998,016	64.2
864300-AA-6	SUBWAY 2024-1A		2.B FE	34,897,500	34,897,500	35,379,954	34,897,500					6.028	6.027	JAJO	356,447	2,103,621	05/30/2024	07/30/2054	35,423,405	100.0
864300-AC-2	SUBWAY 2024-1A		2.B FE	31,365,500	31,230,540	31,895,935	31,346,205		(17,110)			6.268	6.188	JAJO	331,693	1,957,530	10/04/2024	07/30/2054	31,719,923	100.0
864300-AG-3	SUBWAY 2024-3A		2.B FE	20,713,770	20,713,770	20,650,444	20,713,770					5.246	5.245	JAJO	184,126	1,086,644	09/06/2024	07/30/2054	20,243,523	96.0
864300-AJ-7	SUBWAY 2024-3A		2.B FE	37,543,770	37,543,770	37,256,827	37,543,770					5.566	5.566	JAJO	354,086	2,089,686	09/06/2024	07/30/2054	35,951,405	94.0
87342R-AE-4	TACO BELL FUNDING LLC BELL_18-1		2.B FE	6,238,875	6,238,875	6,252,967	6,238,875					4.940	4.939	FMAN	30,820	308,200	11/14/2018	11/25/2048	4,109,487	58.9
87342R-AG-9	TACO BELL FUNDING BELL_21-1		2.B FE	37,267,200	37,267,200	36,307,424	37,267,200					1.946	1.946	FMAN	72,522	725,220	08/11/2021	08/25/2051	856,088	0.8
87342R-AH-7	TACO BELL FUNDING BELL_21-1		2.B FE	22,733,699	22,866,705	21,326,678	22,799,668		17,874			2.294	2.374	FMAN	52,456	524,562	01/26/2022	08/25/2051	494,698	0.8
87342R-AJ-3	TACO BELL FUNDING BELL_21-1		2.B FE	9,700,223	9,700,223	8,523,408	9,700,223					2.542	2.542	FMAN	24,658	246,580	08/11/2021	08/25/2051	201,153	0.7
88089J-AA-5	TERRA ABS I LLC TERRA_22-1		1.G FE	12,536,411	12,536,411	12,724,457	12,536,411					8.148	8.147	MON	31,211	1,027,142	12/13/2022	12/22/2042	192,873	1.2
88240T-AA-9	TEXAS ELECTRIC MARKET STABILIZATION FUND		1.A FE	9,191,350	9,191,480	9,165,926	9,191,480					4.265	4.264	FA	163,340	392,017	06/08/2022	08/01/2036	319,228	3.2
88240T-AB-7	TEXAS ELECTRIC MARKET STABILIZATION FUND		1.A FE	3,999,619	4,000,000	3,941,966	4,000,000					4.966	4.966	FA	82,767	198,640	06/08/2022	02/01/2044	281,923	6.9
898912-AA-8	TSC SPV FUNDING LLC TROP_24-1		2.B FE	38,739,690	38,739,690	39,196,226	38,739,690					6.291	6.290	FMAN	277,560	2,437,114	08/15/2024	08/20/2054	37,162,917	94.0
90319T-AA-1	UOG ABS ISSUER I LLC URBAN_23		2.A PL	10,635,533	10,637,498	10,972,579	10,640,997					8.350	8.336	MON	64,150	888,231	03/24/2023	06/05/2040	541,968	4.8
92748P-AC-2	VINTAGE IX B LP		1.B PL	103,400,000	103,400,000	104,830,022	103,400,000					5.622	5.994	MJSD	16,147	3,191,865	09/02/2025	03/25/2030	104,853,271	100.0
92748P-AD-0	VINTAGE IX B LP GSAMIX_25-1		1.C PL	14,700,000	14,700,000	14,902,088	14,700,000					5.722	5.890	MJSD	2,471	292,113	09/02/2025	03/25/2032	14,922,393	100.0
92808V-AB-8	VPFS 2024		1.A FE	49,998,270	50,000,000	51,168,737	50,000,000					4.877	4.875	MN	406,417	2,438,500	02/05/2024	05/01/2033	6,530,935	14.0
92861W-AA-2	VITAL_25-1A-A2		2.C FE	25,440,000	25,440,000	25,669,057	25,440,000					6.737	6.734	JAJO	57,130		12/11/2025	01/31/2056	25,868,473	100.0
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A		2.B FE	19,493,330	19,840,313	19,504,788	19,668,622		65,607			3.884	4.286	MJSD	34,249	770,598	06/27/2022	03/16/2048	17,753,064	88.4
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A		2.B FE	7,479,112	7,479,112	7,286,430	7,479,112					4.080	4.080	MJSD	13,562	305,148	06/13/2019	06/15/2049	82,345	1.8
95058X-AK-4	WENDYS FUNDING LLC WEN_21-1A		2.B FE	10,605,702	10,643,869	9,924,114	10,620,671		3,692			2.370	2.411	MJSD	11,212	251,750	12/09/2021	06/15/2051	152,575	1.8
95058X-AM-0	WENDYS FUNDING LLC WEN_22-1		2.B FE	5,169,505	5,169,505	5,111,278	5,169,505					4.236	4.236	MJSD	9,732	218,980	03/23/2022	03/15/2052	80,477	1.8
95058X-AP-3	WENDYS FUNDING LLC WEN_22-1		2.B FE	5,168,314	5,168,314	5,023,259	5,168,314					4.535	4.535	MJSD	10,417	234,383	03/23/2022	03/15/2052	74,873	1.7
95617A-AC-6	WEST STREET STRATEGIC SOLUTIONS FUND I L		1.C PL	120,900,000	120,900,000	120,531,775	120,900,000					5.421	7.659	MON	18,357	2,163,753	09/11/2025	08/30/2030	121,466,489	100.0
974153-AB-4	WSTOP 2020-1A		2.B FE	21,490,473	23,441,030	22,713,992	22,563,621		402,737			2.841	4.842	MJSD	48,097	665,960	06/23/2022	12/05/2050	23,128,180	97.7
974153-AE-8	WINGSTOP FUNDING LLC WSTOP_24-1		2.B FE	24,500,000	24,500,000	25,188,337	24,500,000					5.858	5.858	MJSD	103,654	1,443,183	11/19/2024	12/07/2054	23,609,618	94.7
977701-AE-1	WOLF ENERGY ASSET ISSUER 2025-1		1.F PL	47,966,812	47,966,812	48,071,994	47,966,812					5.698	5.698	MON	45,552	1,381,759	06/17/2025	07/25/2050	157,633	0.3
977701-AG-6	WOLF ENERGY ASSET ISSUER 2025-1		2.B PL	2,719,937	2,719,937	2,714,633	2,719,937					6.613	6.613	MON	2,998	90,934	06/17/2025	07/25/2050	189,679	100.0
98920M-AA-0	ZAXBY_21-1A		2.B FE	12,753,900	12,753,900	12,039,810	12,753,900					3.238	3.238	JAJO	69,976	412,971	05/27/2021	07/31/2051	10,782,357	96.9
BNL2CM-V7-1	VDCDE 2025-1A		1.G FE	53,824,680	56,021,290	56,645,872	56,021,290				2,196,610	4.292	4.292	MON	20,037	1,348,030	05/22/2025	06/28/2050	102,789	0.9
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)				2,984,694,891	2,995,270,631	2,982,492,792	2,989,140,234		1,020,840		2,196,610	XXX	XXX	XXX	13,058,680	103,842,039	XXX	XXX	1,565,314,160	XXX
1609999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient				4,214,742,456	4,238,067,282	4,194,858,790	4,221,370,564		2,561,882		2,196,610	XXX	XXX	XXX	22,090,935	150,404,485	XXX	XXX	2,240,646,231	XXX
00109B-AA-3	AFN_19-1A-A1		1.A FE	7,478,740	7,551,763	7,471,932	7,540,736		33,758			3.780	4.239	MON	8,722	285,457	11/13/2023	05/20/2049	7,559,232	99.6
00110X-AA-2	AFN AFN_21-1		1.A FE	2,385,966	2,386,825	2,207,349	2,386,827		27			2.210	2.210	MON	1,612	52,749	05/26/2021	05/20/2051	2,061,398	100.0
00110X-AC-8	AFN AFN_21-1		1.F FE	2,798,372	2,799,723	2,573,384	2,799,289		202			3.030	3.037	MON	2,592	84,833	05/26/2021	05/20/2051	2,405,822	100.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
00179B-AA-8	AMSR TRUST AMSR_23-SFR4		1.A FE	45,662,435	49,315,410	49,185,227	47,567,750		937,342			4.125	6.303	MON	169,522	2,034,261	10/16/2023	08/17/2039	49,484,932	100.0
00179B-AB-6	AMSR TRUST AMSR_23-SFR4		1.B FE	25,843,183	28,437,405	28,205,197	27,196,322		667,655			4.125	6.847	MON	97,754	1,173,043	10/16/2023	08/17/2039	28,535,159	100.0
00179B-AC-4	AMSR TRUST AMSR_23-SFR4		1.C FE	2,274,645	2,520,015	2,494,434	2,402,575		63,189			4.125	7.045	MON	8,663	103,951	10/16/2023	08/17/2039	2,528,678	100.0
00179B-AD-2	AMSR TRUST AMSR_23-SFR4		1.E FE	4,472,405	5,039,385	4,962,953	4,767,507		146,148			4.125	7.538	MON	17,323	207,875	10/16/2023	08/17/2039	5,056,708	100.0
00179B-AE-0	AMSR TRUST AMSR_23-SFR4		2.B FE	15,727,303	18,358,635	18,049,632	17,089,365		678,273			4.125	8.570	MON	63,108	757,294	10/16/2023	08/17/2039	18,421,743	100.0
00179B-AF-7	AMSR 2023-SFR4		3.B FE	5,575,461	7,202,000	6,985,848	6,400,256		416,273			4.125	11.536	MON	24,757	297,083	10/16/2023	08/17/2039	7,226,757	100.0
00179B-AJ-9	AMSR TRUST AMSR_23-SFR4		2.C FE	3,335,794	3,959,655	3,847,288	3,657,710		160,723			4.125	9.060	MON	13,611	163,336	10/16/2023	08/17/2039	3,973,266	100.0
00181A-AA-6	AMSR TRUST AMSR_22-SFR2		1.A FE	116,298,557	116,302,000	117,460,612	116,298,557					4.738	4.606	MON	459,199	5,510,388	07/13/2022	09/19/2039	116,761,199	100.0
00181A-AB-4	AMSR TRUST AMSR_22-SFR2		1.D FE	37,853,800	37,855,000	38,211,386	37,853,800					5.282	5.134	MON	166,625	1,999,501	07/13/2022	09/19/2039	38,021,625	100.0
00181A-AC-2	AMSR TRUST AMSR_22-SFR2		2.B FE	11,812,793	11,813,000	12,052,793	11,812,793					6.121	5.947	MON	60,256	723,074	07/13/2022	09/19/2039	11,873,256	100.0
00181A-AD-0	AMSR TRUST AMSR_22-SFR2		2.C FE	28,799,749	28,800,000	29,827,500	28,799,749					7.546	7.328	MON	181,104	2,173,248	07/13/2022	09/19/2039	28,981,104	100.0
00255J-AA-8	APOLLO AVIATION SECURITIZATION EQUITY TR		1.G FE	14,707,044	14,707,532	15,112,504	14,710,465					6.261	6.255	MON	38,368	920,839	06/06/2024	05/17/2049	8,780,230	57.9
00255J-AB-6	APOLLO AVIATION SECURITIZATION EQUITY TR		1.G FE	13,295,690	13,240,447	13,605,022	13,293,070		(7,238)			6.261	6.155	MON	34,541	783,287	03/28/2025	05/17/2049	7,986,266	58.5
01627A-AA-6	ADC_21-1A		1.G FE	16,681,631	16,764,000	16,463,720	16,750,669		20,637			1.937	2.055	MON	14,432	324,719	11/30/2022	08/15/2046	15,038,235	100.0
01627A-AD-0	ALIGNED DATA CENTERS LLC ADC_23-1		1.G FE	17,626,204	18,042,000	18,174,852	17,806,864		80,490			6.000	6.542	MON	48,112	1,082,520	08/10/2023	08/17/2048	18,132,210	100.0
01627A-AE-8	ADC_23-2A-A2		1.G FE	24,556,758	25,000,000	25,356,513	24,738,719		89,203			6.500	6.937	MON	72,222	1,625,000	11/15/2023	11/16/2048	25,135,417	100.0
01983K-AA-2	ALLO ISSUER LLC		1.G FE	18,937,542	20,000,000	20,256,540	19,424,960		205,563			6.200	7.479	MON	37,889	1,240,000	06/16/2023	06/20/2053	20,103,333	100.0
03027W-AK-8	GTP ACQUISITION PARTNERS		1.A FE	9,343,000	9,343,000	9,251,992	9,343,000					3.652	3.652	MON	15,165	341,206	03/27/2018	03/15/2048	9,117,664	100.0
03027W-AM-4	AMERICAN TOWER TRUST I AMT_23-1		1.A FE	62,460,000	62,460,000	63,518,122	62,460,000					5.490	5.490	MON	152,402	3,429,054	03/08/2023	03/15/2053	62,745,755	100.0
04248N-AA-1	ARMY HAWAII FAMILY HSG		1.D FE	10,423,978	10,423,978	10,541,731	10,423,978					5.524	5.524	JD	25,592	575,821	04/13/2005	06/15/2050	344,037	3.2
07359B-AA-5	BEACN_2021-1-A		1.F FE	6,106,010	6,108,667	5,714,502	6,109,782		3			2.250	2.153	MON	4,200	137,445	10/28/2021	10/22/2046	84,249	1.3
09606B-AA-2	BLUE STREAM ISSUER LLC BSTRM_23-1		1.F FE	4,541,596	4,625,000	4,653,668	4,582,763		16,208			5.398	5.809	MON	7,628	249,657	04/25/2023	05/20/2053	4,645,805	100.0
102104-AA-4	CLOUD CAPITAL CLDCD_24-1		1.F FE	18,305,000	18,305,000	18,440,700	18,305,000					5.781	5.781	MON	26,455	1,131,699	11/22/2024	11/22/2049	18,393,184	100.0
12510H-AB-6	CAPITAL AUTOMOTIVE REIT CAUTO_20-1A		1.A FE	2,724,164	2,724,615	2,678,337	2,724,647					3.030	3.029	MON	3,669	82,327	01/15/2020	02/15/2050	2,714,297	99.1
12510H-AL-4	CAPITAL AUTOMOTIVE REIT CAUTO_21-1A		1.A FE	18,794,871	18,781,200	16,141,558	18,791,423		(1,640)			2.280	2.269	MON	19,032	427,022	08/03/2021	08/15/2051	16,365,454	96.8
12510H-AM-2	CAPITAL AUTOMOTIVE REIT CAUTO_21-1A		1.E FE	5,909,779	5,911,250	5,781,341	5,911,106		270			1.920	1.924	MON	5,044	113,181	07/27/2021	08/15/2051	5,286,030	99.5
12510H-AP-5	CAPITAL AUTOMOTIVE REIT CAUTO_22-1		1.A FE	4,920,323	4,920,750	4,713,751	4,920,997					3.350	3.348	MON	7,326	164,387	03/08/2022	03/15/2052	4,846,532	98.0
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT CAUTO_22-1		1.E FE	2,635,507	2,635,875	2,510,127	2,635,837		55			3.700	3.700	MON	4,335	97,256	03/08/2022	03/15/2052	2,600,011	98.1
12510H-AS-9	CAPITAL AUTOMOTIVE REIT CAUTO_23-1		1.A FE	6,542,827	6,721,339	6,771,122	6,602,384		36,469			5.750	6.470	MON	17,177	385,403	09/14/2023	09/15/2053	6,654,406	98.3
12510H-AT-7	CAPITAL AUTOMOTIVE REIT CAUTO_23-1		1.E FE	13,704,843	14,173,750	14,295,627	13,789,876		39,294			6.500	6.993	MON	40,946	918,735	09/14/2023	09/15/2053	1,317,528	4.5
12510H-AV-2	CAUTO 2024-2A		1.A FE	7,663,154	7,892,500	7,888,813	7,705,210		37,074			4.900	5.682	MON	17,188	385,658	06/04/2024	05/15/2054	7,780,706	96.5
12510H-AX-8	CAUTO 2024-2A		1.E FE	4,818,734	4,992,442	4,982,265	4,862,280		31,434			5.250	6.115	MON	11,649	261,375	06/04/2024	05/15/2054	4,926,986	97.7
12510H-AZ-3	CAUTO 2024-3A		1.A FE	12,609,651	12,825,000	12,515,646	12,629,089		23,153			4.400	4.766	MON	25,080	562,733	09/27/2024	10/15/2054	12,388,198	94.6
12510H-BA-7	CAUTO 2024-3A		1.E FE	12,826,091	13,289,063	12,727,139	12,897,730		63,056			4.550	5.257	MON	26,873	602,973	09/27/2024	10/15/2054	12,978,470	96.8
12563L-AN-7	CLI FUNDING LLC CLIF_20-1A		1.F FE	9,584,828	9,587,241	9,049,672	9,590,753		(280)			2.080	2.064	MON	7,201	199,415	09/10/2020	09/18/2045	19,031	0.3
12563L-AP-2	CLI FUNDING LLC CLIF_20-1A		2.B FE	1,174,825	1,174,907	1,126,090	1,176,194					3.620	3.621	MON	1,536	42,532	08/27/2020	09/18/2045	146,608	13.4
12563L-AQ-0	CLI FUNDING LLC CLIF_20-2		1.F FE	17,754,046	17,758,193	16,767,023	17,765,532					2.030	2.034	MON	13,018	360,491	09/03/2020	09/18/2045	54,463	0.4
12563L-AR-8	CLI FUNDING LLC CLIF_20-2		2.B FE	710,110	710,328	680,093	710,924					3.560	3.566	MON	913	25,288	09/03/2020	09/18/2045	142,085	3.5
12563L-AS-6	CLI FUNDING LLC CLIF_20-3		1.F FE	10,865,424	11,166,260	10,558,217	10,871,441		58,933			2.070	3.254	MON	8,347	231,142	01/17/2023	10/18/2045	119,138	1.1
12565K-AA-5	CLI FUNDING LLC CLIF_21-1A		1.F FE	8,356,395	8,356,552	7,780,944	8,361,361					1.640	1.640	MON	4,949	137,048	02/17/2021	02/18/2046	125,129	1.5
12565K-AE-7	CLI FUNDING LLC CLIF_2022-1A		1.F FE	25,626,110	26,701,500	24,871,892	25,635,293		112,319			2.720	3.814	MON	26,227	726,281	11/15/2023	01/18/2047	669,602	1.1
12565K-AF-4	CLI FUNDING LLC CLIF_2022-1A		2.B FE	1,830,520	1,830,960	1,677,405	1,831,631					3.120	3.109	MON	2,063	57,126	01/19/2022	01/18/2047	45,931	1.1
12571W-AA-1	CLI FUNDING LLC CLIF_24-1A		1.C FE	18,054,565	18,056,957	18,202,453	18,062,662		4,330			5.630	5.622	MON	31,063	1,016,607	07/23/2024	07/20/2049	55,193	0.3
12571W-AG-8	CLI FUNDING LLC CLIF_25-1		1.C FE	20,435,562	20,577,471	20,885,026	20,435,562					5.350	5.502	MON	33,638	562,680	06/10/2025	06/21/2050	95,857	0.6
12575A-AA-5	CMFT NET LEASE MASTER ISSUER LLC CIMNL_2		1.A FE	8,714,968	9,092,845	8,426,681	8,858,868		82,157			2.090	3.052	MON	5,807	190,040	02/13/2024	07/20/2051	8,311,556	100.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12575A-AE-7	CMFT NET LEASE MASTER ISSUER LLC CMNL_2		1.F FE	5,641,612	6,062,000	5,595,153	5,825,648		80,829			2.910	4.367	MON	5,390	176,404	08/23/2023	07/20/2051	6,076,700	100.0
12807C-AA-1	CAI 2020-1A		1.F FE	34,034,493	34,166,281	32,788,628	34,090,004		26,532			2.220	2.368	MON	12,642	758,492	02/01/2022	09/25/2045	21,472,484	60.7
134011-AA-3	CAMP PENDELTON/QUANTICO		2.B	487,189	419,994	428,149	486,371		(818)			5.937	4.036	AO	6,234	24,935	06/01/2015	10/01/2043	15,015	3.5
14576A-AA-0	CAPITAL AUTOMOTIVE LP CARM_20-1A		1.A FE	7,716,805	7,720,000	7,320,556	7,719,169		450			2.010	2.016	MON	6,897	154,741	11/18/2020	12/15/2050	7,652,832	98.8
14576A-AD-4	CARM 2020-1A		1.F FE	1,082,783	1,218,750	1,105,983	1,097,325		14,211			3.670	5.499	MON	1,988	44,604	12/04/2024	12/15/2050	56,930	3.8
15201E-AK-0	CNSQ 2025-3 A2		1.G FE	34,577,312	35,973,000	34,726,625	34,659,670		82,358			5.000	5.900	MON	29,978	619,535	08/14/2025	08/25/2055	36,122,888	100.0
15201E-AL-8	CNSQ 2025-4 A2		1.G FE	16,304,240	17,430,000	16,475,990	16,348,314		44,074			5.200	6.346	MON	15,106	312,191	08/14/2025	08/25/2055	17,505,530	100.0
15201E-AQ-7	CENTERSQUARE ISSUER LLC CNSQ_25-6		1.G FE	13,970,475	14,322,000	13,875,285	13,974,934		4,459			5.300	5.862	MON	12,651	44,279	11/18/2025	12/27/2055	14,385,256	100.0
20469A-AA-7	COMPASS DATACENTERS ISSUER 2 LLC CMPDC_2		1.A FE	4,913,094	5,056,000	5,084,199	4,960,801		26,837			5.250	5.906	MON	4,424	265,440	02/22/2024	02/25/2049	5,078,120	100.0
20469A-AB-5	COMPASS DATACENTERS ISSUER 2 LLC CMPDC_2		1.C FE	8,334,359	8,353,000	8,423,823	8,343,958		3,658			5.750	5.786	MON	8,005	424,015	03/13/2025	02/25/2049	8,393,025	100.0
20469A-AD-1	COMPASS DATACENTERS ISSUER 2 LLC CMPDC_2		1.A FE	23,331,000	23,331,000	23,389,157	23,331,000					5.022	5.022	MON	19,528	1,171,683	08/22/2024	08/25/2049	23,428,640	100.0
20469B-AA-5	CMDC 2025-1A		1.F FE	15,528,578	15,552,000	15,734,153	15,531,739		3,161			5.656	5.691	MON	14,660	716,276	04/10/2025	02/25/2050	15,625,302	100.0
20469B-AB-3	CMDC 2025-2A		1.F FE	27,934,000	27,934,000	28,385,430	27,934,000					5.835	5.835	MON	27,166	1,385,457	02/11/2025	02/25/2050	28,069,829	100.0
20469B-AC-1	CMDC 2025-1A	0	1.G FE	691,367	695,278	702,238	691,458		91			5.852	5.900	MON	678	30,516	04/11/2025	02/25/2050	92,972	10.2
20469B-AD-9	COMPASS DATACENTER ISSUER III LLC CMDC_2		1.F FE	12,025,000	12,025,000	12,107,197	12,025,000					5.286	5.286	MON	10,594	277,210	07/11/2025	07/25/2050	12,077,970	100.0
23284B-AA-2	CYRUSONE DATA CENTERS ISSUER I LLC CYRUS		1.G FE	20,729,907	23,000,000	22,680,601	21,857,714		445,442			4.300	6.631	MON	30,219	989,000	04/19/2023	04/20/2048	23,082,417	100.0
23284B-AE-4	CYRUSONE DATA CENTERS ISSUER I LLC CYRUS	0	1.G FE	17,717,697	18,986,500	19,147,823	18,192,243		238,391			5.560	7.163	MON	32,256	1,030,803	04/09/2025	11/20/2048	19,074,471	100.0
23284B-AF-1	CYRUS 2024-1A	0	1.G FE	930,784	970,277	956,368	937,391		6,608			4.760	5.919	MON	1,411	34,639	04/09/2025	03/22/2049	974,126	100.0
23284B-AG-9	CYRUS 2024-2A	0	1.G FE	23,472,725	25,604,999	25,000,721	24,050,220		382,159			4.500	6.493	MON	35,207	1,068,731	04/29/2025	05/20/2049	25,701,018	100.0
23284B-AJ-3	CYRUS 2025-1A	0	1.G FE	25,660,010	25,663,000	26,047,042	25,661,142		1,132			5.910	5.912	MON	46,343	1,268,116	02/07/2025	02/22/2050	25,789,390	100.0
23802W-AL-5	DATABANK ISSUER LLC COLO_23-1		1.G FE	43,906,820	47,612,000	47,360,356	45,860,557		731,422			5.116	6.963	MON	40,597	2,435,830	02/23/2023	02/25/2053	47,814,986	100.0
23802Y-AA-5	HYPER 2025-1A		1.G FE	22,999,216	23,000,000	22,675,753	22,999,379		163			5.180	5.181	MON	19,857	304,469	09/11/2025	09/27/2055	23,099,283	100.0
25532G-AB-4	DIVERSIFIED RESIDENTIAL 2024-SFR1 DRN_24		1.A PL	63,336,489	69,792,275	68,666,302	64,684,315		1,411,501			3.750	6.344	MON	116,320	2,617,210	02/29/2024	02/15/2029	63,996,652	100.0
25532G-AD-0	DIVERSIFIED RESIDENTIAL 2024-SFR1 DRN_24		1.B PL	12,744,130	14,362,820	13,989,053	13,276,636		304,987			3.750	6.430	MON	23,938	538,606	02/29/2024	02/15/2029	13,138,676	100.0
25532G-AF-5	DIVERSIFIED RESIDENTIAL 2024-SFR1 DRN_24		1.E PL	11,836,758	13,644,678	13,220,836	12,426,276		338,460			3.750	6.939	MON	22,741	511,675	02/29/2024	02/15/2029	12,481,742	100.0
25532G-AH-1	DIVERSIFIED RESIDENTIAL 2024-SFR1 DRN_24		2.A PL	7,477,998	9,077,444	8,739,948	7,988,987		295,009			3.750	8.110	MON	15,338	339,396	02/29/2024	02/15/2029	8,308,449	100.0
29374M-AC-2	ENTERPRISE FLEET FINANCING LLC EFF_24-4		1.A FE	49,993,960	50,000,000	50,516,670	49,997,384		2,787			4.560	4.563	MON	69,667	2,280,000	10/08/2024	11/20/2028	536,968	3.6
29375C-AB-5	ENTERPRISE FLEET FINANCING LLC EFF_23-1		1.A FE	822,867	823,003	824,250	844,761					5.510	5.517	MON	1,386	45,347	02/22/2023	01/22/2029	94,268	14.2
29375Q-AD-0	EFF 2024-3		1.A FE	5,438,936	5,439,000	5,566,952	5,439,000		11			5.060	5.060	MON	8,409	275,213	07/16/2024	03/20/2031	192,289	3.5
30227X-AG-6	EXTNT_24-1A-A2		1.G FE	10,024,991	10,101,000	10,164,486	10,044,800		14,102			5.335	5.507	MON	8,981	538,888	07/12/2024	07/27/2054	10,145,907	100.0
30332Y-AA-9	FIP MASTER FUNDING LLC FI_23-1		1.C FE	14,980,373	15,989,285	16,205,062	15,368,605		198,637			5.700	7.288	MON	40,506	911,389	04/16/2024	10/15/2053	15,854,934	99.2
30332Y-AC-5	FIP MASTER FUNDING LLC FI_24-1		1.A FE	16,144,916	16,151,250	16,227,683	16,146,734		1,489			4.880	4.888	MON	35,030	788,181	10/01/2024	10/15/2054	16,056,910	98.9
30332Y-AD-3	FIP MASTER FUNDING LLC FI_24-1		1.C FE	4,784,768	4,785,556	4,749,406	4,785,091		252			5.130	5.133	MON	10,911	245,499	10/01/2024	10/15/2054	4,758,590	98.9
30332Y-AG-6	FIP MASTER FUNDING LLC FI_25-1		1.A FE	26,018,673	26,021,946	26,088,052	26,018,882		185			5.160	5.162	MON	59,677	223,789	10/09/2025	10/15/2055	25,664,486	100.0
30332Y-AJ-0	FIP MASTER FUNDING LLC FI_25-1		1.C FE	10,758,405	10,763,967	10,769,861	10,758,579		166			5.300	5.309	MON	25,355	95,082	10/09/2025	10/15/2055	10,617,324	100.0
33767P-AA-6	FIRSTKEY HOMES TRUST FKH_22-SFR2		1.A FE	10,699,507	11,092,243	11,088,781	10,923,089		80,271			4.250	5.193	MON	39,285	471,420	06/15/2022	07/19/2039	11,131,528	100.0
33767P-AC-2	FIRSTKEY HOMES TRUST FKH_22-SFR2		1.D FE	11,163,634	11,671,886	11,641,930	11,464,764		101,361			4.500	5.608	MON	43,770	525,235	06/15/2022	07/19/2039	11,715,655	100.0
33767T-AA-8	FIRSTKEY HOMES TRUST FKH_2021-SFR2		1.A FE	1,141,600	1,141,635	1,118,987	1,141,600		2			1.376	1.294	MON	1,309	15,709	08/11/2021	09/17/2038	1,142,944	100.0
33767T-AC-4	FIRSTKEY HOMES TRUST FKH_2021-SFR2		1.D FE	2,099,959	2,100,000	2,056,301	2,099,959					1.607	1.509	MON	2,812	33,747	08/11/2021	09/17/2038	2,102,812	100.0
33767T-AE-0	FIRSTKEY HOMES TRUST FKH_2021-SFR2		1.G FE	1,199,961	1,200,000	1,174,361	1,199,961					1.707	1.604	MON	1,707	20,484	08/11/2021	09/17/2038	1,201,707	100.0
33767W-AA-1	FIRSTKEY HOMES TRUST FKH_2021-SFR1		1.A FE	2,601,147	2,601,163	2,557,629	2,601,147		1			1.538	1.430	MON	3,334	40,006	06/29/2021	08/19/2038	2,604,496	100.0
33767W-AC-7	FIRSTKEY HOMES TRUST FKH_2021-SFR1		1.A FE	974,963	975,000	958,129	974,963					1.788	1.667	MON	1,453	17,433	06/29/2021	08/19/2038	976,453	100.0
33767W-AE-3	FIRSTKEY HOMES TRUST FKH_2021-SFR1		1.B FE	779,963	780,000	765,540	779,963					1.888	1.761	MON	1,227	14,726	06/29/2021	08/19/2038	781,227	100.0
33938M-A@-8	FLEXENTIAL ISSUER LLC FLX_22-2		1.G FE	22,218,273	22,500,000	23,521,491	22,325,389		37,358			7.000	7.225	MON	26,250	1,575,000	12/20/2022	12/25/2052	18,859,375	100.0
33938M-AA-7	FLEXENTIAL ISSUER LLC FLX_21-1		1.G FE	8,703,646	9,086,354	8,954,892	8,968,166		273,091			3.250	3.900	MON	4,922	295,306	08/11/2023	11/27/2051	9,110,963	100.0
33938M-AK-5	FLEXENTIAL ISSUER LLC FLX_25-1		1.G FE	26,603,530	26,820,000	26,704,905	26,606,927		3,397			6.030	6.221	MON	26,954	193,171	11/04/2025	10/25/2060	26,954,771	100.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1		1.B	18,314,837	17,242,882	14,918,821	17,250,276		(977,193)			4.304	4.300	MON	12,369	743,641	07/26/2019	10/25/2052	61,250	0.4
35563C-AS-7	FMMHR BONDS RESEC TRUST_15-R1		1.B YE	32,499,662	31,224,882	29,219,273	31,233,396		(818,391)			4.511	4.508	MON	23,142	1,392,820	03/06/2019	11/25/2052	11,278	0.0
35910E-AK-0	FYBR 2024-1		1.F FE	11,655,826	11,660,000	12,024,510	11,657,111		898			6.190	6.195	MON	22,054	721,754	06/06/2024	06/22/2054	11,720,146	100.0
361528-AA-0	GBX LEASING GBXL_2022-1		1.C FE	8,370,116	8,374,146	7,954,281	8,374,801					2.870	2.867	MON	7,344	240,036	02/01/2022	02/20/2052	6,930,135	84.4
361528-AC-6	GBX LEASING GBXL_23-1		1.C FE	21,133,603	21,143,947	21,835,988	21,139,705		1,624			6.420	6.425	MON	41,477	1,357,441	11/07/2023	11/20/2053	18,981,483	88.6
36166V-AA-3	GCI FUNDING I LLC GCI_2020		1.F FE	6,986,146	7,108,123	6,817,830	7,009,418		12,079			2.820	3.377	MON	7,238	200,449	01/06/2022	10/18/2045	76,446	1.0
36166V-AE-5	GCI FUNDING I LLC GCI_21-1		1.F FE	9,072,010	9,820,563	9,221,085	9,165,741		43,509			2.380	4.694	MON	8,440	233,729	02/02/2023	06/18/2046	89,413	0.9
36173X-AA-0	GGAMMT_25-1A-A		1.G FE	35,978,780	35,980,000	36,226,542	35,979,339		558			5.923	5.920	MON	94,715	266,387	10/17/2025	09/30/2060	247,860	100.0
36185P-AA-3	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI		2.C FE	12,271,261	11,770,994	11,610,328	12,258,430		(34,404)			5.550	4.814	MON	54,441	653,507	10/16/2015	08/10/2038	218,578	1.8
361862-AA-3	GMAC COMMERCIAL MORTGAGE ASSET		1.D FE	4,016,553	3,939,877	4,097,928	3,990,623		(1,639)			6.310	6.054	MON	14,502	248,606	05/18/2004	04/10/2037	41,270	1.0
361863-AA-1	GMAC COMMERCIAL MORTGAGE ASSET		1.G YE	1,879,082	1,844,596	1,909,352	1,877,117		(775)			6.033	5.784	MON	6,492	111,284	08/05/2004	08/10/2042	15,113	0.8
36186T-AA-4	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI		2.C FE	18,931,866	18,038,956	18,265,188	18,904,193		(29,249)			6.045	5.314	MON	63,610	1,090,455	10/01/2015	11/10/2040	154,663	0.8
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET		1.F Z	2,089,288	2,093,696	1,932,868	2,090,792		99			5.247	5.261	MON	6,408	109,856	08/15/2005	10/10/2050	12,883	0.6
36186Y-AA-3	GMAC COMMERCIAL MORTGAGE ASSET		1.F Z	1,676,128	1,625,471	1,622,755	1,674,547		(2,915)			5.490	4.781	MON	5,206	89,238	01/28/2005	02/10/2035	19,151	1.1
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET		2.B YE	11,474,944	11,542,995	10,903,626	11,489,799		1,169			6.107	6.154	MON	41,121	704,931	07/27/2007	08/10/2052	73,930	0.6
37556T-AA-4	GHOST 2025-1A		1.F FE	29,092,370	29,093,589	29,545,785	29,095,359		526			5.789	5.787	MON	74,855	1,333,347	02/19/2025	03/15/2050	15,962,536	53.5
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20-1A		1.F FE	15,073,437	15,074,150	14,476,501	15,085,805					2.170	2.171	MON	12,721	327,109	09/02/2020	10/17/2040	26,872	0.5
37959P-AB-3	GLOBAL SC FINANCE SRL SEACO_20-1A		2.A FE	1,575,034	1,574,577	1,522,476	1,576,447		(141)			3.550	3.527	MON	2,174	55,898	09/08/2020	10/17/2040	2,916	0.5
37959P-AC-1	GLOBAL SC FINANCE SRL SEACO_20-2A		1.F FE	15,278,648	15,284,438	14,688,274	15,292,702					2.260	2.227	MON	13,433	345,428	09/23/2020	11/19/2040	67,173	0.1
37959P-AD-9	GLOBAL SC FINANCE SRL SEACO_20-2A		2.A FE	783,574	783,787	754,129	784,467					3.320	3.326	MON	1,012	26,022	09/23/2020	11/19/2040	3,447	0.1
37959P-AE-7	GLOBAL SC FINANCE SRL SEACO_21-1A		1.F FE	12,062,622	12,232,742	11,443,840	12,062,622		26,904			1.860	2.450	MON	8,848	227,529	03/08/2021	04/17/2041	368,559	0.2
37959P-AG-2	GLOBAL SC FINANCE SRL SEACO_21-2		1.F FE	40,992,087	40,993,891	38,599,724	41,015,420		1			1.950	1.951	MON	31,087	799,381	07/27/2021	08/19/2041	149,098	0.2
37961A-AA-4	GLOBAL CONTAINER ASSET LTD GCA_22-1A		1.F FE	13,071,802	13,072,082	12,655,685	13,075,055					3.208	3.198	MON	30,287	419,352	02/08/2022	01/05/2037	136,551	1.0
37961A-AB-2	GLOBAL CONTAINER ASSET LTD GCA_22-1A		2.B FE	2,265,769	2,265,828	2,175,579	2,266,431					3.750	3.738	MON	6,137	84,969	02/08/2022	01/05/2037	23,401	1.0
38011Y-AA-0	GMAC COMMERCIAL MORTGAGE ASSET		2.B YE	1,604,970	1,574,021	1,624,939	1,597,997		(500)			6.230	6.031	MON	5,720	98,062	06/25/2004	07/10/2044	12,326	0.8
40496*-AA-5	HLB LLC HLB_24-1		1.D Z	10,478,143	10,564,257	10,584,272	10,564,257					4.973	5.281	FMAN	45,237	616,652	09/09/2024	08/28/2029	4,683,439	88.3
40496*-AB-3	HLB LLC HLB_24-1		1.G Z	6,985,426	7,042,836	6,982,070	7,042,836					5.173	5.493	FMAN	31,371	436,835	09/09/2024	08/28/2029	3,126,749	88.3
40496*-AC-1	HLB LLC HLB_24-1		1.D Z	3,229,258	3,404,786	3,367,840	3,363,166		177,771			2.400	10.287	FMAN	9,306	90,348	09/09/2024	04/24/2026	3,425,215	77.5
40496*-AD-9	HLB LLC HLB_24-1		1.G Z	2,152,839	2,269,858	2,250,620	2,242,100		117,686			3.495	11.272	FMAN	9,035	72,935	09/09/2024	04/24/2026	2,289,690	77.5
40496*-AE-7	HLB LLC HLB_24-1		1.F Z	2,018,657	2,008,685	2,015,169	2,018,657		(4,543)			6.249	5.681	FMAN	16,735	136,586	09/18/2024	08/16/2027	300,391	11.6
40496*-AF-4	HLB LLC HLB_24-1		2.A Z	1,345,771	1,339,123	1,342,406	1,345,771		(3,029)			6.249	5.681	FMAN	11,157	97,814	09/18/2024	08/16/2027	200,261	11.6
40496*-AG-2	HLB LLC HLB_24-1		1.F Z	2,266,018	2,252,463	2,261,119	2,266,018		(5,474)			6.127	5.558	FMAN	19,933	156,023	09/18/2024	11/09/2027	296,017	10.5
40496*-AH-0	HLB LLC HLB_24-1		2.A Z	1,510,678	1,501,642	1,506,100	1,510,678		(3,649)			6.877	6.311	FMAN	14,916	112,130	09/18/2024	11/09/2027	197,709	10.5
40496*-AJ-6	HLB LLC HLB_24-1		1.D Z	922,611	924,129	936,379	924,226		771			5.033	5.093	JAJO	9,382	54,493	09/25/2024	07/18/2029	500,398	50.2
40496*-AK-3	HLB LLC HLB_24-1		1.F Z	615,074	616,086	625,428	616,155		471			5.408	5.474	JAJO	6,704	37,503	09/25/2024	07/18/2029	333,907	50.2
40496*-AL-1	HLB LLC HLB_24-1		1.D Z	983,467	984,890	998,871	985,265					5.031	5.083	JAJO	10,137	58,104	09/25/2024	01/17/2030	500,369	47.3
40496*-AM-9	HLB LLC HLB_24-1		1.F Z	655,645	656,593	667,302	656,856					5.406	5.464	JAJO	7,244	39,988	09/25/2024	01/17/2030	333,888	47.3
40496*-AN-7	HLB LLC HLB_24-1		1.D Z	939,329	942,044	951,178	941,798		1,768			4.982	5.058	JAJO	8,928	55,345	09/25/2024	01/24/2028	717,466	70.4
40496*-AP-2	HLB LLC HLB_24-1		1.F Z	626,219	628,029	634,400	627,964		1,228			5.357	5.425	JAJO	6,384	38,106	09/25/2024	01/24/2028	478,754	70.4
437300-AA-4	HOME PARTNERS OF AMERICA TRUST HPA_21-1		1.A FE	9,008,870	9,008,946	8,210,465	9,008,870		4			1.698	1.691	MON	12,748	152,972	07/09/2021	09/19/2041	8,104,234	100.0
437300-AC-0	HOME PARTNERS OF AMERICA TRUST HPA_21-1		1.D FE	3,182,335	3,182,396	2,895,425	3,182,335		2			1.978	1.960	MON	5,246	62,948	07/09/2021	09/19/2041	2,860,704	100.0
437300-AE-6	HOME PARTNERS OF AMERICA TRUST HPA_21-1		1.G FE	1,876,762	1,876,798	1,705,196	1,876,762		1			2.078	2.059	MON	3,250	39,000	07/09/2021	09/19/2041	1,716,565	100.0
437301-AA-2	HOME PARTNERS OF AMERICA TRUST HPA_20-2		1.A FE	5,220,700	5,220,739	4,781,177	5,220,965					1.532	1.532	MON	6,665	79,982	10/29/2020	01/17/2041	5,227,404	100.0
437301-AB-0	HOME PARTNERS OF AMERICA TRUST HPA_20-2		1.B FE	4,049,684	4,049,772	3,747,573	4,049,817					1.982	1.982	MON	6,689	80,266	10/29/2020	01/17/2041	4,056,461	100.0
437301-AC-8	HOME PARTNERS OF AMERICA TRUST HPA_20-2		1.E FE	1,071,393	1,071,413	990,236	1,071,429					2.082	2.082	MON	1,859	22,307	10/29/2020	01/17/2041	1,073,272	100.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
44148H-AA-1	HOTWIRE COMMUNICATIONS HWIRE_23-1		1.F FE	9,347,000	9,347,000	9,433,526	9,347,000					5.687	5.687	MON	16,242	531,564	05/16/2023	05/20/2053	9,391,297	100.0
44148J-AA-7	HOTWIRE COMMUNICATIONS HWIRE_2021-1		1.F FE	15,800,000	15,800,000	15,475,152	15,800,000					2.311	2.311	MON	11,157	365,138	11/09/2021	11/20/2051	15,830,428	100.0
44148J-AB-5	HWIRE 2021-1		2.B FE	14,907,744	15,750,000	15,436,967	14,971,229		63,485			2.658	3.256	MON	12,792	383,749	01/22/2025	11/20/2051	1,068,207	8.5
44148J-AH-2	HWIRE 2024-1A		1.F FE	7,200,000	7,200,000	7,323,117	7,200,000					5.893	5.893	MON	12,965	424,296	05/22/2024	06/22/2054	7,235,358	100.0
46651N-AA-2	JOL AIR_19-1		1.F FE	8,105,509	8,105,519	8,066,710	8,112,031					3.967	3.967	MON	14,291	321,546	05/17/2019	04/15/2044	11,671	0.4
46651N-AB-0	JOL AIR_19-1		2.B FE	1,432,533	1,432,568	1,426,872	1,434,591					4.948	4.949	MON	3,150	70,883	05/17/2019	04/15/2044	135,622	12.8
46658F-AB-0	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	394,234	394,234	393,883	394,234					6.171	6.258	JAJO	4,875	27,498	08/16/2024	04/23/2028	42,888	9.1
46658F-AC-8	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	355,682	355,682	355,403	355,682					6.195	6.290	MJSD	612	25,776	08/16/2024	12/20/2027	42,656	10.7
46658F-AD-6	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	1,352,779	1,352,779	1,325,855	1,352,779					6.171	6.260	JAJO	16,729	94,357	08/16/2024	07/23/2036	43,135	3.1
46658F-AE-4	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	1,613,309	1,613,309	1,570,975	1,613,309					6.195	6.285	MJSD	2,776	111,632	08/16/2024	06/20/2036	316,688	19.1
46658F-AF-1	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	1,621,815	1,621,815	1,579,659	1,621,815					6.322	6.415	FMAN	9,684	112,159	08/16/2024	05/31/2036	330,000	19.8
46658F-AG-9	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	1,699,336	1,699,336	1,673,566	1,699,336					6.322	6.415	FMAN	10,147	117,520	08/16/2024	05/31/2036	356,284	20.4
46658F-AH-7	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	1,628,592	1,628,592	1,583,994	1,628,592					6.322	6.415	FMAN	9,725	112,628	08/16/2024	05/31/2036	388,308	23.2
46658F-AJ-3	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	636,414	636,414	638,021	636,414					6.322	6.415	FMAN	3,800	44,012	08/16/2024	11/30/2029	42,815	6.3
46658F-AK-0	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	506,361	506,361	509,021	506,361					6.353	6.401	FMAN	4,289	35,137	11/14/2024	05/14/2029	40,566	7.0
46658F-AL-8	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	629,061	629,061	632,760	629,061					6.353	6.406	FMAN	5,329	43,651	11/14/2024	11/14/2029	44,746	6.3
46658F-AM-6	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	720,229	720,229	724,606	720,229					6.353	6.408	FMAN	6,101	49,978	11/14/2024	02/14/2030	48,546	6.1
46658F-AN-4	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	666,407	666,407	670,574	666,407					6.353	6.410	FMAN	5,645	46,243	11/14/2024	05/14/2030	42,725	5.8
46658F-AP-9	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	860,809	860,809	859,326	860,809					6.353	6.429	FMAN	7,292	59,733	11/14/2024	08/14/2036	27,493	3.1
46658F-AQ-7	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	1,095,950	1,095,950	1,086,919	1,095,950					6.353	6.431	FMAN	9,284	76,049	11/14/2024	11/14/2036	255,836	22.5
46658F-AR-5	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	608,426	608,426	612,003	608,426					6.353	6.406	FMAN	5,154	42,219	11/14/2024	11/14/2029	43,279	6.3
46658F-AS-3	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	1,093,330	1,093,330	1,084,325	1,093,330					6.353	6.431	FMAN	9,261	75,867	11/14/2024	11/14/2036	257,642	22.7
46658F-AT-1	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	865,614	865,614	863,409	865,614					6.353	6.429	FMAN	7,332	60,066	11/14/2024	11/14/2036	27,202	3.0
46658F-AU-8	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	1,317,544	1,317,544	1,314,188	1,317,544					6.353	6.429	FMAN	11,161	91,426	11/14/2024	11/14/2036	41,405	3.0
55037L-AA-2	LUNRR_20-1A-A		1.F FE	1,271,454	1,271,467	1,250,748	1,272,649					3.376	3.325	MON	1,908	42,925	02/18/2020	02/15/2045	10,377	0.9
59170J-AR-9	MNET 2025-1A		1.G FE	22,589,505	23,000,000	24,007,055	22,602,082		12,577			6.010	6.258	MON	42,237	586,998	05/15/2025	07/20/2055	375,853	100.0
59170J-AX-6	MNET 2025-2A		1.G FE	33,882,181	33,885,000	34,372,619	33,882,793		612			5.400	5.402	MON	55,910	640,427	07/31/2025	08/20/2055	34,037,483	100.0
59170J-AZ-1	MNET 2025-2A		2.B FE	13,770,562	13,775,000	13,887,879	13,771,041		480			5.590	5.597	MON	23,528	269,508	07/31/2025	08/20/2055	13,839,169	100.0
59170J-BB-3	MNET 2025-2A		3.C FE	5,526,385	5,527,333	5,682,010	5,526,590		205			7.830	7.833	MON	13,224	151,477	07/31/2025	08/20/2055	5,563,399	100.0
59170J-BD-9	METRONET INFRASTRUCTURE ISSUER LLC MNET_		1.G FE	31,799,860	31,800,000	31,884,728	31,799,860					5.163	5.163	MON	50,167	41,046	12/04/2025	12/20/2055	31,936,820	100.0
59170J-BF-4	METRONET INFRASTRUCTURE ISSUER LLC MNET_		2.B FE	25,439,855	25,440,000	25,407,322	25,439,913		58			5.603	5.603	MON	43,554	35,635	12/04/2025	12/20/2055	25,558,784	100.0
59170J-BH-0	METRONET INFRASTRUCTURE ISSUER LLC MNET_		3.C FE	9,589,726	9,590,000	9,662,642	9,589,761		35			7.112	7.112	MON	20,840	17,051	12/04/2025	12/20/2055	9,646,837	100.0
59524E-AB-8	MID-ATLANTIC MILITARY CO		1.E FE	12,485,294	11,768,858	10,910,180	12,322,360		(26,761)			5.240	4.765	FA	256,953	616,688	05/25/2016	08/01/2050	374,270	3.1
62946A-AC-8	NPRL_17-1A-A1		1.G FE	1,219,992	1,220,003	1,182,808	1,221,515					3.372	3.372	MON	1,257	41,138	11/10/2017	10/21/2047	44,436	3.7
62954J-AA-2	NPRL_19-1A		1.F FE	816,709	816,716	809,071	820,745					2.574	2.574	MON	642	21,022	08/22/2019	09/20/2049	71,365	4.2
63943D-AA-7	NAVIGATOR AIRCRAFT ABS LTD NAVTR_24-1		1.F FE	12,662,120	12,666,667	12,725,551	12,665,224		616			5.400	5.403	MON	30,400	684,000	09/13/2024	08/16/2049	5,620,832	42.8
67181D-AA-9	OAK STREET INVESTMENT GRADE NET LEASE FU		1.C FE	18,467,968	20,778,797	18,896,650	20,617,530		1,102,200			1.850	2.738	MON	11,746	384,408	11/02/2023	11/21/2050	20,801,592	99.8
67181D-AJ-0	OAK STREET INVESTMENT GRADE NET LEASE FU		1.C FE	7,171,394	7,173,994	6,537,867	7,174,973		168			2.380	2.364	MON	5,217	170,741	11/19/2021	11/20/2051	7,153,308	99.3
67181D-AK-7	OAK STREET INVESTMENT GRADE NET LEASE FU		1.C FE	8,705,479	8,705,760	7,429,052	8,708,670					2.630	2.618	MON	6,996	228,962	11/19/2021	11/20/2051	8,590,000	98.2
67190A-AA-4	OAKIG_21-1A-A1		1.C FE	1,855,285	1,855,573	1,692,067	1,855,814		2			1.480	1.384	MON	839	27,463	01/20/2021	01/20/2051	1,625,374	99.7
69291V-AA-2	PKAIR 2024-1		1.A FE	1,460,303	1,460,303	1,475,170	1,460,303					5.380	5.454	MON	3,758	88,438	06/20/2024	09/15/2039	626,054	40.4
69291V-AB-4	PKAIR 2025-1	0	1.C FE	5,618,799	5,618,976	5,701,377	5,619,761		119			5.811	5.806	MON	14,512	191,376	05/02/2025	11/17/2042	112,969	2.0
69291Y-AC-2	PKAIR 2025-1	0	1.F FE	10,348,237	10,348,282	10,605,973	10,349,953		45			6.237	6.232	MON	28,685	378,289	05/02/2025	11/17/2042	81,411	2.2
69291Y-AD-0	PKAIR 2025-1	0	2.C FE	3,877,091	3,877,094	4,020,043	3,877,830		3			7.334	7.329	MON	12,638	166,658	05/02/2025	11/17/2042	4,577	2.1
69381E-AA-1	PK ALIFT LOAN FUNDING 4 LP PKAIR_24-2		1.A FE	17,475,776	17,475,803	17,535,154	17,490,305					5.052	5.014	MON	39,239	1,061,905	09/18/2024	10/15/2039	62,447	0.3

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
74333F-AA-7	PROGRESS RESIDENTIAL MASTER TRUST PROG_2		1.A FE	1,779,576	1,779,646	1,756,322	1,779,576		3			1.427	1.317	MON	2,116	25,396	06/10/2021	07/19/2038	1,781,762	100.0
74333F-AB-5	PROGRESS RESIDENTIAL MASTER TRUST PROG_2		1.A FE	682,482	682,500	673,432	682,482					1.658	1.527	MON	943	11,316	06/10/2021	07/19/2038	683,443	100.0
74333F-AC-3	PROGRESS RESIDENTIAL MASTER TRUST PROG_2		1.B FE	218,741	218,750	215,832	218,741					1.808	1.668	MON	330	3,955	06/10/2021	07/19/2038	219,080	100.0
74333H-AA-3	PROGRESS RESIDENTIAL TRUST PROG_21-SFR6		1.A FE	2,187,750	2,187,787	2,160,162	2,187,750					1.524	1.432	MON	2,778	33,342	06/25/2021	07/19/2038	2,190,566	100.0
74333H-AC-9	PROGRESS RESIDENTIAL TRUST PROG_21-SFR6		1.C FE	1,299,946	1,300,000	1,283,343	1,299,946					1.754	1.652	MON	1,900	22,802	06/25/2021	07/19/2038	1,301,900	100.0
74333H-AE-5	PROGRESS RESIDENTIAL TRUST PROG_21-SFR6		1.E FE	466,666	466,667	460,551	466,666					1.855	1.739	MON	721	8,657	06/25/2021	07/19/2038	467,388	100.0
74333P-AA-5	PROGRESS RESIDENTIAL TRUST PROG_21-SFR7		1.A FE	2,119,063	2,119,124	1,992,861	2,119,063					1.692	1.664	MON	2,988	35,856	07/22/2021	08/17/2040	2,122,112	100.0
74333P-AC-1	PROGRESS RESIDENTIAL TRUST PROG_21-SFR7		1.A FE	1,066,643	1,066,667	1,003,556	1,066,643					1.942	1.909	MON	1,726	20,715	07/22/2021	08/17/2040	1,068,393	100.0
74333P-AE-7	PROGRESS RESIDENTIAL TRUST PROG_21-SFR7		1.D FE	559,991	560,000	523,224	559,991					2.042	2.007	MON	953	11,435	07/22/2021	08/17/2040	560,953	100.0
74333T-AA-7	PROGRESS RESIDENTIAL MASTER TRUST PROG_2		1.A FE	3,896,214	3,896,399	3,836,084	3,896,214		2			1.510	1.431	MON	4,903	58,836	08/18/2021	10/19/2038	3,901,302	100.0
74333T-AC-3	PROGRESS RESIDENTIAL MASTER TRUST PROG_2		1.B FE	2,199,951	2,200,000	2,159,958	2,199,951					1.681	1.589	MON	3,082	36,982	08/18/2021	10/19/2038	2,203,082	100.0
74333T-AE-9	PROGRESS RESIDENTIAL MASTER TRUST PROG_2		1.C FE	1,499,929	1,500,000	1,473,742	1,499,929					1.931	1.828	MON	2,414	28,965	08/18/2021	10/19/2038	1,502,414	100.0
74333W-AA-0	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10		1.A FE	214,247	214,256	203,878	214,247		1			2.393	2.357	MON	427	5,127	11/19/2021	12/19/2040	214,683	100.0
74333W-AC-6	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10		1.A FE	1,165,371	1,165,403	1,110,122	1,165,371		3			2.722	2.680	MON	2,644	31,722	11/19/2021	12/19/2040	1,168,047	100.0
74333W-AE-2	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10		1.B FE	270,527	270,540	257,418	270,527		1			2.871	2.828	MON	647	7,767	11/19/2021	12/19/2040	271,187	100.0
74334N-AA-9	PROGRESS RESIDENTIAL TRUST PROG_25-SFR1		1.A FE	8,551,934	9,362,486	8,989,231	8,679,922		130,870			3.400	5.331	MON	26,527	266,155	01/10/2025	02/20/2042	9,389,013	100.0
74334N-AC-5	PROGRESS RESIDENTIAL TRUST PROG_25-SFR1		1.D FE	4,021,860	4,400,000	4,217,167	4,082,453		60,593			3.650	5.567	MON	13,383	134,280	01/10/2025	02/20/2042	4,413,383	100.0
74334N-AE-1	PROGRESS RESIDENTIAL TRUST PROG_25-SFR1		1.G FE	998,740	1,100,000	1,045,635	1,014,926		16,186			3.650	5.714	MON	3,346	33,570	01/10/2025	02/20/2042	902,738	100.0
76134K-AA-2	VDCR_23-1A -A2A		1.G FE	17,281,999	19,007,000	18,953,512	17,991,784		329,270			5.000	7.178	MON	42,238	950,350	09/15/2023	09/15/2048	19,086,196	100.0
76134K-AH-7	VDCR_2024-1A		1.G FE	18,700,000	18,700,000	18,551,219	18,700,000					4.992	4.992	MON	41,489	933,504	09/10/2024	09/15/2049	18,777,792	100.0
78403D-AP-5	SBA TOWER TRUST		1.F FE	14,000,000	14,000,000	13,984,383	14,000,000					1.884	1.884	MON	11,723	263,027	07/08/2020	07/15/2050	13,469	0.1
78403D-AR-1	SBA TOWER TRUST		1.F FE	3,100,000	3,100,000	2,979,275	3,100,000					2.328	2.328	MON	3,207	71,968	07/08/2020	07/15/2052	19,333	0.6
78403D-AT-7	SBA TOWER TRUST SBAC_21-1		1.F FE	16,893,000	16,893,000	16,528,138	16,893,000					1.631	1.631	MON	12,246	274,760	04/29/2021	05/15/2051	16,915,960	100.0
78403D-AV-2	SBA TOWER TRUST SBATOW_21-2		1.F FE	5,160,000	5,160,000	4,998,964	5,160,000					1.840	1.840	MON	4,220	94,680	10/08/2021	10/16/2051	4,206,440	100.0
78403D-AX-8	SBA TOWER TRUST SBAC_21-3		1.F FE	12,040,000	12,040,000	10,876,117	12,040,000					2.593	2.593	MON	13,875	311,330	10/08/2021	10/16/2056	9,821,176	100.0
78403D-AZ-3	SBA TOWER TRUST SBAC_22-1		1.F FE	6,500,000	6,500,000	6,655,942	6,500,000					6.599	6.599	MON	19,064	427,743	11/15/2022	11/15/2052	37,551	0.6
78403D-BD-1	SBA TOWER TRUST SBATOW_24-1		1.F FE	54,450,000	54,450,000	54,821,845	54,450,000					4.831	4.831	MON	116,910	2,623,172	09/10/2024	10/15/2054	54,669,207	100.0
78449A-AA-0	SLAM LTD SLAM_21-1		1.F FE	7,903,510	7,903,768	7,545,432	7,905,673					2.434	2.435	MON	8,550	192,378	05/26/2021	06/15/2046	5,154,111	72.9
78487J-AA-4	SVC ABS LLC SVC_23-1A		1.A FE	28,305,789	29,312,768	28,971,720	28,815,180		209,667			5.150	6.003	MON	46,127	1,509,607	05/21/2024	02/20/2053	29,115,202	98.7
78487J-AB-2	SVC ABS LLC SVC_23-1A		1.C FE	13,450,485	14,352,610	14,075,192	13,922,676		179,411			5.550	7.069	MON	24,340	796,570	02/03/2023	02/20/2053	14,340,346	99.4
78509*-AA-0	ITE_STEAM 2025	0	1.C PL	18,620,010	18,620,010	18,620,010	18,620,010					5.540	5.540	MON	94,559	257,887	08/28/2025	08/28/2055	13,504,797	100.0
78509*-AB-8	ITE_STEAM 2025	0	1.F PL	1,334,988	1,334,988	1,334,988	1,334,988					5.730	5.730	MON	7,012	19,124	08/28/2025	08/28/2055	1,341,363	100.0
78520E-AB-2	SABEY DATA CENTERS SDCP_2021-1		1.F FE	11,667,000	11,667,000	11,495,991	11,667,000					1.881	1.881	MON	6,706	219,456	06/25/2021	06/20/2046	10,516,459	100.0
78520E-AC-0	SABEY DATA CENTERS SDCP_22-1		1.F FE	21,130,411	21,583,000	21,400,753	21,348,429		67,537			5.000	5.377	MON	32,974	1,079,150	07/01/2022	06/20/2047	21,672,929	100.0
78520E-AE-6	SABEY DATA CENTERS SDCP_23-1		1.F FE	7,018,074	7,021,000	7,046,152	7,020,238		571			6.250	6.254	MON	13,408	438,812	04/18/2023	04/20/2048	6,822,277	96.7
78520E-AG-1	SDCP 2024-1		1.F FE	7,984,195	8,080,000	8,168,966	7,988,741		2,764			6.000	6.126	MON	14,813	484,800	04/24/2024	04/20/2049	8,120,400	100.0
78520E-AH-9	SDCP 2025-1		1.F FE	22,545,000	22,545,000	23,024,911	22,545,000					5.733	5.733	MON	39,493	1,116,581	01/31/2025	02/22/2050	22,652,709	100.0
78520E-AJ-5	SABEY DATA CENTERS SDCP_25-2		1.F FE	14,720,000	14,720,000	15,133,631	14,720,000					5.966	5.966	MON	26,834	609,858	04/01/2025	04/20/2050	14,793,183	100.0
82321A-AA-5	SHENTEL ISSUER LLC SHENTL_25-1		1.G FE	10,000,999	10,005,000	10,105,100	10,001,186		187			5.640	5.648	MON	40,754		11/19/2025	12/20/2055	10,052,024	100.0
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT I LT		1.F FE	13,070,076	13,196,765	12,847,109	13,104,542		6,871			4.750	4.839	MON	27,860	626,846	10/09/2015	10/15/2042	4,741,870	35.8
82667C-AA-3	SRL SRL_21-1		1.C FE	8,147,191	8,555,098	8,024,712	8,276,505		76,435			2.230	3.519	MON	7,419	190,779	08/21/2023	08/17/2051	6,772,907	84.5
82667C-AC-9	SIGNAL RAIL I LLC SRL_24-1		1.C FE	19,895,030	19,905,480	20,579,082	19,898,255		1,778			5.670	5.678	MON	50,162	1,128,641	05/13/2024	05/18/2054	19,059,533	95.0
83438L-AA-9	SOLRR AIRCRAFT LLC SOLRR_21-1		1.E FE	7,039,824	7,039,975	6,717,514	7,042,290					2.636	2.636	MON	8,248	185,574	11/05/2021	10/15/2046	89,284	1.1
85236K-AE-2	STACK INFRASTRUCTURE ISSUER LLC SIDC_21-		1.G FE	13,400,000	13,400,000	13,301,544	13,400,000					1.877	1.877	MON	4,192	251,518	03/12/2021	03/26/2046	11,918,614	100.0
85236K-AF-9	STACK INFRASTRUCTURE ISSUER LLC SIDC_23-		1.G FE	12,437,791	12,688,000	12,718,154	12,567,470		49,070			5.900	6.357	MON	12,477	748,592	03/08/2023	03/25/2048	12,750,383	100.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
85573L-AA-9	START LTD STARR_19-1		1.F FE	2,650,965	2,651,083	2,644,658	2,653,770					4.089	4.090	MON	4,818	108,403	04/12/2019	03/15/2044	2,569,428	91.4
86190B-AA-2	STORE MASTER FUNDING LLC STR_21-1A		1.A FE	7,872,091	8,722,232	8,153,666	8,218,653		178,960			2.120	4.474	MON	5,650	184,911	12/08/2023	06/20/2051	8,123,266	98.5
86190B-AC-8	STORE MASTER FUNDING LLC STR_21-1A		1.C FE	1,767,699	1,784,915	1,687,528	1,776,759		2,965			2.860	3.036	MON	1,560	51,048	09/12/2022	06/20/2051	1,476,107	98.5
86212V-AB-0	STORE MASTER FUNDING LLC STR_16-		1.C FE	4,556,645	4,557,956	4,510,231	4,558,194					4.320	4.324	MON	6,017	196,904	03/22/2017	10/22/2046	4,072,979	94.8
86212X-AC-4	STORE MASTER FUNDING LLC STR_19-1		1.C FE	8,239,487	8,241,457	8,103,086	8,241,457		141			3.320	3.320	MON	8,361	273,616	11/06/2019	11/22/2049	8,225,203	99.3
86212X-AF-7	STORE MASTER FUNDING LLC STR_23-1		1.A FE	4,737,308	4,738,000	4,762,689	4,738,020		133			6.190	6.190	MON	8,961	293,282	05/22/2023	06/20/2053	4,704,166	98.6
871044-AA-1	SWTCH 2024-1A		1.G FE	2,874,549	2,900,000	2,928,880	2,882,722		4,742			6.280	6.485	MON	3,035	182,120	03/07/2024	03/25/2054	2,915,177	100.0
871044-AE-3	SWTCH 2024-2A		1.G FE	11,924,145	12,390,000	12,427,026	12,050,111		84,923			5.436	6.315	MON	11,225	673,520	06/06/2024	06/25/2054	12,446,127	100.0
871044-AL-7	SWITCH DATA CENTER SWTCH_25-1A		1.G FE	83,435,256	86,544,000	85,133,939	83,835,115		399,858			5.036	5.871	MON	72,639	3,063,943	08/12/2025	03/25/2055	86,907,196	100.0
871044-AS-2	SWITCH ABS ISSUER LLC SWTCH_25-2A		1.A FE	29,339,830	29,340,000	29,324,124	29,340,000		170			5.121	5.121	MON	25,042	287,979	10/08/2025	10/25/2055	29,465,208	100.0
872480-AA-6	TIF FUNDING II LLC TIF_20-1A		1.F FE	7,232,699	7,792,463	7,461,820	7,242,020		72,575			2.090	4.869	MON	4,976	162,863	07/21/2022	08/21/2045	139,705	1.6
87267C-AA-6	TRP_21-1		1.F FE	4,909,679	4,910,695	4,733,125	4,910,836		17			2.070	2.068	MON	3,953	101,651	05/04/2021	06/19/2051	3,874,958	89.3
87404L-AA-0	TLWND_19-1		2.A FE	11,366,259	11,366,306	11,260,982	11,374,323					3.967	3.967	MON	20,040	450,901	11/22/2019	12/15/2044	9,388,580	77.4
87407R-AA-4	TAL ADVANTAGE LLC TAL_20-1A		1.F FE	23,452,356	23,684,128	22,678,033	23,472,043		42,660			2.050	2.563	MON	14,835	485,525	06/28/2022	09/20/2045	595,807	1.3
87407R-AC-0	TAL ADVANTAGE LLC TAL_20-1A		2.B FE	1,615,140	1,615,500	1,554,442	1,622,010					3.290	3.294	MON	1,624	53,150	09/09/2020	09/20/2045	40,868	1.3
88035K-AC-3	TENET EQUITY FUNDING TENET_25-1		1.C FE	18,208,957	18,210,714	18,179,825	18,209,037		63			4.920	4.922	MON	27,377	124,440	10/15/2025	10/20/2055	18,073,257	100.0
88315L-AE-8	TEXTAINER MARINE CONTAINERS VII LTD TMCL		1.F FE	792,551	792,685	768,179	793,619					2.730	2.734	MON	661	21,640	08/04/2020	08/21/2045	46,067	0.6
88315L-AG-3	TEXTAINER MARINE CONTAINERS LTD TCML_20-		1.F FE	15,544,091	15,548,719	14,765,170	15,558,232					2.100	2.072	MON	9,977	326,523	09/08/2020	09/20/2045	384,184	1.1
88315L-AH-1	TEXTAINER MARINE CONTAINERS LTD TCML_20-		2.A FE	1,993,087	1,993,311	1,905,085	1,995,415					3.340	3.342	MON	2,034	66,577	09/08/2020	09/20/2045	162,804	1.1
88315L-AJ-7	TEXTAINER MARINE CONTAINERS VII LTD TMCL		1.F FE	21,925,700	21,934,500	20,993,789	21,942,358					2.110	2.095	MON	14,142	462,818	09/15/2020	09/20/2045	365,619	1.6
88315L-AK-4	TEXTAINER MARINE CONTAINERS VII LTD TMCL		2.B FE	2,454,084	2,454,575	2,327,693	2,456,480					3.350	3.353	MON	2,513	82,228	09/15/2020	09/20/2045	251,102	13.6
88315L-AL-2	TEXTAINER MARINE CONTAINERS VII LTD TMCL		1.F FE	10,656,480	10,659,733	10,036,337	10,661,036					1.680	1.674	MON	5,472	179,083	02/02/2021	02/20/2046	6,206,014	62.2
88315L-AQ-1	TEXTAINER MARINE CONTAINERS VII LTD TMCL		1.F FE	6,769,313	6,768,000	6,411,780	6,770,685					2.230	2.217	MON	4,612	150,926	03/24/2021	04/20/2046	86,458	0.6
88315L-AS-7	TEXTAINER MARINE CONTAINERS LIMITED TMCL		1.F FE	16,823,386	17,794,920	15,962,522	16,836,260		101,634			1.940	3.592	MON	10,548	345,221	06/22/2022	08/20/2046	77,466	0.1
88316A-AA-9	TEXTAINER MARINE CONTAINERS VII TMCL_24-		1.C FE	25,593,393	25,603,417	25,735,080	25,602,248		335			5.250	5.251	MON	41,072	1,344,179	08/08/2024	08/20/2049	46,436	0.6
88655A-AA-8	TIF 2024-1A		1.C FE	30,569,768	30,580,000	30,723,472	30,582,859		591			5.480	5.477	MON	51,205	1,675,784	03/25/2024	04/20/2049	165,085	0.5
88655A-AG-5	TIF 2024-2A		1.C FE	14,378,709	14,382,672	14,470,416	14,384,082		280			5.540	5.537	MON	24,347	796,800	06/25/2024	07/20/2049	191,273	1.2
895975-AA-8	TRICON RESIDENTIAL TRUST TCN_24-SFR4		1.A FE	15,238,339	15,874,710	15,785,562	15,358,240		109,875			4.300	5.174	MON	56,884	682,613	10/30/2024	11/19/2041	15,931,594	100.0
895975-AB-6	TRICON RESIDENTIAL TRUST TCN_24-SFR4		1.D FE	4,829,341	5,000,000	4,964,451	4,861,984		28,845			4.650	5.381	MON	19,375	232,500	10/30/2024	11/19/2041	5,019,375	100.0
895975-AC-4	TRICON RESIDENTIAL TRUST TCN_24-SFR4		1.G FE	4,809,391	5,000,000	4,961,251	4,845,846		32,218			4.800	5.626	MON	20,000	240,000	10/30/2024	11/19/2041	5,020,000	100.0
89609M-AA-7	TRIBUTE RAIL LLC TRP_22-1		1.F FE	17,842,489	17,846,083	17,846,071	17,851,827					4.760	4.720	MON	33,035	849,474	05/19/2022	05/17/2052	17,053,275	92.5
89613J-AA-8	TRICON AMERICAN HOMES TAH_20-SFR2		1.A FE	5,155,837	5,155,961	4,918,755	5,155,961					1.482	1.446	MON	6,368	76,411	10/27/2020	11/18/2039	5,162,328	100.0
89613J-AC-4	TRICON AMERICAN HOMES TAH_20-SFR2		1.A FE	6,799,796	6,800,000	6,464,345	6,800,000					1.832	1.788	MON	10,381	124,576	10/27/2020	11/18/2039	6,810,381	100.0
89613J-AE-0	TRICON AMERICAN HOMES TAH_20-SFR2		1.D FE	2,699,945	2,700,000	2,569,220	2,700,000					2.032	1.983	MON	4,572	54,864	10/27/2020	11/18/2039	2,704,572	100.0
89616T-AA-3	TRICON RESIDENTIAL TRUST TCN_22-SFR2		1.A FE	18,928,531	18,928,856	18,946,469	18,928,531					4.849	4.760	MON	76,488	917,860	06/27/2022	07/19/2040	19,005,344	100.0
89616T-AB-1	TRICON RESIDENTIAL TRUST TCN_22-SFR2		1.C FE	9,499,638	9,500,000	9,525,397	9,499,638					5.244	5.148	MON	41,515	498,180	06/27/2022	07/19/2040	9,541,515	100.0
89616T-AC-9	TRICON RESIDENTIAL TRUST TCN_22-SFR2		1.E FE	3,299,901	3,300,000	3,291,675	3,299,901					5.491	5.390	MON	15,100	181,203	06/27/2022	07/19/2040	3,315,100	100.0
89617F-AA-2	TCN 2025-SFR2		1.A FE	11,866,615	11,884,392	12,002,601	11,866,615		23			5.200	5.185	MON	51,499	205,996	07/18/2025	08/19/2044	11,371,628	100.0
89617F-AB-0	TCN 2025-SFR2		1.D FE	6,596,461	6,596,558	6,689,638	6,596,461					5.424	5.379	MON	29,816	119,266	07/18/2025	08/19/2044	6,313,115	100.0
89617F-AC-8	TCN 2025-SFR2		1.G FE	7,195,881	7,196,245	7,257,164	7,195,881					5.670	5.624	MON	34,002	136,009	07/18/2025	08/19/2044	6,888,440	100.0
89656G-AA-2	TRINITY RAIL LEASING LP TRL_21-1A		1.C FE	4,545,566	4,545,911	4,293,740	4,546,677					2.260	2.256	MON	3,425	102,738	06/22/2021	07/19/2051	2,657	0.2
89656G-AC-8	TRL 2024-1A		1.C FE	21,975,592	21,979,791	22,191,084	21,980,330		650			5.780	5.779	MON	42,348	1,270,432	05/22/2024	05/19/2054	16,952,146	75.4
89656R-AA-8	TRINITY RAIL LEASING LP TRL_2022-1A		1.F FE	5,133,340	5,133,561	5,058,790	5,134,754					4.550	4.547	MON	7,786	233,577	04/20/2022	05/19/2052	4,063	0.5
89657A-AB-2	TRINITY RAIL LEASING LP TRL_18-1A		1.F FE	29,053,016	29,706,000	29,546,639	29,080,832		27,319			4.620	4.977	MON	53,372	1,156,817	03/13/2025	06/17/2048	236,927	0.8
89657B-AA-2	TRINITY RAIL LEASING LP TRL_19-1A		1.F FE	18,596,411	18,605,728	18,548,895	18,611,261					3.820	3.812	MON	27,640	710,739	04/02/2019	04/17/2049	6,332	0.6

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
89657B-AC-8	TRL 2019-2A		1.F FE	32,812,656	34,000,000	33,589,858	32,917,270		104,613			3.100	3.620	MON	40,989	790,500	03/19/2025	10/18/2049	142,369	1.6
89657M-AA-8	TRINITY RAIL LEASING LP TRL_25-1		1.C FE	28,466,232	28,470,187	28,338,709	28,466,747		99			5.090	5.092	MON	48,304	205,294	10/15/2025	10/19/2055	22,336,406	78.1
89680H-AA-0	TRITON CONTAINER FINANCE LLC TCF_20-1		1.F FE	24,748,009	24,752,625	23,363,518	24,766,483					2.110	2.085	MON	15,959	522,280	08/25/2020	09/20/2045	400,490	0.4
89680H-AE-2	TRITON CONTAINER FINANCE LLC TCF_21-1		1.F FE	9,105,437	9,122,625	8,483,427	9,108,915		1,963			1.860	1.915	MON	5,185	169,681	02/19/2021	03/20/2046	46,647	0.8
89683L-AA-8	TRP_21-2-A		1.F FE	10,136,316	10,273,629	9,931,680	10,218,233		32,207			2.150	2.525	MON	8,590	220,883	02/07/2023	06/20/2051	8,601,674	90.7
90352W-AD-6	USQ RAIL I LLC STEAM_21-1		1.F FE	2,453,470	2,453,528	2,332,950	2,453,985					2.250	2.250	MON	460	55,204	01/15/2021	02/28/2051	1,933,713	87.9
912928-AA-6	STEAM 2024-1A		1.C FE	40,561,339	40,574,152	40,611,898	40,566,817		745			4.990	4.993	MON	16,872	2,024,091	09/24/2024	09/28/2054	32,326,094	78.1
91326E-AG-0	UNITI FIBER ABS ISSUER LLC UNITI_25-2		1.G FE	12,058,533	12,058,533	12,069,643	12,058,533					5.177	5.177	JAJO	116,184		10/09/2025	01/20/2056	12,214,601	100.0
916934-AB-8	URBACON DC LTD PARTNERSHIP SER 25-1A		1.F FE	22,005,450	22,093,744	22,141,246	22,093,744				88,295	4.511	4.511	MON	16,611	357,141	08/07/2025	08/25/2055	22,176,798	100.0
91823A-AU-5	VB-S1 ISSUER LLC VBTEL_22-1A		1.F FE	5,700,000	5,700,000	5,539,502	5,700,000					3.156	3.156	MON	7,995	179,892	02/18/2022	02/15/2052	5,714,991	100.0
91823A-BC-4	VB-S1 ISSUER LLC VBTEL_24-1		1.F FE	23,609,351	23,789,000	23,980,763	23,662,385		33,965			5.590	5.764	MON	59,102	1,329,805	05/10/2024	05/15/2054	23,899,817	100.0
92212K-AC-0	VANTAGE DATA CENTERS ISSUER LLC VDC_20-2		1.G FE	13,461,000	13,461,000	12,817,595	13,461,000					1.992	1.992	MON	11,917	268,143	09/22/2020	09/15/2045	13,483,345	100.0
92212K-AD-8	VDC_2021-1A-A2		1.G FE	18,123,140	18,175,000	17,804,937	18,163,069		14,430			2.165	2.241	MON	17,488	393,489	02/02/2023	10/15/2046	17,807,069	100.0
97063R-AA-8	WILLIS ENGINE SECURITIZATION TRUST WESTF		1.F FE	8,987,701	8,987,952	9,133,767	8,988,114		71			5.582	5.581	MON	22,298	246,673	06/05/2025	06/15/2050	6,446,617	70.3
97064F-AA-3	WILLIS ENGINE STRUCTURED TRUST V WESTF_2		1.F FE	2,610,213	2,610,250	2,524,299	2,610,992					3.228	3.228	MON	3,745	84,259	02/18/2020	03/15/2045	23,340	0.5
97064G-AA-1	WESTF_21-A-A		1.F FE	6,327,719	6,326,876	5,980,307	6,328,533		(164)			3.104	3.101	MON	8,728	196,386	05/11/2021	05/15/2046	4,836,374	85.8
98919W-AA-1	ZAYO ISSUER LLC ZAYO_25-1		1.G FE	42,084,000	42,084,000	42,816,081	42,084,000					5.648	5.648	MON	72,628	2,020,369	01/31/2025	03/20/2055	42,282,075	100.0
98919W-AG-8	ZAYO 2025-2		1.G FE	25,800,000	25,800,000	26,470,041	25,800,000					5.953	5.953	MON	46,929	917,258	05/01/2025	06/21/2055	25,927,990	100.0
BNLORG-2K-5	TRIFON CONTAINER FINANCE LTD		4.B PLGI	274,269	274,269	272,843	274,269					3.650	3.649	MON	167	10,066	04/07/2015	07/25/2029	7,618	12.7
L2287*-AA-5	CYGNUS_15-1		4.A PLGI	2,840,821	4,163,089	2,989,514	2,840,821					7.786	4.110	MON	28,633	354,104	06/26/2015	12/31/2026	1,835,860	100.0
L2287*-AB-3	CYGNUS_15-1		4.A PLGI	1,913,546	2,804,208	2,013,701	1,913,546					7.786	3.790	MON	19,287	238,516	03/21/2016	12/31/2026	1,236,615	100.0
L2287*-AC-1	CYGNUS_15-1		4.A PLGI	6,604,655	9,678,866	6,950,394	6,604,655					7.786	3.760	MON	66,570	823,285	05/19/2016	12/31/2026	4,268,210	100.0
Y5008*-AA-2	KNAUSEN HOLDING LLC		2.B FE	20,500,000	20,500,000	20,522,466	20,500,000					5.690	5.689	JAJO	246,251	1,166,450	06/14/2022	07/15/2027	11,663,588	48.9
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)				3,482,810,390	3,549,659,342	3,503,764,027	3,503,823,813		11,216,443		88,295	XXX	XXX	XXX	7,343,772	133,694,412	XXX	XXX	2,492,368,899	XXX
1809999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis				3,482,810,390	3,549,659,342	3,503,764,027	3,503,823,813		11,216,443		88,295	XXX	XXX	XXX	7,343,772	133,694,412	XXX	XXX	2,492,368,899	XXX
1889999999. Total - asset-backed securities (unaffiliated)				32,368,601,559	32,713,921,006	31,327,863,078	32,381,820,793	5,245,306	25,466,067	9,560,780	2,284,905	XXX	XXX	XXX	152,831,567	1,162,403,096	XXX	XXX	12,427,467,551	XXX
1899999999. Total - asset-backed securities (affiliated)				224,291,297	224,282,382	224,536,868	224,293,907		1,191			XXX	XXX	XXX	2,999,682	9,057,351	XXX	XXX	82,650,020	XXX
1909999999. Total - asset-backed securities				32,592,892,856	32,938,203,388	31,552,399,946	32,606,114,700	5,245,306	25,467,258	9,560,780	2,284,905	XXX	XXX	XXX	155,831,249	1,171,460,447	XXX	XXX	12,510,117,570	XXX
2009999999 - Total long term bonds - issuer credit obligations and asset - backed securities				107,628,183,044	111,226,769,359	102,890,908,365	108,091,830,806	8,403,835	136,087,874	70,364,962	475,795,136	XXX	XXX	XXX	945,942,375	3,983,237,675	XXX	XXX	83,766,052,059	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	17,206,971,675	1B ..$	2,494,221,411	1C ..$	2,326,413,906	1D ..$	928,909,531	1E ..$ 853,807,743 1F ..$ 3,444,334,897 1G ..$ 2,375,594,321
1B	2A ...$	251,134,804	2B ..$	1,348,524,763	2C ..$	824,700,906			
1C	3A ...$	44,687,917	3B ..$	144,838,634	3C ..$	168,723,332			
1D	4A ...$	16,796,797	4B ..$	77,993,258	4C ..$	62,959,162			
1E	5A ...$	1,155,479	5B ..$	14,523,543	5C ..$	1,244,229			
1F	6 .....$	18,578,392							

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book/Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Par Value Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared But Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (14 + 15 - 16)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Date Acquired
025816-CH-0	AMERICAN EXPRESS COMPANY		15,000,000.000		14,786,831	0.986	14,786,831	15,000,000	539,896	25,146			(213,170)			(213,170)		2.C FE	01/02/2025
060505-GB-4	BANK OF AMERICA CORP		20,000,000.000		19,779,034	0.989	19,779,034	20,000,000	656,250	155,556			(220,966)			(220,966)		2.B FE	01/02/2025
06055H-AB-9	BANK OF AMERICA CORP		9,000,000.000		9,134,280	1.015	9,134,280	9,000,000	413,438	98,000			134,280			134,280		2.B FE	01/02/2025
064058-AJ-9	BANK OF NEW YORK MELLON CORP/THE		4,000,000.000		3,987,622	0.997	3,987,622	4,000,000	148,000	4,522			(12,378)			(12,378)		2.A FE	01/02/2025
064058-AL-4	BANK OF NEW YORK MELLON CORP/THE		15,000,000.000		14,777,317	0.985	14,777,317	15,000,000	562,500	17,188			(222,683)			(222,683)		2.A FE	01/02/2025
19075Q-AD-4	COBANK ACB		10,000,000.000		9,788,131	0.979	9,788,131	10,000,000	318,750	106,250			(211,869)			(211,869)		2.B FE	01/02/2025
19075Q-AE-2	COBANK ACB		10,000,000.000		9,986,608	0.999	9,986,608	10,000,000	483,750	161,250			(13,392)			(13,392)		2.B FE	01/02/2025
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		7,000,000.000		6,900,202	0.986	6,900,202	7,000,000	236,250	7,219			(99,798)			(99,798)		1.G FE	01/02/2025
25746U-DM-8	DOMINION ENERGY INC		18,000,000.000		17,849,545	0.992	17,849,545	18,000,000	783,000	165,300			(150,455)			(150,455)		2.C FE	01/02/2025
48128B-AN-1	JPMORGAN CHASE & CO		20,000,000.000		19,888,294	0.994	19,888,294	20,000,000	547,500	60,833			(111,706)			(111,706)		2.A FE	01/02/2025
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC		15,000,000.000		14,705,004	0.980	14,705,004	15,000,000	382,500	22,667			(294,996)			(294,996)		2.B FE	01/02/2025
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC		13,500,000.000		13,647,002	1.011	13,647,002	13,500,000	607,500	103,500			147,002			147,002		2.B FE	01/02/2025
693475-BF-1	PNC FINANCIAL SERVICES GROUP INC		5,000,000.000		5,081,630	1.016	5,081,630	5,000,000	232,500	13,778			81,630			81,630		2.B FE	01/02/2025
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC		3,900,000.000		4,026,305	1.032	4,026,305	3,900,000	182,813	10,833			126,305			126,305		2.B FE	01/02/2025
808513-BJ-3	CHARLES SCHWAB CORPORATION (THE)		4,050,000.000		3,781,020	0.934	3,781,020	4,050,000	162,000	13,500			(268,980)			(268,980)		2.C FE	01/02/2025
808513-CB-9	CHARLES SCHWAB CORPORATION (THE)		4,000,000.000		4,026,184	1.007	4,026,184	4,000,000	150,000	16,667			26,184			26,184		2.C FE	01/02/2025
857477-CH-4	STATE STREET CORP		15,481,000.000		16,084,140	1.039	16,084,140	15,498,023	777,920	46,099			586,117			586,117		2.A FE	02/28/2025
898320-AF-6	TRUIST FINANCIAL CORP		1,500,000.000		1,510,305	1.007	1,510,305	1,513,848	38,250	25,500			(3,543)			(3,543)		2.C FE	02/28/2025
902973-BC-9	US BANCORP		25,000,000.000		24,421,547	0.977	24,421,547	25,000,000	693,750	195,278			(578,453)			(578,453)		2.B FE	01/02/2025
949746-TD-3	WELLS FARGO & COMPANY		15,000,000.000		14,953,336	0.997	14,953,336	15,000,000	438,750	26,000			(46,664)			(46,664)		2.B FE	01/02/2025
95002Y-AA-1	WELLS FARGO & CO		310,000.000		330,650	1.067	330,650	310,000	17,728	1,051			20,650			20,650		2.B FE	01/02/2025
D94523-10-3	VOLKSWAGEN AG-PREF		365.000		44,389	121.614	44,389	41,893	2,590				5,665			5,665	5,071	5.B GI	09/16/2020
4019999999. Subtotal - preferred stock - industrial and miscellaneous (unaffiliated) perpetual preferred					229,489,376	XXX	229,489,376	230,813,764	8,375,635	1,276,137			(1,321,220)			(1,321,220)	5,071	XXX	XXX
4109999999. Total - preferred stock - industrial and miscellaneous (unaffiliated)					229,489,376	XXX	229,489,376	230,813,764	8,375,635	1,276,137			(1,321,220)			(1,321,220)	5,071	XXX	XXX
4409999999. Total - preferred stock - parent, subsidiaries and affiliates						XXX												XXX	XXX
4509999999 - Total preferred stocks					229,489,376	XXX	229,489,376	230,813,764	8,375,635	1,276,137			(1,321,220)			(1,321,220)	5,071	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$
1B	2A ...$ 54,737,373	2B ..$ 125,853,527	2C ..$ 41,953,885
1C	3A ...$	3B ..$	3C ..$
1D	4A ...$	4B ..$	4C ..$
1E	5A ...$	5B ..$ 44,389	5C ..$
1F	6 .....$		

1D ..$ 1E ..$ 1F ..$ 1G ..$ 6,900,202

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
00084K-10-4	ACC CLAIMS HOLDINGS LLC		4,214,394.000		0.000				14,965						08/01/2025	
001055-10-2	AFLAC INC.		913.000	100,677	110.270	100,677	32,567		2,118		6,236		6,236		07/09/2019	
00206R-10-2	AT&T INC		13,009.000	323,144	24.840	323,144	195,916		14,440		26,929		26,929		11/16/2018	
00208D-40-8	ARC RESOURCES LTD		1,689.000	31,728	18.785	31,728	26,451	259	910		(112)		(112)	1,224	09/01/2023	
002824-10-0	ABBOTT LABORATORIES		3,145.000	394,037	125.290	394,037	174,079		7,371		37,429		37,429		06/02/2025	
00287Y-10-9	ABBVIE INC		3,234.000	738,937	228.490	738,937	680,215		15,911		58,722		58,722		03/05/2025	
003CVR-01-6	CONTRA ABIOMED INC		256.000	26,112	102.000	26,112	26,112								12/22/2022	
00724F-10-1	ADOBE INC		788.000	275,792	349.990	275,792	216,520				(74,616)		(74,616)		07/09/2019	
00766T-10-0	AECOM		400.000	38,132	95.330	38,132	39,265		416		(4,596)		(4,596)		09/03/2024	
007903-10-7	ADVANCED MICRO DEVICE		2,992.000	640,767	214.160	640,767	140,281				267,579		267,579		11/25/2025	
00827B-10-6	AFFIRM HOLDINGS INC		568.000	42,276	74.430	42,276	44,044				(1,768)		(1,768)		08/27/2025	
00846U-10-1	AGILENT TECHNOLOGIES INC.		565.000	76,880	136.070	76,880	43,237		535		1,207		1,207		11/25/2025	
008474-10-8	AGNICO EAGLE MINES LTD		955.000	162,164	169.805	162,164	46,315		1,529		85,462		85,462	2,026	02/10/2022	
009066-10-1	AIRBNB INC-CLASS A		761.000	103,283	135.720	103,283	79,052				3,280		3,280		09/01/2022	
009158-10-6	AIR PROD & CHEMICAL		432.000	106,713	247.020	106,713	97,702		3,084		(18,585)		(18,585)		07/09/2019	
011532-10-8	ALAMOS GOLD INC-CLASS A		1,444.000	55,832	38.665	55,832	39,695		104		15,986		15,986	152	08/27/2025	
01626P-14-8	ALIMENTATION COUCHE-TARD INC		1,290.000	70,544	54.685	70,544	43,783		742		(2,910)		(2,910)	1,967	09/06/2022	
018802-10-8	ALLIANT ENERGY CORP		896.000	58,249	65.010	58,249	43,403		1,819		5,260		5,260		03/01/2024	
020002-10-1	ALLSTATE CORP.		419.000	87,215	208.150	87,215	37,474	419	1,642		6,436		6,436		11/10/2020	
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		244.000	97,027	397.650	97,027	41,227				35,013		35,013		06/02/2025	
02079K-10-7	ALPHABET INC-CL C		9,086.000	2,851,187	313.800	2,851,187	301,606		7,520		1,116,206		1,116,206		11/25/2025	
02079K-30-5	ALPHABET INC-CL A		10,488.000	3,282,744	313.000	3,282,744	368,160		8,671		1,289,999		1,289,999		11/25/2025	
02156V-10-9	OKLO INC		231.000	16,577	71.760	16,577	19,527				(2,950)		(2,950)		11/25/2025	
023135-10-6	AMAZON.COM INC		17,558.000	4,052,738	230.820	4,052,738	3,601,089				451,649		451,649		11/25/2025	
023608-10-2	AMEREN CORPORATION		315.000	31,456	99.860	31,456	24,684		854		3,075		3,075		11/25/2025	
025537-10-1	AMERICAN ELECTRIC POWER INC.		1,007.000	116,117	115.310	116,117	79,231		3,766		23,242		23,242		07/09/2019	
025816-10-9	AMERICAN EXPRESS CO.		1,048.000	387,708	369.950	387,708	118,501		3,312		76,672		76,672		10/07/2020	
025932-10-4	AMERICAN FINANCIAL GROUP INC		175.000	23,919	136.680	23,919	22,073		1,274		26	70	(44)		12/01/2022	
02665T-30-6	AMERICAN HOMES 4 RENT- A		984.000	31,586	32.100	31,586	31,321		1,181		2,568	7,803	(5,235)		11/26/2024	
026874-78-4	AMERICAN INTERNATIONAL GROUP		1,163.000	99,495	85.550	99,495	43,911		2,035		14,828		14,828		07/24/2020	
03027X-10-0	AMERICAN TOWER CORP		839.000	147,303	175.570	147,303	87,099	1,426	5,638		(6,578)		(6,578)		01/11/2017	
030420-10-3	AMERICAN WATER WORKS CO INC		296.000	38,628	130.500	38,628	35,031		961		1,779		1,779		07/09/2019	
03073E-10-5	CENCORA INC		363.000	122,603	337.750	122,603	42,213		743		36,578		36,578		06/02/2025	
03076C-10-6	AMERIPRISE FINANCIAL INC		186.000	91,203	490.340	91,203	21,214		1,168		(7,829)		(7,829)		05/14/2020	
031100-10-0	AMETEK INC		544.000	111,689	205.310	111,689	65,399		616		14,395		14,395		06/02/2025	
031162-10-0	AMGEN INC.		1,012.000	331,238	327.310	331,238	183,861		9,634		67,470		67,470		07/09/2019	
032095-10-1	AMPHENOL CORP NEW CL A		2,131.000	287,983	135.140	287,983	52,012	533	1,406		139,985		139,985		07/09/2019	
032654-10-5	ANALOG DEVICES INC.		890.000	241,368	271.200	241,368	100,879		3,524		52,279		52,279		07/09/2019	
035710-83-9	ANNALY CAPITAL MANAGEMENT IN		3,813.000	85,259	22.360	85,259	80,886	2,669	4,711		7,016		7,016		11/25/2025	
036752-10-3	ELEVANCE HEALTH INC.		401.000	140,571	350.550	140,571	49,118		2,743		(7,358)		(7,358)		10/20/2016	
03769M-10-6	APOLLO GLOBAL MANAGERMENT INC		754.000	109,149	144.760	109,149	44,448		1,612		(15,382)		(15,382)		01/03/2022	
037833-10-0	APPLE INC		27,037.000	7,350,279	271.860	7,350,279	6,331,409		21,035		1,018,869		1,018,869		06/02/2025	
038222-10-5	APPLIED MATERIALS INC.		1,486.000	381,887	256.990	381,887	65,372		2,645		140,219		140,219		07/09/2019	
03831W-10-8	APPLOVIN CORP- CLASS A		424.000	285,700	673.820	285,700	45,205				144,162		144,162		06/02/2025	
039483-10-2	ARCHER DANIELS MIDLAND CO.		1,066.000	61,284	57.490	61,284	44,571		2,362		7,430		7,430		07/09/2019	
03990B-10-1	ARES MANAGEMENT CORP - A		404.000	65,299	161.630	65,299	32,616		1,810		(6,222)		(6,222)		03/01/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
040413-20-5	ARISTA NETWORKS INC		1,894.000	248,171	131.030	248,171	49,062				38,827		38,827		12/03/2024	
04626A-10-3	ASTERA LABS INC		283.000	47,080	166.360	47,080	40,050				7,030		7,030		11/25/2025	
049468-10-1	ATLASSIAN CORP PLC-CLASS A		314.000	50,912	162.140	50,912	51,585				(25,509)		(25,509)		03/01/2023	
049560-10-5	ATMOS ENERGY CORP		237.000	39,728	167.630	39,728	20,908		856		6,721		6,721		07/09/2019	
052769-10-6	AUTODESK INC.		401.000	118,700	296.010	118,700	66,651				176		176		04/07/2020	
053015-10-3	AUTOMATIC DATA PROCESSING INC.		789.000	202,954	257.230	202,954	109,098	1,341	4,860		(28,009)		(28,009)		01/22/2019	
053332-10-2	AUTOZONE INC.		30.000	101,745	3,391.500	101,745	25,058				5,685		5,685		01/22/2019	
053484-10-1	AVALONBAY COMMUNITIES INC		237.000	42,970	181.310	42,970	37,591	415	1,647		(9,162)		(9,162)		07/09/2019	
053611-10-9	AVERY DENNISON CORP.		260.000	47,289	181.880	47,289	38,282		962		1,862	3,227	(1,365)		03/01/2024	
05464C-10-1	AXON ENTERPRISE INC		128.000	72,695	567.930	72,695	27,910				(3,378)		(3,378)		03/01/2023	
05722G-10-0	BAKER HUGHES COMPANY		1,802.000	82,063	45.540	82,063	38,466		1,658		8,145		8,145		06/01/2023	
058498-10-6	BALL CORP		474.000	25,108	52.970	25,108	22,998		379		(659)	365	(1,024)		07/09/2019	
060505-10-4	BANK OF AMERICA CORP		12,849.000	706,695	55.000	706,695	181,712		13,721		141,929		141,929		06/02/2025	
063671-10-1	BANK OF MONTREAL		1,267.000	164,759	130.038	164,759	97,458		5,821		37,442		37,442	4,378	07/09/2019	
064058-10-0	BANK OF NEW YORK MELLON CORP		1,214.000	140,933	116.090	140,933	44,173		2,428		47,662		47,662		07/24/2020	
064149-10-7	BANK OF NOVA SCOTIA		2,228.000	164,538	73.850	164,538	107,795		6,818		40,174		40,174	4,784	09/01/2021	
06849F-10-8	BARRICK MINING CORP		3,137.000	136,831	43.618	136,831	47,936		1,329		88,947		88,947	(52)	05/09/2024	
07134L-10-7	BATTALION OIL CORP		201.000	227	1.130	227	230				(43)	76	(119)		10/09/2019	
075887-10-9	BECTON DICKINSON & CO.		494.000	95,871	194.070	95,871	121,294		2,060		(16,203)		(16,203)		07/09/2019	
084423-10-2	WR BERKLEY CORP		533.000	37,374	70.120	37,374	16,802		986		6,183		6,183		03/03/2021	
084670-70-2	BERKSHIRE HATHAWAY INC-CL B		2,433.000	1,222,947	502.650	1,222,947	1,211,557				11,390		11,390		11/25/2025	
086516-10-1	BEST BUY COMPANY INC		525.000	35,138	66.930	35,138	16,110	499	1,990		(9,907)		(9,907)		06/30/2016	
09062X-10-3	BIOGEN INC.		310.000	54,557	175.990	54,557	45,543				25,662	18,510	7,152		11/26/2024	
09260D-10-7	BLACKSTONE GROUP INC/THE-A		1,269.000	195,604	154.140	195,604	73,605		5,952		(23,197)		(23,197)		01/10/2020	
09290D-10-1	BLACKROCK FUNDING INC/DE		285.000	305,047	1,070.340	305,047	269,749		5,366		13,346		13,346		11/25/2025	
093712-10-7	BLOOM ENERGY CORP- A		441.000	38,318	86.890	38,318	40,327				(2,009)		(2,009)		11/25/2025	
097023-10-5	BOEING CORP.		1,419.000	308,093	217.120	308,093	180,928				56,930		56,930		06/01/2016	
097751-86-1	BOMBARDIER INC-B		261.000	44,460	170.345	44,460	30,834				13,357		13,357	269	08/27/2025	
09857L-10-8	BOOKING HOLDINGS INC		59.000	315,964	5,355.330	315,964	110,850		2,266		22,828		22,828		07/09/2019	
099502-10-6	BOOZ ALLEN HAMILTON HOLDINGS		208.000	17,547	84.360	17,547	17,759		458		(9,223)		(9,223)		06/01/2022	
101137-10-7	BOSTON SCIENTIFIC		2,698.000	257,254	95.350	257,254	110,234				14,307		14,307		06/02/2025	
110122-10-8	BRISTOL MYERS SQUIBB CO.		3,696.000	199,362	53.940	199,362	170,249		9,166		(9,684)		(9,684)		07/09/2019	
11133T-10-3	BROADRIDGE FINANCIAL SOL-W/I		237.000	52,891	223.170	52,891	31,077	231	857		(692)		(692)		07/09/2019	
11135F-10-1	BROADCOM INC		8,191.000	2,834,905	346.100	2,834,905	1,576,054		19,573		1,258,852		1,258,852		11/25/2025	
113004-10-5	BROOKFIELD ASSET MANAGEMENT INC CL		603.000	31,629	52.453	31,629	14,105		1,047		(1,717)		(1,717)	660	12/12/2022	
115236-10-1	BROWN & BROWN INC		474.000	37,778	79.700	37,778	21,874		292		(10,580)		(10,580)		03/03/2021	
122017-10-6	BURLINGTON STORES INC		153.000	44,194	288.850	44,194	26,828				580		580		07/09/2019	
124900-30-9	CCL INDUSTRIES INC - CL B		585.000	37,001	63.250	37,001	30,155		539		5,522		5,522	1,399	03/01/2024	
12503M-10-8	CBOE GLOBAL MARKETS INC.		178.000	44,678	251.000	44,678	19,764		481		9,897		9,897		07/09/2019	
12504L-10-9	CBRE GROUP INC		562.000	90,364	160.790	90,364	19,091				16,579		16,579		05/14/2020	
12514G-10-8	CDW CORP/DE		296.000	40,315	136.200	40,315	23,847		741		(11,201)		(11,201)		01/22/2019	
125269-10-0	CF INDUSTRIES HOLDINGS INC		358.000	27,688	77.340	27,688	20,930		716		(2,857)		(2,857)		12/01/2021	
12532H-10-4	CGI INC		305.000	28,209	92.490	28,209	22,665		135		(6,143)		(6,143)	998	12/03/2020	
12541W-20-9	C H ROBINSON WORLDWIDE COM		310.000	49,836	160.760	49,836	31,964	195	769		17,806		17,806		09/03/2024	
125523-10-0	THE CIGNA CORP		518.000	142,569	275.230	142,569	82,782		3,129		(471)		(471)		07/09/2019	
125720-10-5	CME GROUP INC		632.000	172,587	273.080	172,587	124,028		6,826		25,817		25,817		09/01/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
125896-10-0	CMS ENERGY		474.000	33,147	69.930	33,147	27,923		1,029		1,555		1,555		07/09/2019	
126408-10-3	C S X CORP.		4,255.000	154,244	36.250	154,244	121,091		2,087		17,478		17,478		06/02/2025	
126650-10-0	CVS CAREMARK CORP		2,230.000	176,973	79.360	176,973	121,120		5,645		73,223		73,223		11/25/2025	
127097-10-3	CABOT OIL & GAS CORP COMMON STOCK		1,746.000	45,955	26.320	45,955	34,854		1,536		1,362		1,362		12/01/2021	
127387-10-8	CADENCE DESIGN SYS INC		474.000	148,163	312.580	148,163	32,449				5,745		5,745		09/03/2019	
13321L-10-8	CAMECO CORP		985.000	90,312	91.687	90,312	28,253		170		38,426		38,426	1,266	09/01/2022	
136069-10-1	CAN IMPERIAL BK OF COMMERCE		1,657.000	150,414	90.775	150,414	65,212	1,298	4,553		42,721		42,721	2,930	07/09/2019	
136375-10-2	CANADIAN NATL RAILWAY CO		961.000	95,171	99.033	95,171	90,089		2,450		(6,413)		(6,413)	4,047	07/09/2019	
136385-10-1	CANADIAN NATURAL RESOURCES		4,106.000	139,258	33.916	139,258	37,919	1,753	6,824		10,821		10,821	1,734	12/29/2020	
13646K-10-8	CANADIAN PACIFIC RAILWAY LTD		1,570.000	115,738	73.719	115,738	75,205	262	934		(1,318)		(1,318)	3,439	04/14/2023	
14040H-10-5	CAPITAL ONE FINANCIAL CORP		1,212.000	293,740	242.360	293,740	166,002		2,835		66,689		66,689		11/25/2025	
14149Y-10-8	CARDINAL HEALTH INC.		483.000	99,257	205.500	99,257	22,785		982		42,132		42,132		07/10/2019	
142339-10-0	CARLISLE COS INC		107.000	34,225	319.860	34,225	28,747		485		(5,241)		(5,241)		09/01/2023	
14316J-10-8	CARLYLE GROUP INC/THE		611.000	36,116	59.110	36,116	39,728		214		(3,611)		(3,611)		08/27/2025	
143658-30-0	CARNIVAL CORP		2,162.000	66,027	30.540	66,027	23,824				12,150		12,150		09/01/2023	
14448C-10-4	CARRIER GLOBAL CORP		1,659.000	87,662	52.840	87,662	26,913		1,493		(25,582)		(25,582)		04/03/2020	
146869-10-2	CARVANA CO		205.000	86,514	422.020	86,514	52,726				44,825		44,825		11/26/2024	
149123-10-1	CATERPILLAR INC.		841.000	481,784	572.870	481,784	113,848		4,911		176,703		176,703		07/10/2019	
15101Q-20-7	CELESTICA INC		256.000	75,826	296.196	75,826	22,981				51,519		51,519	1,327	03/05/2025	
15135B-10-1	CENTENE CORP DEL COM		960.000	39,504	41.150	39,504	48,456				(18,653)		(18,653)		07/09/2019	
15135U-10-9	CENOVUS ENERGY INC		2,795.000	47,346	16.940	47,346	21,446		1,569		4,073		4,073	926	03/03/2021	
15189T-10-7	CENTERPOINT ENERGY INC.		947.000	36,308	38.340	36,308	20,436		833		6,260		6,260		07/09/2019	
16119P-10-8	CHARTER COMMUNICATIONS INC		189.000	39,454	208.750	39,454	39,399				1,835	27,165	(25,330)		07/09/2019	
16411R-20-8	CHENIERE ENERGY INC		474.000	92,141	194.390	92,141	23,217		974		(9,708)		(9,708)		07/09/2019	
165167-73-5	EXPAND ENERGY CORP		20,125.000	2,220,996	110.360	2,220,996	539,627		7,554		1,527,160		1,527,160		12/09/2025	
165ESC-AB-0	ESC SEVENTY SEVEN OPERATING (CBCHE)		8,163,000.000		0.000										08/01/2016	
166764-10-0	CHEVRON CORPORATION		3,478.000	530,082	152.410	530,082	313,147		21,922		23,489		23,489		07/18/2025	
169656-10-5	CHIPOTLE MEXICAN GRILL INC		2,575.000	95,275	37.000	95,275	33,273				(59,998)		(59,998)		06/03/2019	
171340-10-2	CHURCH & DWIGHT CO INC		474.000	39,745	83.850	39,745	34,947		559		(9,888)		(9,888)		07/09/2019	
171779-30-9	CIENA CORP COM		267.000	62,443	233.870	62,443	51,750				10,693		10,693		11/25/2025	
172062-10-1	CINCINNATI FINANCIAL CORP		237.000	38,707	163.320	38,707	20,200	206	811		4,650		4,650		07/09/2019	
17275R-10-2	CISCO SYS INC		6,943.000	534,819	77.030	534,819	311,406		11,164		122,949		122,949		06/02/2025	
172908-10-5	CINTAS CORP		731.000	137,479	188.070	137,479	80,101		1,057		(5,631)		(5,631)		06/02/2025	
172967-42-4	CITIGROUP INC		3,263.000	380,759	116.690	380,759	133,848		7,570		151,077		151,077		12/12/2018	
174610-10-5	CITIZENS FINANCIAL GROUP		947.000	55,314	58.410	55,314	34,100		1,629		13,874		13,874		07/09/2019	
189054-10-9	CLOROX COMPANY		237.000	23,897	100.830	23,897	36,860		1,166		(14,594)		(14,594)		07/09/2019	
18915M-10-7	CLOUDFLARE INC - CLASS A		556.000	109,615	197.150	109,615	33,192				49,745		49,745		09/01/2023	
191216-10-0	COCA COLA COMPANY		7,292.000	509,784	69.910	509,784	354,264		14,876		55,784		55,784		05/02/2019	
192446-10-2	COGNIZANT TECH SOLUT		888.000	73,704	83.000	73,704	57,198		1,196		5,417		5,417		07/09/2019	
19260Q-10-7	COINBASE GLOBAL INC		313.000	70,782	226.140	70,782	20,081				(6,936)		(6,936)		06/01/2023	
194162-10-3	COLGATE PALMOLIVE CO.		1,480.000	116,950	79.020	116,950	108,257		3,049		(17,597)		(17,597)		07/09/2019	
199908-10-4	COMFORT SYSTEMS USA INC		68.000	63,464	933.290	63,464	64,256				(793)		(793)		11/25/2025	
20030N-10-1	COMCAST CORP-CLASS A		7,031.000	210,157	29.890	210,157	232,303		9,140		(53,717)		(53,717)		04/12/2018	
20825C-10-4	CONOCOPHILLIPS		2,139.000	200,232	93.610	200,232	106,729		6,802		(11,893)		(11,893)		01/15/2021	
209115-10-4	CONSOLIDATED EDISON INC.		700.000	69,524	99.320	69,524	59,905		1,894		2,900		2,900		06/02/2025	
21036P-10-8	CONSTELLATION BRANDS INC.		296.000	40,836	137.960	40,836	58,649		1,205		(24,580)		(24,580)		07/09/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
21037T-10-9	CONSTELLATION ENERGY CORP		585.000	206,663	353.270	206,663	44,256		844		68,469		68,469		06/02/2025	
21037X-10-0	CONSTELLATION SOFTWARE INC		40.000	96,589	2,414.737	96,589	40,862	29	160		(28,859)		(28,859)	1,825	01/10/2020	
21037X-13-4	CONSTELLATION SOFTWARE INC		78.000	188,349	2,414.736	188,349					(52,718)		(52,718)		08/23/2023	
216648-50-1	COOPER COS INC/THE		450.000	36,882	81.960	36,882	32,520				(4,486)		(4,486)		02/16/2024	
217204-10-6	COPART INC		1,858.000	72,741	39.150	72,741	50,646				(30,650)		(30,650)		06/02/2025	
21873S-10-8	COREWEAVE INC-CL A		347.000	24,849	71.610	24,849	24,288				561		561		11/25/2025	
219350-10-5	CORNING INC.		1,592.000	139,396	87.560	139,396	62,791		1,458		53,650		53,650		11/25/2025	
219948-10-6	CORPAY INC		156.000	46,945	300.930	46,945	27,743				(5,848)		(5,848)		03/25/2024	
22052L-10-4	CORTEVA INC		1,184.000	79,364	67.030	79,364	33,380		829		11,923		11,923		06/03/2020	
22160K-10-5	COSTCO WHOLESALE CORP-NEW		796.000	686,423	862.340	686,423	824,731		3,104		(138,309)		(138,309)		03/05/2025	
22160N-10-9	COSTAR GROUP INC		592.000	39,806	67.240	39,806	33,584				(2,575)		(2,575)		07/09/2019	
22788C-10-5	CROWDSTRIKE HOLDINGS INC		437.000	204,848	468.760	204,848	44,259				55,324		55,324		09/01/2021	
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP		826.000	73,407	88.870	73,407	72,564		3,926		1,041	2,602	(1,561)		03/07/2019	
231021-10-6	CUMMINS INC		266.000	135,780	510.450	135,780	36,555		2,032		43,052		43,052		12/12/2018	
233051-87-9	XTRACKERS HARVEST CSI 300 CHINA A-SHARE		21,720.000	713,502	32.850	713,502	504,615		16,466		138,394		138,394		11/25/2025	
23331A-10-9	D R HORTON INC COM		570.000	82,097	144.030	82,097	25,041		941		2,400		2,400		07/09/2019	
233331-10-7	DTE ENERGY COMPANY		285.000	36,759	128.980	36,759	31,574	332	1,033		1,609		1,609		11/25/2025	
235851-10-2	DANAHER CORP		1,157.000	264,860	228.920	264,860	143,525	370	1,423		(729)		(729)		09/03/2019	
237194-10-5	DARDEN RESTAURANTS		249.000	45,821	184.020	45,821	18,226		1,444		(665)		(665)		06/23/2020	
23804L-10-3	DATADOG INC - CLASS A		531.000	72,211	135.990	72,211	47,941				(3,664)		(3,664)		09/01/2022	
243537-10-7	DECKERS OUTDOOR CORP		284.000	29,442	103.670	29,442	22,305				(28,235)		(28,235)		06/01/2023	
244199-10-5	DEERE & CO.		488.000	227,198	465.570	227,198	79,755	791	3,162		20,433		20,433		07/09/2019	
24703L-20-2	DELL TECHNOLOGIES		616.000	77,542	125.880	77,542	16,800		1,244		6,554		6,554		09/03/2024	
247361-70-2	DELTA AIR LINES INC		584.000	40,530	69.400	40,530	37,785		394		5,198		5,198		11/26/2024	
25179M-10-3	DEVON ENERGY CORPORATION		1,032.000	37,802	36.630	37,802	23,817		991		4,025		4,025		03/03/2021	
252131-10-7	DEXCOM INC		710.000	47,123	66.370	47,123	26,244				(8,094)		(8,094)		07/09/2019	
25278X-10-9	DIAMONDBACK ENERGY INC		389.000	58,478	150.330	58,478	41,056		1,556		(5,252)		(5,252)		12/01/2021	
253393-10-2	DICK'S SPORTING GOODS INC		150.000	29,696	197.970	29,696	27,009		728		(4,631)		(4,631)		03/01/2024	
253868-10-3	DIGITAL RLTY TR INC COM		533.000	82,460	154.710	82,460	64,920	650	2,601		(12,056)		(12,056)		07/09/2019	
254687-10-6	WALT DISNEY CO.		3,269.000	371,914	113.770	371,914	291,194	2,452	3,269		7,911		7,911		09/03/2024	
256163-10-6	DOCUSIGN INC		386.000	26,402	68.400	26,402	16,019				(8,314)		(8,314)		06/03/2020	
256677-10-5	DOLLAR GENERAL CORP		426.000	56,560	132.770	56,560	43,612		1,005		38,892	14,632	24,260		06/23/2020	
256746-10-8	DOLLAR TREE INC.		414.000	50,926	123.010	50,926	27,796				21,619	1,718	19,901		07/09/2019	
25675T-10-7	DOLLARAMA INC		527.000	78,868	149.655	78,868	27,072		154		26,291		26,291	1,174	03/01/2022	
25746U-10-9	DOMINION RESOURCES INC.		1,521.000	89,115	58.590	89,115	75,270		3,504		5,070		5,070		11/25/2025	
25754A-20-1	DOMINO'S PIZZA INC		59.000	24,592	416.820	24,592	16,537		411		(173)		(173)		07/09/2019	
25809K-10-5	DOORDASH INC- A		678.000	153,553	226.480	153,553	71,223				31,095		31,095		06/02/2025	
260003-10-8	DOVER CORP		178.000	34,753	195.240	34,753	20,851		368		1,360		1,360		01/10/2020	
260557-10-3	DOW INC		1,421.000	33,223	23.380	33,223	32,768		2,984		15,345	39,146	(23,801)		12/03/2020	
26142V-10-5	DRAFTKINGS INC		875.000	30,153	34.460	30,153	25,927				(2,398)		(2,398)		09/01/2023	
26441C-20-4	DUKE ENERGY CORP		1,470.000	172,299	117.210	172,299	135,678		5,886		12,507		12,507		06/02/2025	
26614N-10-2	DUPONT DE NEMOURS INC		977.000	39,275	40.200	39,275	20,682		1,397		(6,454)		(6,454)		09/01/2022	
268150-10-9	DYNATRACE INC		804.000	34,845	43.340	34,845	33,989				(8,852)		(8,852)		03/01/2023	
26875P-10-1	EOG RESOURCES		947.000	99,444	105.010	99,444	34,708		3,736		(16,639)		(16,639)		07/09/2019	
26884L-10-9	EQT CORP		1,287.000	68,983	53.600	68,983	46,516		890		9,640		9,640		11/26/2024	
278642-10-3	EBAY INC COM		1,056.000	91,978	87.100	91,978	38,002		1,225		26,558		26,558		01/03/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
278768-10-6	ECHOSTAR CORP-A		319.000	34,675	108.700	34,675	22,602				12,073		12,073		11/25/2025	
278865-10-0	ECOLAB INC.		511.000	134,148	262.520	134,148	81,867	373	1,329		14,410		14,410		07/09/2019	
281020-10-7	EDISON INTERNATIONAL		592.000	35,532	60.020	35,532	30,423		1,960		(9,590)	2,143	(11,733)		07/09/2019	
28176E-10-8	EDWARDS LIFESCIENCES CORP		1,262.000	107,586	85.250	107,586	79,962				14,160		14,160		07/09/2019	
285512-10-9	ELECTRONIC ARTS INC		474.000	96,852	204.330	96,852	43,654		360		27,506		27,506		07/09/2019	
286181-20-1	ELEMENT FLEET MANAGEMENT COR		1,504.000	39,554	26.299	39,554	30,880	143	554		7,739		7,739	1,426	09/03/2024	
29084Q-10-0	EMCOR GROUP INC		108.000	66,073	611.790	66,073	40,248		108		17,052		17,052		06/03/2024	
290876-10-1	EMERA INC		1,373.000	67,751	49.345	67,751	54,407		2,386		11,489		11,489	2,196	11/25/2025	
291011-10-4	EMERSON ELECTRIC CO.		1,066.000	141,480	132.720	141,480	68,525		2,279		9,370		9,370		07/09/2019	
29250N-10-5	ENBRIDGE INC		3,898.000	186,774	47.915	186,774	145,080		10,156		14,271		14,271	6,037	06/02/2025	
29362U-10-4	ENTEGRIS INC		198.000	16,682	84.250	16,682	15,505		79		(2,932)		(2,932)		12/01/2021	
29364G-10-3	ENTERGY CORP.		944.000	87,254	92.430	87,254	56,456		2,023		13,989		13,989		06/02/2025	
294429-10-5	EQUIFAX INC COM		237.000	51,424	216.980	51,424	32,530		448		(8,975)		(8,975)		07/09/2019	
29444U-70-0	EQUINIX INC		170.000	130,247	766.160	130,247	67,322		3,189		(30,044)		(30,044)		12/12/2018	
29452E-10-1	EQUITABLE HOLDINGS INC		765.000	36,452	47.650	36,452	19,096		803		367		367		06/01/2023	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		630.000	38,184	60.610	38,184	37,037	324	1,274		(3,774)		(3,774)		12/03/2020	
29476L-10-7	EQUITY RESIDENTIAL		533.000	33,600	63.040	33,600	29,944		1,467		(4,648)		(4,648)		07/09/2019	
297178-10-5	ESSEX PPTY TR INC COM		118.000	30,878	261.680	30,878	23,729		1,199		(2,804)		(2,804)		07/09/2019	
30034W-10-6	EVERGY INC		588.000	42,624	72.490	42,624	34,813		1,178		4,943		4,943		06/02/2025	
30040W-10-8	EVERSOURCE ENERGY		891.000	59,991	67.330	59,991	54,189		2,054		5,731		5,731		06/02/2025	
30161N-10-1	EXELON CORP.		2,092.000	91,190	43.590	91,190	71,679		2,881		8,906		8,906		06/02/2025	
30190A-10-4	F&G ANNUITIES & LIFE INC		28.000	877	30.850	877	566				311		311		12/17/2025	
30212P-30-3	EXPEDIA GROUP INC		268.000	75,927	283.310	75,927	16,167		429		25,991		25,991		05/14/2020	
302130-10-9	EXPEDITORS INTL WASH INC		362.000	53,942	149.010	53,942	38,166		557		13,843		13,843		06/02/2021	
30225T-10-2	EXTRA SPACE STORAGE INC		427.000	55,604	130.220	55,604	47,233		2,767		(8,275)		(8,275)		07/09/2019	
30231G-10-2	EXXON MOBIL CORP		7,421.000	893,043	120.340	893,043	786,543		22,337		106,501		106,501		03/05/2025	
30303M-10-2	META PLATFORMS INC		3,975.000	2,623,858	660.090	2,623,858	2,568,894		8,327		54,964		54,964		06/02/2025	
303250-10-4	FAIR ISAAC CORP		49.000	82,840	1,690.620	82,840	23,348				(14,715)		(14,715)		03/01/2022	
303901-10-2	FAIRFAX FINANCIAL HLDGS LTD		32.000	61,068	1,908.364	61,068	9,155		481		16,156		16,156	411	07/09/2019	
311900-10-4	FASTENAL CO COM		1,894.000	76,006	40.130	76,006	29,912		1,657		(30,280)		(30,280)		07/09/2019	
31428X-10-6	FEDEX CORPORATION		445.000	128,543	288.860	128,543	70,910	645	2,519		3,351		3,351		07/09/2019	
31488V-10-7	FERGUSON ENTERPRISES INC		388.000	86,380	222.630	86,380	2,025		1,288		19,035		19,035		08/01/2024	
315616-10-2	F5 INC		178.000	45,436	255.260	45,436	39,416				(1,251)		(1,251)		08/27/2025	
31620M-10-6	FIDELITY NATIONAL INFORMATION		1,108.000	73,638	66.460	73,638	55,633		1,773		(15,855)		(15,855)		07/31/2019	
31620R-30-3	FNF GROUP		474.000	25,876	54.590	25,876	15,012		957		(169)		(169)		06/03/2020	
316773-10-0	FIFTH THIRD BANCORP		1,006.000	47,091	46.810	47,091	19,687	402	1,519		4,557		4,557		07/24/2020	
31946M-10-3	FIRST CITIZENS BCSHS -CL A		18.000	38,631	2,146.180	38,631	13,656		143		597		597		03/01/2022	
335934-10-5	FIRST QUANTUM MINERALS LTD		1,657.000	44,485	26.847	44,485	21,807				22,092		22,092	1,044	11/26/2024	
336433-10-7	FIRST SOLAR INC		191.000	49,895	261.230	49,895	32,247				16,233		16,233		12/01/2022	
337738-10-8	FISERV INC.		1,017.000	68,312	67.170	68,312	95,483				(140,600)		(140,600)		07/09/2019	
337932-10-7	FIRSTENERGY CORP		1,004.000	44,949	44.770	44,949	37,362		1,563		4,160		4,160		11/25/2025	
345370-86-0	FORD MOTOR CO		7,142.000	93,703	13.120	93,703	47,566		6,095		22,997		22,997		07/09/2019	
349553-10-7	FORTIS INC		947.000	49,300	52.059	49,300	37,876		1,678		8,268		8,268	1,702	07/09/2019	
34959E-10-9	FORTINET INC		1,259.000	99,977	79.410	99,977	39,765				(20,735)		(20,735)		06/02/2025	
34959J-10-8	FORTIVE CORP		474.000	26,170	55.210	26,170	20,097		133		(2,801)		(2,801)		07/09/2019	
35137L-20-4	FOX CORP		994.000	64,540	64.930	64,540	31,438		547		19,075		19,075		09/01/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
351858-10-5	FRANCO-NEVADA CORP		355.000	73,683	207.558	73,683	30,242		539		30,629		30,629	1,359	07/09/2019	
35671D-85-7	FREEPORT-MCMORAN INC		2,664.000	135,305	50.790	135,305	28,972		1,598		33,859		33,859		07/09/2019	
36168Q-10-4	GFL ENVIRONMENTAL INC-SUB VT		714.000	30,711	43.013	30,711	30,295		40		(2,500)		(2,500)	1,399	09/03/2024	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES INC		667.000	54,707	82.020	54,707	36,028		93		2,561		2,561		01/04/2023	
363576-10-9	ARTHUR J GALLAGHER & CO		482.000	124,737	258.790	124,737	65,358		1,199		(17,453)		(17,453)		06/02/2025	
36467J-10-8	GAMING AND LEISURE PROPERTIE		517.000	23,105	44.690	23,105	24,820		1,603		(1,794)		(1,794)		09/01/2022	
366651-10-7	GARTNER INC		118.000	29,769	252.280	29,769	14,521				(27,398)		(27,398)		07/09/2019	
36828A-10-1	GE VERNOVA INC		490.000	320,249	653.570	320,249	25,382		490		159,074		159,074		04/02/2024	
369550-10-8	GENERAL DYNAMICS CORP.		410.000	138,031	336.660	138,031	72,332		2,427		30,000		30,000		07/09/2019	
369604-30-1	GE AEROSPACE		1,927.000	593,574	308.030	593,574	386,669	694	2,081		206,905		206,905		03/05/2025	
370334-10-4	GENERAL MILLS INC		1,006.000	46,779	46.500	46,779	53,657		2,435		(17,374)		(17,374)		07/09/2019	
37045V-10-0	GM 4.75 CNV PD		2,012.000	163,616	81.320	163,616	59,242		1,147		56,437		56,437		04/01/2019	
372460-10-5	GENUINE PARTS CO.		298.000	36,642	122.960	36,642	34,952	307	1,219		1,848		1,848		03/01/2023	
375558-10-3	GILEAD SCIENCES INC COM		2,378.000	291,876	122.740	291,876	135,712		7,514		72,220		72,220		07/28/2015	
37940X-10-2	GLOBAL PMTS INC		414.000	32,044	77.400	32,044	32,698		414		(7,903)	6,446	(14,349)		07/09/2019	
380237-10-7	GODADDY INC		217.000	26,925	124.080	26,925	13,651				(15,904)		(15,904)		09/03/2019	
38141G-10-4	GOLDMAN SACHS GROUP		549.000	482,571	879.000	482,571	114,123		7,686		168,203		168,203		07/09/2019	
384109-10-4	GRACO INC.		273.000	22,378	81.970	22,378	21,063		300		(633)		(633)		06/01/2023	
384802-10-4	GRAINGER INC		81.000	81,733	1,009.050	81,733	39,280		715		(3,645)		(3,645)		06/01/2023	
39138C-10-6	GREAT-WEST LIFECO INC		247.000	12,197	49.382	12,197	8,841		431		3,587		3,587	423	11/26/2024	
40412C-10-1	HCA HOLDINGS INC		319.000	148,928	466.860	148,928	40,493		919		53,180		53,180		10/07/2020	
40434L-10-5	HP INC.		1,712.000	38,143	22.280	38,143	25,135	514	1,982		(17,719)		(17,719)		05/14/2020	
40521H-99-1	HAIGHTS CROSS COMMUNICATIONS INC		13,178.000		0.000										04/01/2010	
406216-10-1	HALLIBURTON CO.		1,969.000	55,644	28.260	55,644	40,916		1,339		2,540	442	2,098		07/09/2019	
416515-10-4	THE HARTFORD INSURANCE GROUP INC.		620.000	85,436	137.800	85,436	52,586	372	1,013		14,016		14,016		06/02/2025	
42250P-10-3	HEALTHPEAK PROPERTIES INC		1,066.000	17,141	16.080	17,141	17,088		1,301		(2,857)	1,610	(4,467)		07/09/2019	
422806-20-8	HEICO CORP		258.000	65,127	252.430	65,127	40,099		59		17,118		17,118		03/01/2024	
426281-10-1	JACK HENRY & ASSOCIATES INC		118.000	21,533	182.480	21,533	16,136		274		847		847		07/09/2019	
427866-10-8	HERSHEY FOODS CORP COM		296.000	53,866	181.980	53,866	41,052		1,622		3,738		3,738		07/09/2019	
42824C-10-9	HEWLETT PACKARD ENTERPRISE CO		2,798.000	67,208	24.020	67,208	38,252	399	1,455		7,471		7,471		06/03/2019	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		474.000	136,157	287.250	136,157	46,973		284		19,003		19,003		07/09/2019	
436440-10-1	HOLOGIC INC		562.000	41,863	74.490	41,863	24,837				1,349		1,349		06/03/2019	
437076-10-2	HOME DEPOT INC.		1,808.000	622,133	344.100	622,133	314,228		16,634		(81,161)		(81,161)		12/12/2018	
438516-10-6	HONEYWELL INTL INC.		1,198.000	233,718	195.090	233,718	189,114		5,487		(25,290)		(25,290)		05/02/2019	
443201-10-8	HOWMET AEROSPACE INC NPV		689.000	141,259	205.020	141,259	35,306		282		59,241		59,241		06/02/2025	
443510-60-7	HUBBELL INC		156.000	69,281	444.110	69,281	45,788		808		4,377		4,377		06/02/2025	
443573-10-0	HUBSPOT INC		99.000	39,729	401.300	39,729	38,261				(29,252)		(29,252)		12/03/2020	
444859-10-2	HUMANA INC		225.000	57,629	256.130	57,629	58,561	199	797		545		545		07/09/2019	
445658-10-7	HUNT (JB) TRANSPRT SVCS INC		118.000	22,932	194.340	22,932	15,947		208		2,794		2,794		12/03/2020	
446150-10-4	HUNTINGTON BANCSHARES INC.		2,072.000	35,949	17.350	35,949	28,712	321	1,285		2,238		2,238		07/09/2019	
448811-20-8	HYDRO ONE LTD		1,622.000	64,655	39.861	64,655	58,991		1,191		5,773		5,773	571	08/27/2025	
45167R-10-4	IDEX CORP		178.000	31,673	177.940	31,673	30,272		502		(5,580)		(5,580)		07/09/2019	
45168D-10-4	IDEXX LABORATORIES INC		157.000	106,215	676.530	106,215	43,911				41,305		41,305		07/09/2019	
452308-10-9	ILLINOIS CORP		533.000	131,278	246.300	131,278	78,076	858	3,257		(3,870)		(3,870)		07/09/2019	
452327-10-9	ILMN 0 6/19A		237.000	31,085	131.160	31,085	20,745				4,061	4,646	(585)		07/09/2019	
453038-40-8	IMPERIAL OIL LTD		501.000	43,340	86.507	43,340	36,715	258	986		10,784		10,784	1,695	09/03/2024	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
45337C-10-2	INCYTE CORP		296.000	29,236	98.770	29,236	17,014				8,791		8,791		01/03/2020	
45687V-10-6	GARDNER DENVER HOLDINGS INC		654.000	51,810	79.220	51,810	24,237		52		(7,351)		(7,351)		06/01/2023	
457669-30-7	INSMED INC		389.000	67,702	174.040	67,702	80,995				(13,294)		(13,294)		11/25/2025	
45784P-10-1	PODD 3.75 16 CB		153.000	43,489	284.240	43,489	30,926				3,545		3,545		06/01/2023	
458140-10-0	INTEL CORP.		8,364.000	308,632	36.900	308,632	190,864				120,232		120,232		11/25/2025	
45823T-10-6	INTACT FINANCIAL CORP		296.000	61,701	208.448	61,701	28,470		1,134		6,554		6,554	1,279	07/09/2019	
45841N-10-7	INTERACTIVE BROKERS GRO-CL A		976.000	62,767	64.310	62,767	47,547		234		15,219		15,219		03/05/2025	
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		1,133.000	183,501	161.960	183,501	113,325		1,919		13,482		13,482		11/25/2025	
459200-10-1	INT'L. BUSINESS MACHINES CORP.		1,723.000	510,370	296.210	510,370	433,704		8,684		76,666		76,666		03/05/2025	
459506-10-1	INTL FLAVORS & FRAGRANCES		485.000	32,684	67.390	32,684	30,259	194	776		(5,529)	2,794	(8,323)		09/01/2021	
460146-10-3	INTERNATIONAL PAPER CO.		888.000	34,978	39.390	34,978	34,961		1,643		(11,500)	1,314	(12,814)		07/09/2019	
461202-10-3	INTUIT		501.000	331,872	662.420	331,872	122,543		2,164		16,994		16,994		04/07/2020	
46120E-60-2	INTUITIVE SURGICAL INC		661.000	374,364	566.360	374,364	129,260				28,299		28,299		06/02/2025	
46187W-10-7	INVITATION HOMES INC		1,006.000	27,957	27.790	27,957	28,132	302	1,167		(4,205)		(4,205)		07/09/2019	
46222L-10-8	IONQ INC		629.000	28,223	44.870	28,223	28,963				(740)		(740)		11/25/2025	
46266C-10-5	IQVIA HOLDINGS INC		275.000	61,988	225.410	61,988	43,620				7,947		7,947		07/09/2019	
46284V-10-1	IRON MOUNTAIN INC		654.000	54,249	82.950	54,249	31,538	565	2,008		(14,493)		(14,493)		09/01/2021	
465074-20-1	ISRAEL DISCOUNT BANK-A		5,000.000	53,058	10.612	53,058	24,212		1,959		15,384		15,384	3,478	03/01/2023	
46625H-10-0	JP MORGAN & CO COM		5,062.000	1,631,078	322.220	1,631,078	1,268,596		21,767		362,482		362,482		03/05/2025	
466313-10-3	JABIL CIRCUIT CORP.		222.000	50,620	228.020	50,620	25,698		77		18,675		18,675		09/01/2023	
46982L-10-8	JACOBS ENGR GRP DEL		217.000	28,744	132.460	28,744	15,072		278		(96)		(96)		07/09/2019	
478160-10-4	JOHNSON & JOHNSON		4,348.000	899,819	206.950	899,819	413,836		21,084		270,255		270,255		06/02/2025	
482480-10-0	KLA CORPORATION		250.000	303,770	1,215.080	303,770	29,460		1,850		146,240		146,240		07/09/2019	
48251W-10-4	KKR & CO INC -A		1,063.000	135,511	127.480	135,511	27,748		776		(21,717)		(21,717)		07/09/2019	
49177J-10-2	KENVUE INC		4,254.000	73,382	17.250	73,382	94,368		3,510		(17,441)		(17,441)		09/03/2024	
49271V-10-0	DR PEPPER SNAPPLE GROUP INC. COMMON		2,734.000	76,579	28.010	76,579	85,238		2,075		(12,238)		(12,238)		06/02/2025	
493267-10-8	KEYCORP		1,894.000	39,092	20.640	39,092	26,364		1,553		6,629		6,629		07/09/2019	
49338L-10-3	KEYSIGHT TECHNOLOGIES INC		355.000	72,132	203.190	72,132	31,984				15,109		15,109		07/09/2019	
494368-10-3	KIMBERLY-CLARK CORP.		592.000	59,727	100.890	59,727	66,218	746	2,960		(17,849)		(17,849)		11/16/2018	
49446R-10-9	KIMCO REALTY CORP COM		1,967.000	39,871	20.270	39,871	35,812		1,987		(6,216)		(6,216)		06/01/2023	
49456B-10-1	KINDER MORGAN INC		3,481.000	95,693	27.490	95,693	42,747		4,055		313		313		07/09/2019	
496902-40-4	KINROSS GOLD CORP		2,691.000	75,896	28.204	75,896	21,769		336		49,901		49,901	1,015	06/03/2024	
497350-10-8	KIRIN HOLDINGS CO LTD		3,195.000	47,860	14.980	47,860	50,299				(2,295)		(2,295)	(143)	11/28/2025	
500754-10-6	HJ HEINZ HOLDING CORPORATION		1,837.000	44,547	24.250	44,547	56,057		2,939		(11,867)		(11,867)		07/09/2019	
501044-10-1	KROGER CO.		1,262.000	78,850	62.480	78,850	27,412		1,691		1,678		1,678		07/09/2019	
50212V-10-0	LPL FINANCIAL HOLDINGS INC		122.000	43,575	357.170	43,575	23,384		146		3,741		3,741		06/01/2022	
502431-10-9	L3 HARRIS TECHNOLOGIES INC.		355.000	104,217	293.570	104,217	67,931		1,704		29,568		29,568		07/09/2019	
504922-10-5	LABCORP HOLDINGS INC		178.000	44,657	250.880	44,657	36,816		513		3,838		3,838		05/20/2024	
512807-30-6	LAM RESEARCH CORPORATION		2,334.000	399,534	171.180	399,534	42,752	607	2,217		230,949		230,949		10/02/2024	
517834-10-7	LAS VEGAS SANDS CORP		710.000	46,214	65.090	46,214	23,735		710		9,748		9,748		07/09/2019	
518439-10-4	LAUDER ESTEE COS INC		326.000	34,139	104.720	34,139	21,542		456		12,629	2,934	9,695		03/08/2019	
525327-10-2	LEIDOS HOLDINGS INC		296.000	53,398	180.400	53,398	21,467		482		10,757		10,757		05/02/2019	
526057-10-4	LENNAR CORP.		454.000	46,671	102.800	46,671	20,676		908		(14,400)		(14,400)		07/09/2019	
526107-10-7	LENNOX INTERNATIONAL INC		56.000	27,192	485.580	27,192	15,737	73	274		(6,928)		(6,928)		06/01/2023	
531229-75-5	LIBERTY MEDIA CORP-LIBERTY FORULA		556.000	54,772	98.510	54,772	41,200				3,253		3,253		08/03/2023	
532457-10-8	LILLY (ELI) & CO.		1,457.000	1,565,809	1,074.680	1,565,809	1,338,594		6,557		227,214		227,214		03/05/2025	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
538034-10-9	LIVE NATION INC		355.000	50,588	142.500	50,588	18,249				4,615		4,615		06/03/2020	
539481-10-1	LOBLAW COMPANIES LTD		1,072.000	48,526	45.267	48,526	18,958		426		(43,423)		(43,423)	818	09/01/2021	
539830-10-9	LOCKHEED MARTIN		385.000	186,213	483.670	186,213	131,487		5,140		(874)		(874)		06/03/2019	
540424-10-8	LOEWS CORP		243.000	25,590	105.310	25,590	19,921		61		5,011		5,011		09/03/2024	
548661-10-7	LOWE'S COMPANIES		1,051.000	253,459	241.160	253,459	107,630		4,940		(5,928)		(5,928)		08/01/2019	
550021-10-9	LULULEMON ATHLETICA INC		178.000	36,990	207.810	36,990	33,037				(31,079)		(31,079)		07/10/2019	
550372-10-6	LUNDIN MINING CORP		1,907.000	41,041	21.521	41,041	34,194		38		5,838		5,838	1,009	11/25/2025	
55261F-10-4	M&T BANK CORP.		338.000	68,100	201.480	68,100	30,440		1,927		4,553		4,553		07/09/2019	
55354G-10-0	MSCI INC-A		118.000	67,700	573.730	67,700	28,112		850		(3,101)		(3,101)		07/09/2019	
56501R-10-6	MANULIFE FINANCIAL CORP		3,841.000	139,966	36.440	139,966	63,465		4,453		17,681		17,681	2,678	11/25/2025	
56585A-10-2	MARATHON PETROLEUM CORP		604.000	98,229	162.630	98,229	32,115		2,253		13,971		13,971		07/09/2019	
570535-10-4	MARKEL CORP		24.000	51,592	2,149.650	51,592	26,948				10,162		10,162		07/09/2019	
571748-10-2	MARSH & MCLENNAN COS. INC.		897.000	166,411	185.520	166,411	105,959		2,899		(26,487)		(26,487)		06/02/2025	
571903-20-2	MARRIOTT INTERNATIONAL CL. A		474.000	147,054	310.240	147,054	66,166		1,251		14,836		14,836		07/09/2019	
573284-10-6	MARTIN MARIETTA MATERIALS		118.000	73,474	622.660	73,474	27,028		382		12,527		12,527		07/09/2019	
573874-10-4	MARVELL TECHNOLOGY INC		1,647.000	139,962	84.980	139,962	75,498		395		(41,949)		(41,949)		04/20/2021	
57636Q-10-4	MASTERCARD INC		1,535.000	876,301	570.880	876,301	850,563		3,226		25,737		25,737		11/25/2025	
579780-20-6	MCCORMICK & CO INC COM NON VTG		474.000	32,284	68.110	32,284	37,500	228	853		(3,854)		(3,854)		07/09/2019	
580135-10-1	MCDONALD'S CORP.		1,316.000	402,209	305.630	402,209	248,636		9,436		20,714		20,714		07/09/2019	
58155Q-10-3	MCKESSON HBOC INC		223.000	182,925	820.290	182,925	24,940	183	658		55,835		55,835		03/08/2019	
58733R-10-2	MELI 2.25 7/19		85.000	171,212	2,014.260	171,212	54,475				26,675		26,675		07/09/2019	
58933Y-10-5	MERCK & CO. INC		4,534.000	477,249	105.260	477,249	336,422	3,854	14,690		26,207		26,207		10/30/2020	
59156R-10-8	METLIFE INC		1,038.000	81,940	78.940	81,940	37,289		2,333		(3,052)		(3,052)		10/07/2020	
59162N-10-9	METRO INC		625.000	45,044	72.070	45,044	39,135		660		4,078		4,078	1,807	09/03/2024	
592688-10-5	METTLER-TOLEDO INTERNATIONAL		39.000	54,373	1,394.190	54,373	33,617				6,650		6,650		07/09/2019	
594918-10-4	MICROSOFT CORP.		12,913.000	6,244,985	483.620	6,244,985	739,442		42,994		783,458		783,458		11/25/2025	
594972-40-8	MICROSTRATEGY INC CL A		454.000	68,985	151.950	68,985	108,063				(76,253)		(76,253)		06/02/2025	
595017-10-4	MICROCHIP TECHNOLOGY COM		829.000	52,824	63.720	52,824	37,000		1,509		5,281		5,281		07/09/2019	
595112-10-3	MICRON TECHNOLOGY INC.		2,065.000	589,372	285.410	589,372	129,115	237	844		383,935		383,935		11/25/2025	
59522J-10-3	MID-AMER APT CMNTYS COM		296.000	41,117	138.910	41,117	36,272		1,794		(4,635)		(4,635)		07/09/2019	
609207-10-5	MONDELEZ INTERNATIONAL INC		2,631.000	141,627	53.830	141,627	145,778	1,316	5,025		(15,523)		(15,523)		07/09/2019	
60937P-10-6	MONGODB INC		153.000	64,213	419.690	64,213	36,797				28,593		28,593		09/01/2022	
609839-10-5	MONOLITHIC POWER SYSTEMS INC		86.000	77,947	906.360	77,947	31,985	134	510		27,061		27,061		03/03/2021	
61174X-10-9	MONSTER BEVERAGE CORP		1,421.000	108,948	76.670	108,948	46,035				34,260		34,260		07/09/2019	
615369-10-5	MOODY'S CORP.		296.000	151,212	510.850	151,212	58,652		1,113		11,094		11,094		07/09/2019	
617446-44-8	MORGAN STANLEY		2,047.000	363,404	177.530	363,404	90,508		7,854		105,783		105,783		11/25/2025	
620076-30-7	MOTOROLA SOLUTIONS INC.		266.000	101,963	383.320	101,963	37,027	322	1,160		(20,990)		(20,990)		03/07/2019	
629377-50-8	NRG ENERGY		406.000	64,651	159.240	64,651	15,514		715		28,022		28,022		09/01/2023	
62944T-10-5	NVR INC		6.000	43,757	7,292.770	43,757	20,236				(5,317)		(5,317)		07/09/2019	
631103-10-8	NASDAQ OMX GROUP		1,104.000	107,232	97.130	107,232	62,675		821		16,728		16,728		11/25/2025	
632307-10-4	NATERA INC		308.000	70,560	229.090	70,560	43,795				26,765		26,765		03/05/2025	
633067-10-3	NATIONAL BANK OF CANADA		651.000	81,976	125.924	81,976	31,692	591	2,140		21,237		21,237	1,424	07/09/2019	
64110D-10-4	NETAPP INC		424.000	45,406	107.090	45,406	25,516		882		(3,812)		(3,812)		07/09/2019	
64110L-10-6	NETFLIX COM INC COM		7,800.000	731,328	93.760	731,328	761,160				(29,832)		(29,832)		03/05/2025	
64119N-60-8	NETSKOPE INC		1,374,203.000	24,103,521	17.540	24,103,521	28,099,882				(3,996,361)		(3,996,361)		09/30/2025	
64125C-10-9	NEUROCRINE BIOSCIENCES INC		223.000	31,628	141.830	31,628	28,151				1,189		1,189		12/01/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
651639-10-6	NEWMONT CORP		2,019.000	201,597	99.850	201,597	65,696		2,019		126,450		126,450		03/01/2024	
65249B-10-9	NEWS CORP. CLASS A		1,501.000	39,206	26.120	39,206	39,638		300		(2,131)		(2,131)		03/01/2024	
65339F-10-1	NEXTERA ENERGY INC		3,827.000	307,232	80.280	307,232	168,860		8,672		32,874		32,874		01/22/2019	
654106-10-3	NIKE INC.		2,056.000	130,988	63.710	130,988	123,360	843	3,290		29,626	54,215	(24,589)		09/01/2021	
65473P-10-5	NISOURCE INC.		907.000	37,876	41.760	37,876	30,134		1,016		4,535		4,535		09/03/2024	
655663-10-2	NORDSON CORP		111.000	26,688	240.430	26,688	23,925	91	351		3,462		3,462		06/01/2022	
655844-10-8	NORFOLK SOUTHERN CORP.		385.000	111,157	288.720	111,157	70,414		2,079		20,798		20,798		07/09/2019	
665859-10-4	NORTHERN TRUST CORP.		355.000	48,489	136.590	48,489	29,646	284	1,083		12,102		12,102		07/09/2019	
666807-10-2	NORTHROP GRUMMAN		237.000	135,140	570.210	135,140	77,294		2,131		23,918		23,918		07/09/2019	
668771-10-8	NORTONLIFELOCK INC		1,125.000	30,589	27.190	30,589	23,409		563		(214)		(214)		02/14/2020	
670346-10-5	NUCOR CORP.		488.000	79,598	163.110	79,598	26,619	273	1,074		22,643		22,643		07/09/2019	
67059N-10-8	NTNX 0 1/23A		540.000	27,913	51.690	27,913	39,215				(5,125)		(5,125)		11/26/2024	
67066G-10-4	NVIDIA CORP COM		44,368.000	8,274,632	186.500	8,274,632	5,169,651		1,769		3,104,981		3,104,981		11/25/2025	
67077M-10-8	NUTRIEN LTD		1,083.000	66,935	61.806	66,935	43,821	431	2,349		16,532		16,532	1,969	07/09/2019	
67103H-10-7	O'REILLY AUTOMATIVE INC		1,770.000	161,442	91.210	161,442	45,500				(1,300,421)		(1,300,421)		07/09/2019	
674599-10-5	OCCIDENTAL PETROLEUM CORP.		1,389.000	57,116	41.120	57,116	14,779	333	1,306		(11,515)		(11,515)		07/09/2019	
679295-10-5	OKTA 0.25 2/23A		237.000	20,493	86.470	20,493	16,502				1,818		1,818		07/10/2019	
679580-10-0	OLD DOMINION FREIGHT LINE		355.000	55,664	156.800	55,664	23,034		398		(6,958)		(6,958)		01/10/2020	
681919-10-6	OMNICOM GROUP		414.000	33,431	80.750	33,431	20,245	331	1,159		(2,190)		(2,190)		07/09/2019	
682189-10-5	ONNN 2.625 26CB		827.000	44,782	54.150	44,782	32,616				(7,360)		(7,360)		06/02/2021	
682680-10-3	ONEOK		1,039.000	76,367	73.500	76,367	50,641		4,281		(27,949)		(27,949)		07/09/2019	
68389X-10-5	ORACLE CORP		3,070.000	598,374	194.910	598,374	486,457		4,605		111,917		111,917		03/05/2025	
68902V-10-7	OTIS WORLDWIDE CORPORATION		622.000	54,332	87.350	54,332	28,220		1,026		(3,272)		(3,272)		04/03/2020	
69331C-10-8	PG&E CORP		3,835.000	61,628	16.070	61,628	41,296	192	384		(15,762)		(15,762)		06/01/2023	
693475-10-5	PNC FINANCIAL SERVICES GROUP		737.000	153,834	208.730	153,834	103,814		4,864		11,704		11,704		07/09/2019	
693506-10-7	P P G INDUSTRIES INC.		414.000	42,418	102.460	42,418	48,047		1,151		(7,034)		(7,034)		07/09/2019	
69351T-10-6	PPL CORP.		1,421.000	49,763	35.020	49,763	35,525	387	1,528		3,638		3,638		07/09/2019	
69370C-10-0	PTC INC		237.000	41,288	174.210	41,288	25,442				(2,289)		(2,289)		12/03/2020	
693718-10-8	PACCAR INC.		888.000	97,245	109.510	97,245	39,404	1,243	3,836		4,875		4,875		03/07/2019	
695156-10-9	PACKAGING CORP OF AMERICA		320.000	65,994	206.230	65,994	34,090	400	1,600		(6,048)		(6,048)		09/03/2024	
69608A-10-8	PALANTIR TECHNOLOGIES INC-A		4,210.000	748,328	177.750	748,328	383,728				364,599		364,599		11/25/2025	
697435-10-5	PANW 0 7/19		1,183.000	217,909	184.200	217,909	42,479				2,650		2,650		07/09/2019	
697900-10-8	PAN AMERICAN SILVER CORP		1,192.000	61,881	51.913	61,881	39,083		128		22,457		22,457	341	08/27/2025	
701094-10-4	PARKER HANNIFIN CORP		217.000	190,734	878.960	190,734	35,467		1,526		52,716		52,716		07/09/2019	
703481-10-1	PATTERSON UTI ENERGY COM		48,277.000	294,972	6.110	294,973	266,489		15,449		105,244	209,039	(103,795)		10/04/2021	
704326-10-7	PAYCHEX INC.		533.000	59,792	112.180	59,792	45,440		2,249		(14,945)		(14,945)		07/09/2019	
70450Y-10-3	PAYPAL HOLDINGS INC		1,858.000	108,470	58.380	108,470	109,362		260		(50,110)		(50,110)		10/01/2019	
706327-10-3	PEMBINA PIPELINE CORP		1,125.000	42,948	38.176	42,948	30,699		2,284		25		25	1,379	07/09/2019	
713448-10-8	PEPSICO INC.		2,524.000	362,244	143.520	362,244	235,416	3,590	14,021		(21,555)		(21,555)		03/11/2019	
717081-10-3	PFIZER INC.		9,772.000	243,323	24.900	243,323	235,798		16,808		9,577	25,505	(15,928)		10/01/2019	
718546-10-4	PHILLIPS 66		770.000	99,361	129.040	99,361	44,470		3,658		11,635		11,635		11/10/2020	
721501-9E-6	ESCROW PILLOWTEX CORP		5,900,000.000		0.000										01/24/2022	
722304-10-2	PINDUODUO INC		1,441.000	163,395	113.390	163,395	96,876				23,632		23,632		09/01/2022	
72352L-10-6	PINTEREST INC- CLASS A		829.000	21,463	25.890	21,463	21,231				(2,578)		(2,578)		09/18/2020	
739239-10-1	POWER CORP OF CANADA		1,191.000	63,384	53.219	63,384	30,752	533	2,027		24,819		24,819	1,432	06/01/2023	
74144T-10-8	T. ROWE PRICE GROUP INC.		355.000	36,345	102.380	36,345	39,006		1,803		(3,802)		(3,802)		07/09/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
74251V-10-2	PRINCIPAL FINANCIAL GROUP		423.000	37,313	88.210	37,313	27,772		1,303		4,568		4,568		06/02/2021	
742718-10-9	PROCTER & GAMBLE CO.		4,203.000	602,332	143.310	602,332	309,837		17,349		(102,271)		(102,271)		06/02/2025	
743315-10-3	PROGRESSIVE CORP		1,066.000	242,750	227.720	242,750	90,914		4,918		(15,796)		(15,796)		06/02/2025	
74340W-10-3	PROLOGIS INC		1,643.000	209,745	127.660	209,745	136,154		6,638		36,080		36,080		12/03/2020	
744320-10-2	PRUDENTIAL FINANCIAL INC		651.000	73,485	112.880	73,485	32,475		3,603		(3,678)		(3,678)		05/14/2020	
744573-10-6	PUB. SVC. ENTERPRISES GROUP		1,081.000	86,804	80.300	86,804	71,014		2,023		(3,621)		(3,621)		11/25/2025	
74460D-10-9	PUBLIC STORAGE INC COM		266.000	69,027	259.500	69,027	57,891		3,192		(10,624)		(10,624)		04/01/2019	
745867-10-1	PULTE GROUP INC		455.000	53,353	117.260	53,353	14,321	118	400		3,804		3,804		06/03/2019	
74624M-10-2	PURE STORAGE INC - CLASS A		636.000	42,618	67.010	42,618	37,914				3,549		3,549		06/03/2024	
74743L-10-0	QNITY ELECTRONICS INC		488.000	39,845	81.650	39,845	28,735		29		11,110		11,110		11/03/2025	
747525-10-3	QUALCOMM INC COM		1,953.000	334,061	171.050	334,061	149,577		6,875		34,041		34,041		07/09/2019	
74762E-10-2	QUANTA SVCS INC		295.000	124,508	422.060	124,508	35,315		118		31,273		31,273		06/01/2022	
74834L-10-0	QUEST DIAGNOSTICS		235.000	40,780	173.530	40,780	23,984		740		5,327		5,327		07/09/2019	
74935Q-10-7	RB GLOBAL INC		459.000	47,318	103.090	47,318	28,753		547		4,581		4,581	1,331	09/01/2023	
749685-10-3	RPM 2.25 12/20R		349.000	36,296	104.000	36,296	30,308		722		(6,652)		(6,652)		06/01/2022	
754730-10-9	RAYMOND JAMES FINL INC COM		386.000	61,988	160.590	61,988	14,887		772		2,030		2,030		05/14/2020	
75513E-10-1	RTX CORPORATION		2,388.000	437,959	183.400	437,959	119,640		6,376		161,620		161,620		04/03/2020	
756109-10-4	REALTY INCOME CORP		1,658.000	93,461	56.370	93,461	86,333	448	5,334		4,908		4,908		09/01/2023	
75734B-10-0	REDDIT INC-CL A		154.000	35,400	229.870	35,400	25,117				10,283		10,283		03/05/2025	
758849-10-3	REGENCY CENTERS CORP COM		559.000	38,588	69.030	38,588	40,626	422	1,576		(2,739)		(2,739)		09/03/2024	
75886F-10-7	REGENERON PHARMACEUTICALS		213.000	164,408	771.870	164,408	65,630		750		12,682		12,682		07/09/2019	
7591EP-10-0	REGIONS FINANCIAL CORP		2,190.000	59,349	27.100	59,349	33,546	580	2,223		7,840		7,840		07/09/2019	
759509-10-2	RELIANCE INC.		121.000	34,953	288.870	34,953	30,600		581		2,373		2,373		03/01/2023	
760759-10-0	REPUBLIC SERVICES INC		418.000	88,587	211.930	88,587	73,407		868		(1,377)		(1,377)		06/02/2025	
761152-10-7	RESMED INC		237.000	57,086	240.870	57,086	29,422		536		2,887		2,887		07/09/2019	
76131D-10-3	RESTAURANT BRANDS INTERN		533.000	36,419	68.328	36,419	26,044	240	1,296		527		527	1,170	07/09/2019	
76954A-10-3	RIVIAN AUTOMOTIVE INC		1,753.000	34,552	19.710	34,552	24,561				9,990		9,990		06/02/2025	
770700-10-2	ROBINHOOD MARKETS INC - A		1,380.000	156,078	113.100	156,078	50,572				87,185		87,185		11/25/2025	
771049-10-3	ROBLOX CORP -CLASS A		889.000	72,036	81.030	72,036	33,496				20,598		20,598		09/01/2022	
77311W-10-1	ROCKET COS INC-CLASS A		2,129.000	41,217	19.360	41,217	41,372				(155)		(155)		11/25/2025	
773121-10-8	ROCKET LAB CORP		862.000	60,133	69.760	60,133	40,591				19,542		19,542		08/27/2025	
773903-10-9	ROCKWELL AUTOMATION INC		237.000	92,210	389.070	92,210	36,789		1,365		24,477		24,477		07/09/2019	
775109-20-0	ROGERS COMMUNICATIONS INC-B		770.000	29,104	37.797	29,104	22,941	278	1,098		6,920	2,744	4,176	1,269	07/09/2019	
775711-10-4	ROLLINS INC		558.000	33,491	60.020	33,491	22,463		378		7,628		7,628		12/01/2022	
776696-10-6	ROPER TECHNOLOGIES INC.		178.000	79,233	445.130	79,233	66,659		587		(13,300)		(13,300)		07/09/2019	
778296-10-3	ROSS STORES INC		651.000	117,271	180.140	117,271	66,455		1,055		18,794		18,794		07/09/2019	
780087-10-2	ROYAL BANK OF CANADA		2,598.000	443,427	170.680	443,427	236,580		9,814		118,715		118,715	7,054	06/02/2025	
78409V-10-4	S&P GLOBAL INC		605.000	316,167	522.590	316,167	161,243		2,077		15,054		15,054		11/25/2025	
78410G-10-4	SBA COMMUNICATIONS CORP		216.000	41,781	193.430	41,781	50,731		959		(2,240)		(2,240)		07/09/2019	
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		533.000	46,595	87.420	46,595	25,522		554		6,204		6,204		08/01/2019	
79466L-30-2	SALESFORCE.COM INC		1,782.000	472,070	264.910	472,070	283,684	741	2,861		(116,960)		(116,960)		06/02/2025	
79589L-10-6	SAMSARA INC-CL A		467.000	16,555	35.450	16,555	17,074				4,850	8,698	(3,848)		11/26/2024	
806857-10-8	SLB LIMITED		2,545.000	97,677	38.380	97,677	42,298	725	2,876		102		102		07/09/2019	
808513-10-5	CHARLES SCHWAB		3,052.000	304,925	99.910	304,925	135,360		3,156		75,419		75,419		06/02/2025	
81141R-10-0	SEA LTD-ADR		682.000	87,003	127.570	87,003	32,505				14,643		14,643		09/01/2022	
816851-10-9	SEMPRA		1,278.000	112,835	88.290	112,835	83,037	824	3,265		769	41	728		09/01/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
81762P-10-2	NOW O 11/18A		1,815.000	278,040	153.190	278,040	108,235				(1,213,137)		(1,213,137)		07/09/2019	
824348-10-6	SHERWIN WILLIAMS CO COM		481.000	155,858	324.030	155,858	74,133		1,520		(7,648)		(7,648)		07/09/2019	
82509L-10-7	SHOPIFY INC - CLASS A		2,127.000	342,927	161.226	342,927	68,514				113,587		113,587	3,078	07/09/2019	
828806-10-9	SIMON PROPERTY GROUP INC		636.000	117,730	185.110	117,730	39,960		5,438		8,204		8,204		07/09/2019	
832696-40-5	JM SMUCKER CO		237.000	23,181	97.810	23,181	23,515		1,033		1,744	4,662	(2,918)		07/09/2019	
833034-10-1	SNAP-ON INC		129.000	44,453	344.600	44,453	28,044		1,143		660		660		06/01/2022	
833445-10-9	SNOWFLAKE INC-CLASS A		629.000	137,977	219.360	137,977	88,072				28,950		28,950		11/25/2025	
83406F-10-2	SOFI TECHNOLOGIES INC		2,299.000	60,188	26.180	60,188	58,095				2,093		2,093		08/27/2025	
83444M-10-1	SOLVENTUM CORP		222.000	17,591	79.240	17,591	13,798				2,926		2,926		04/01/2024	
842587-10-7	SOUTHERN CO.		2,117.000	184,602	87.200	184,602	130,075		6,221		8,004		8,004		06/02/2025	
84265V-10-5	SOUTHERN COPPER CORP		311.000	44,619	143.470	44,619	34,394		940		17,533		17,533		06/03/2024	
852234-10-3	BLOCK INC.		1,088.000	70,818	65.090	70,818	74,318				(21,651)		(21,651)		09/01/2022	
85472N-10-9	STANTEC INC		340.000	32,126	94.488	32,126	27,722	56	213		4,184		4,184	1,280	09/03/2024	
855244-10-9	STARBUCKS CORP		1,945.000	163,788	84.210	163,788	129,553		4,765		(13,693)		(13,693)		01/22/2019	
857477-10-3	STATE STREET CORP		449.000	57,925	129.010	57,925	23,557		1,401		13,856		13,856		05/14/2020	
858119-10-0	STEEL DYNAMICS INC		316.000	53,546	169.450	53,546	21,234	158	619		17,500		17,500		09/01/2021	
863667-10-1	STRYKER CORP COM		639.000	224,589	351.470	224,589	136,340	562	2,120		(5,809)		(5,809)		06/02/2025	
866674-10-4	SUN COMMUNITIES INC		503.000	62,327	123.910	62,327	63,901	523	939		(1,913)		(1,913)		11/25/2025	
866796-10-5	SUN LIFE FINANCIAL INC		1,184.000	74,007	62.506	74,007	49,845		2,979		1,503		1,503	2,239	07/09/2019	
867224-10-7	SUNCOR ENERGY INC		2,240.000	99,552	44.443	99,552	43,655		3,705		17,675		17,675	1,961	07/09/2019	
86800U-30-2	SUPER MICRO COMPUTER INC		900.000	26,343	29.270	26,343	25,246				(1,089)		(1,089)		09/30/2024	
871607-10-7	SYNOPSYS INC		332.000	155,947	469.720	155,947	67,097				(11,256)		(11,256)		07/18/2025	
87165B-10-3	SYNCHRONY FINANCIAL		807.000	67,328	83.430	67,328	19,675		928		14,873		14,873		06/23/2020	
871829-10-7	SYSCO CORP.		988.000	72,806	73.690	72,806	65,661		2,075		(2,737)		(2,737)		10/07/2020	
872540-10-9	TJX COMPANIES		2,145.000	329,493	153.610	329,493	131,639		3,386		68,971		68,971		06/02/2025	
872590-10-4	T-MOBILE US INC		934.000	189,639	203.040	189,639	82,404		3,176		(15,311)		(15,311)		11/25/2025	
87262K-10-5	TMX GROUP LTD		1,016.000	38,713	38.103	38,713	40,084		160		(1,721)		(1,721)	349	08/27/2025	
874054-10-9	TAKE-TWO INTERACTIVE SOFTWRE		377.000	96,523	256.030	96,523	43,411				27,125		27,125		07/09/2019	
876030-10-7	TAPESTRY INC		404.000	51,619	127.770	51,619	40,742		323		10,877		10,877		08/27/2025	
87612E-10-6	TARGET CORP		731.000	71,455	97.750	71,455	55,447		3,304		(27,361)		(27,361)		03/08/2019	
87612G-10-1	TARGA RESOURCES CORP		408.000	75,276	184.500	75,276	37,921		1,338		4,254		4,254		06/02/2025	
87807B-10-7	TC ENERGY CORP		1,928.000	106,305	55.138	106,305	71,284	1,198	4,227		12,483		12,483	2,497	06/02/2025	
878742-20-4	TECK RESOURCES LTD-CLS B		947.000	45,459	48.003	45,459	17,165		341		6,333		6,333	750	12/11/2020	
879360-10-5	TELEDYNE TECHNOLOGIES INC		142.000	72,524	510.730	72,524	62,450				4,218		4,218		06/02/2025	
879382-10-9	TELEFONICA SA		14,964.000	61,388	4.102	61,388	52,296		4,813		(5,545)		(5,545)	5,367	11/25/2025	
88034P-10-9	TENCENT MUSIC ENTERTAINMENT		1,801.000	31,572	17.530	31,572	20,031		314		11,130		11,130		11/26/2024	
880770-10-2	TERADYNE INC.		296.000	57,294	193.560	57,294	24,487		142		21,293	1,272	20,021		09/01/2021	
88160R-10-1	TESLA INC		5,168.000	2,324,153	449.720	2,324,153	89,032				239,034		239,034		06/02/2025	
881624-20-9	TEVA PHARMACEUTICAL INDS		2,190.000	68,350	31.210	68,350	20,531				20,082		20,082		07/09/2019	
882508-10-4	TEXAS INSTRUMENTS INC.		1,634.000	283,483	173.490	283,483	189,279		8,987		(22,909)		(22,909)		07/09/2019	
88262P-10-2	TEXAS PACIFIC LAND CORP		99.000	28,435	287.220	28,435	19,658		211		(41,740)		(41,740)		09/01/2022	
883203-10-1	TEXTRON INC.		315.000	27,459	87.170	27,459	15,142	6	25		3,364		3,364		12/11/2020	
88339J-10-5	TRADE DESK INC/THE -CLASS A		857.000	32,532	37.960	32,532	27,438				(68,191)		(68,191)		06/03/2020	
883556-10-2	THERMO FISHER SCIENTIFIC CORP		651.000	377,222	579.450	377,222	193,379	280	1,094		38,552		38,552		07/09/2019	
884903-80-8	THOMSON REUTERS CORPORATION		285.000	37,660	132.139	37,660	28,870		678		(9,383)		(9,383)	1,303	06/23/2023	
88579Y-10-1	3M COMPANY		888.000	142,169	160.100	142,169	70,375		2,593		27,537		27,537		07/09/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
888787-10-8	TOAST INC-CLASS A		787.000	27,946	35.510	27,946	34,173				(740)		(740)		11/26/2024	
891160-50-9	TORONTO-DOMINION BANK		3,150.000	297,271	94.372	297,271	172,392		9,381		121,951		121,951	7,745	07/09/2019	
89156V-10-6	TOURMALINE OIL CORP		542.000	24,345	44.917	24,345	17,695		1,282		(1,496)		(1,496)	772	12/01/2021	
892356-10-6	TRACTOR SUPPLY COMPANY		1,255.000	62,763	50.010	62,763	27,649		1,155		(3,828)		(3,828)		07/09/2019	
892672-10-6	TRADEWEB MARKETS INC-CLASS A		149.000	16,023	107.540	16,023	15,588		72		(3,484)		(3,484)		03/01/2024	
893641-10-0	TRANSDIGM GROUP INCORPORATED		103.000	136,975	1,329.850	136,975	50,204		9,270		6,445		6,445		09/01/2022	
89400J-10-7	TRANSUNION		355.000	30,441	85.750	30,441	26,194		163		(2,471)		(2,471)		07/09/2019	
89417E-10-9	TRAVELERS COS		371.000	107,612	290.060	107,612	40,001		1,614		18,242		18,242		07/09/2019	
896239-10-0	TRIMBLE INC		533.000	41,761	78.350	41,761	24,077				4,099		4,099		07/09/2019	
89832Q-10-9	TRUST FINANCIAL CORPORATION		2,309.000	113,626	49.210	113,626	66,592		4,803		13,461		13,461		01/10/2020	
90138F-10-2	TWILIO INC		237.000	33,711	142.240	33,711	12,990				8,096		8,096		07/10/2019	
902252-10-5	TYLER TECHNOLOGIES INC		59.000	26,783	453.950	26,783	22,953				(7,239)		(7,239)		12/03/2020	
902494-10-3	TYSON FOODS INC-CL A		649.000	38,044	58.620	38,044	26,499		1,304		766		766		08/26/2015	
902653-10-4	UDR INC		1,049.000	38,477	36.680	38,477	37,902		1,731		(6,902)		(6,902)		06/02/2025	
902973-30-4	US BANCORP		2,719.000	145,086	53.360	145,086	87,878	1,414	5,492		15,036		15,036		07/09/2019	
90353T-10-0	UBER TECHNOLOGIES INC		3,521.000	287,701	81.710	287,701	102,444				75,314		75,314		09/01/2022	
90384S-30-3	ULTA SALON COSMETICS & FRAGR		96.000	58,081	605.010	58,081	20,697				16,328		16,328		07/09/2019	
907818-10-8	UNION PACIFIC CORP.		1,066.000	246,587	231.320	246,587	168,134		5,799		3,496		3,496		05/14/2020	
909218-40-6	UNIT CORP		246,324.000	7,599,095	30.850	7,599,095	242,176		1,231,620		160,111		160,111		07/26/2021	
909ESC-AA-3	UNIT CORPORATION ESCROW		14,282,000.000		0.000										07/23/2021	
911312-10-6	UPS		1,422.000	141,048	99.190	141,048	144,732		9,343		(38,266)		(38,266)		07/09/2019	
911363-10-9	UNITED RENTALS TR I		118.000	95,500	809.320	95,500	15,514		845		12,376		12,376		07/09/2019	
91307C-10-2	UNITED THERAPEUTICS CORP		114.000	55,547	487.250	55,547	24,258				15,323		15,323		06/01/2023	
91324P-10-2	UNITEDHEALTH GROUP INC.		1,653.000	545,672	330.110	545,672	219,408		14,431		(290,515)		(290,515)		10/20/2016	
913903-10-0	UNIVERSAL HEALTH SERVICES-B		168.000	36,627	218.020	36,627	39,766		134		6,485		6,485		09/03/2024	
91913Y-10-0	VALERO ENERGY CORP		668.000	108,744	162.790	108,744	33,146		3,019		26,854		26,854		11/10/2020	
922475-10-8	VEEVA SYSTEMS INC		365.000	81,479	223.230	81,479	76,497				(4,084)		(4,084)		06/02/2025	
92276F-10-0	VENTAS INC COM		651.000	50,374	77.380	50,374	27,023	312	1,230		12,037		12,037		07/09/2019	
92338C-10-3	VERALTO CORP		385.000	38,415	99.780	38,415	18,364	50	169		(797)		(797)		10/02/2023	
92343E-10-2	VERISIGN INC		179.000	43,488	242.950	43,488	34,631		413		6,442		6,442		06/03/2019	
92343V-10-4	VERIZON COMMUNICATIONS		7,955.000	324,007	40.730	324,007	270,935		20,769		3,220		3,220		06/02/2025	
92345Y-10-6	VERISK ANALYTICS INC		298.000	66,660	223.690	66,660	44,609		536		(15,419)		(15,419)		07/09/2019	
92532F-10-0	VERTEX PHARMACEUTICALS INC		494.000	223,960	453.360	223,960	88,203				25,026		25,026		07/09/2019	
92537N-10-8	VERTIV HOLDINGS CO		676.000	109,519	162.010	109,519	30,441		118		32,718		32,718		12/01/2023	
925652-10-9	VICI PROPERTIES INC		1,714.000	48,198	28.120	48,198	38,039	771	2,995		(1,721)	148	(1,869)		09/01/2022	
92826C-83-9	VISA INC-CLASS A SHARES		3,058.000	1,072,471	350.710	1,072,471	1,075,186		5,657		(2,714)		(2,714)		03/05/2025	
92840M-10-2	VISTRA ENERGY CORP		632.000	101,961	161.330	101,961	15,410		570		14,827		14,827		06/01/2023	
928856-30-1	VOLVO AB-B SHS		3,131.000	100,497	32.097	100,497	97,187		5,848		(10,661)		(10,661)	13,971	03/05/2025	
929160-10-9	VULCAN MATERIALS CO.		237.000	67,597	285.220	67,597	32,706		465		6,634		6,634		07/09/2019	
92936U-10-9	WP CAREY INC		355.000	22,848	64.360	22,848	19,553	327	1,271		3,507		3,507		07/09/2019	
92938W-20-2	WSP GLOBAL INC		321.000	58,198	181.302	58,198	41,329	88	341		(45)		(45)	1,783	09/01/2021	
92939U-10-6	WEC ENERGY GROUP INC		497.000	52,414	105.460	52,414	40,447		1,774		5,676		5,676		09/01/2022	
929740-10-8	WABTEC CORP		296.000	63,181	213.450	63,181	21,403		296		7,063		7,063		07/09/2019	
931142-10-3	WAL-MART INC		8,159.000	908,994	111.410	908,994	779,585	1,917	5,619		129,409		129,409		06/02/2025	
934423-10-4	WARNER BROS DISCOVERY INC		4,212.000	121,390	28.820	121,390	30,790				76,869		76,869		04/11/2022	
94106B-10-1	WASTE CONNECTIONS INC		474.000	83,121	175.360	83,121	46,195		614		1,792		1,792		07/09/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
94106L-10-9	WASTE MANAGEMENT INC		740.000	162,585	219.710	162,585	68,201		2,411		11,795		11,795		06/02/2025	
941848-10-3	WATERS CORP.		118.000	44,820	379.830	44,820	25,618				1,044		1,044		07/09/2019	
942622-20-0	WATSCO INC		80.000	26,956	336.950	26,956	25,961		936		(10,955)		(10,955)		06/01/2023	
949746-10-1	WELLS FARGO & CO - NEW		6,043.000	563,208	93.200	563,208	442,963		7,856		120,245		120,245		03/05/2025	
95040Q-10-4	WELLTOWER INC		1,164.000	216,050	185.610	216,050	88,384		3,071		64,781		64,781		06/02/2025	
955306-10-5	WEST PHARMACEUTICAL SERVICES		118.000	32,467	275.140	32,467	32,722		100		(6,186)		(6,186)		09/18/2020	
958102-10-5	WESTERN DIGITAL CORP		533.000	91,820	172.270	91,820	17,971		173		65,849		65,849		07/10/2019	
961148-50-9	WESTON (GEORGE) LTD		342.000	23,625	69.079	23,625	18,397	74	279		4,143		4,143	849	09/03/2024	
962166-10-4	WEYERHAEUSER CO.		1,480.000	35,061	23.690	35,061	24,315		1,243		(6,601)		(6,601)		05/14/2020	
962879-10-2	WHEATON PRECIOUS METALS CORP		1,045.000	123,014	117.717	123,014	26,563		676		62,045		62,045	1,159	11/25/2025	
96467A-20-0	WHITECAP RESOURCES INC		6,624.000	55,572	8.390	55,573	53,860	294	287		123		123	1,589	11/25/2025	
969457-10-0	WILLIAMS COS INC.		2,169.000	130,379	60.110	130,379	49,654		4,260		11,900		11,900		06/02/2025	
969904-10-1	WILLIAMS-SONOMA INC		257.000	45,898	178.590	45,898	30,383		655		(1,694)		(1,694)		03/01/2024	
98138H-10-1	WDAY 0.25 10/22		390.000	83,764	214.780	83,764	85,351				(16,868)		(16,868)		07/09/2019	
98389B-10-0	XCEL ENERGY INC.		1,246.000	92,030	73.860	92,030	79,540	710	2,347		7,018		7,018		06/02/2025	
98419M-10-0	XYLEM INC - W/I		528.000	71,903	136.180	71,903	44,178		846		10,644		10,644		09/03/2024	
988498-10-1	YUM! BRANDS INC		474.000	71,707	151.280	71,707	44,158		1,346		8,115		8,115		10/07/2020	
989207-10-5	ZEBRA TECHNOLOGIES CORP-CL A		118.000	28,653	242.820	28,653	24,995				(16,921)		(16,921)		07/09/2019	
98954M-20-0	Z 2 12/21A		449.000	30,631	68.220	30,631	31,098				4,474	7,091	(2,617)		11/26/2024	
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		355.000	31,922	89.920	31,922	32,032	85	341		3,977	9,554	(5,577)		07/09/2019	
98978V-10-3	ZOETIS INC-W/I		829.000	104,305	125.820	104,305	93,939		1,658		(30,764)		(30,764)		07/09/2019	
98980G-10-2	ZSCALER INC		178.000	40,036	224.920	40,036	25,224				7,923		7,923		03/03/2021	
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC		401.000	34,602	86.290	34,602	23,182				1,877		1,877		09/01/2021	
98850P-10-9	YUM CHINA HOLDINGS		1,450.000	68,667	47.357	68,667	70,182				(1,481)		(1,481)	(34)	11/28/2025	
A19494-10-2	ERSTE GROUP BANK AG		684.000	82,662	120.851	82,662	15,069		2,328		38,323		38,323	2,083	09/01/2022	
B0148L-13-8	AGEAS		583.000	40,945	70.232	40,945	25,190		2,341		9,424		9,424	3,208	12/01/2023	
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA		954.000	85,096	89.200	85,096	77,990				4,489		4,489	2,618	11/25/2025	
B5337G-16-2	KBC GROEP NV		452.000	59,057	130.658	59,057	29,961		2,134		20,454		20,454	3,715	07/09/2019	
B639CJ-10-8	ANHEUSER-BUSCH INBEV SA/NV NPV		1,803.000	116,253	64.477	116,253	95,556		2,358		14,305		14,305	11,865	04/02/2019	
B93562-12-0	UCB SA		208.000	58,287	280.224	58,287	15,390		329		14,813		14,813	2,076	12/01/2022	
D0066B-18-5	ADIDAS AG		285.000	56,584	198.541	56,584	39,974		638		(18,256)		(18,256)	4,956	07/09/2019	
D03080-11-2	ALLIANZ AG REG		672.000	308,195	458.623	308,195	140,974		11,671		85,499		85,499	16,792	10/06/2020	
D06216-31-7	BASF SE		1,565.000	81,663	52.181	81,663	74,476		4,003		3,620		3,620	9,234	07/09/2019	
D07112-11-9	BAYER AG		1,538.000	66,851	43.466	66,851	32,512		192		32,055		32,055	4,037	04/02/2019	
D08792-10-9	BEIERSDORF AG		293.000	32,237	110.023	32,237	42,305		337		(14,965)		(14,965)	4,896	03/05/2025	
D12096-10-9	BAYERISCHE MOREREN WERKE AG		746.000	81,604	109.388	81,604	62,633		3,568		12,804		12,804	7,651	08/27/2025	
D1668R-12-3	MERCEDES BENZ GROUP AG		1,504.000	106,106	70.549	106,106	67,622		7,352		13,934		13,934	8,384	07/09/2019	
D172W1-27-9	COMMERZBANK AG		1,761.000	74,662	42.398	74,662	14,033		1,281		44,094		44,094	1,893	12/01/2022	
D18190-89-8	DEUTSCHE BANK AG-REGISTERED		3,443.000	133,885	38.886	133,885	25,111		2,641		71,446		71,446	3,114	07/09/2019	
D1882G-11-9	DEUTSCHE BOERSE AG		292.000	76,716	262.725	76,716	42,021		1,310		4,259		4,259	5,210	07/09/2019	
D19225-10-7	DEUTSCHE POST AG-REG		1,703.000	93,464	54.882	93,464	55,831		3,582		26,619		26,619	6,923	07/09/2019	
D1T3RZ-10-0	DAIMLER TRUCK HOLDING AG		796.000	34,889	43.830	34,889	13,810		1,715		2,818		2,818	1,697	12/10/2021	
D2035M-13-6	DEUTSCHE TELEKOM AG-REG		6,523.000	211,902	32.485	211,902	113,069		6,480		2,743		2,743	14,020	07/09/2019	
D24914-13-3	E.ON SE		3,814.000	72,230	18.938	72,230	41,372		2,347		22,689		22,689	5,130	07/09/2019	
D27348-26-3	FRESENIUS SE & CO KGAA		759.000	43,661	57.525	43,661	18,499		861		14,976		14,976	2,324	08/01/2019	
D2734Z-10-7	FRESENIUS MEDICAL CARE		590.000	28,244	47.871	28,244	33,756				(6,687)		(6,687)	1,175	06/02/2025	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
D3015J-13-5	HANNOVER RUECK SE		136.000	42,519	312.639	42,519	29,983		1,391		4,640		4,640	3,883	06/01/2023	
D31709-10-4	HEIDELBERGCEMENT AG		369.000	96,642	261.902	96,642	41,594		1,229		42,031		42,031	4,338	11/25/2025	
D3207M-10-2	HENKEL AG & CO KGAA		1,221.000	93,210	76.339	93,210	94,552				(2,159)		(2,159)	817	11/25/2025	
D35415-10-4	INFINEON TECHNOLOGIES AG		2,230.000	98,816	44.312	98,816	39,244		818		21,442		21,442	4,866	07/09/2019	
D5357W-10-3	MERCK KGAA		265.000	38,157	143.988	38,157	27,614		663		(3,657)		(3,657)	3,424	07/09/2019	
D55535-10-4	MUENCHENER RUEKVERSICHERUNGS-GESELLSCH.		220.000	145,261	660.276	145,261	56,043		4,964		27,346		27,346	6,949	07/09/2019	
D5565H-10-4	MTU AERO ENGINES AG		105.000	43,815	417.282	43,815	18,251		261		6,523		6,523	2,282	01/10/2020	
D6240C-12-2	PORSCHE AUTOMOBIL HLDG-PRF		1,512.000	70,889	46.884	70,889	63,974				5,718		5,718	1,197	11/25/2025	
D65111-10-2	RHEINMETALL AG		86.000	157,665	1,833.317	157,665	16,966		778		100,644		100,644	2,289	12/01/2022	
D6629K-10-9	RWE AG		1,092.000	58,046	53.156	58,046	27,854		1,355		21,992		21,992	3,454	07/09/2019	
D66992-10-4	SAP SE		1,907.000	466,637	244.697	466,637	239,542		5,002		(29,554)		(29,554)	29,569	09/01/2021	
D69671-21-8	SIEMENS AG		1,395.000	391,813	280.870	391,813	183,205		7,568		96,754		96,754	22,680	09/01/2022	
D6T479-10-7	SIEMENS HEALTHINEERS AG		536.000	28,277	52.756	28,277	28,223		533		(1,878)	1,798	(3,676)	3,536	09/01/2021	
D6T47E-10-6	SIEMENS ENERGY AG		1,365.000	193,016	141.404	193,016	37,730				116,977		116,977	4,829	06/03/2024	
D827A1-10-8	SYMRISE AG		294.000	23,783	80.896	23,783	27,287		398		(10,850)		(10,850)	3,383	07/09/2019	
D9581T-10-0	VONOVIA SE		843.000	24,296	28.821	24,296	16,197		1,162		(3,306)		(3,306)	2,008	07/09/2019	
E04648-11-4	AMADEUS IT GROUP SA EUR 0.01		819.000	60,444	73.802	60,444	42,687		1,259		(2,687)		(2,687)	5,293	07/09/2019	
E11805-10-3	BANCO BILBAO VIZCAYA ARGENTARIA S.A.		11,306.000	266,231	23.548	266,231	62,761		9,221		147,791		147,791	7,782	07/09/2019	
E15819-19-1	BANCO DE SABADELL SA		11,879.000	46,946	3.952	46,946	25,049		3,543		20,652		20,652	3,206	06/03/2024	
E19790-10-9	BANCO SANTANDER SA		27,020.000	319,558	11.827	319,558	45,980		7,006		188,944		188,944	5,701	07/09/2019	
E2116H-88-0	BANKINTER SA		2,168.000	36,042	16.624	36,042	28,142		1,132		6,920		6,920	980	06/02/2025	
E2427M-12-3	CAIXABANK S.A		7,615.000	93,414	12.267	93,414	21,652		3,977		49,442		49,442	2,685	07/09/2019	
E2R41M-10-4	CELLNEX TELECOM SA		1,919.000	61,821	32.215	61,821	60,305		28		788	6,040	(5,252)	6,047	11/25/2025	
E41222-11-3	ENDESA SA		1,133.000	40,758	35.973	40,758	24,462		1,616		13,149		13,149	3,241	11/26/2024	
E526LK-10-1	AENA SME SA		2,201.000	61,574	27.975	61,574	48,846				11,553		11,553	1,175	08/27/2025	
E6165F-16-6	IBERDROLA SA		11,697.000	253,664	21.686	253,664	112,765		13,857		78,589		78,589	13,982	07/09/2019	
E6282J-12-5	INDUSTRIA DE DISENO TEXTIL SA		1,812.000	119,897	66.169	119,897	55,240		3,507		19,907		19,907	6,849	07/09/2019	
E7813W-16-3	ACS ACTIVIDADES DE CONSTRUC EUR 0.5		448.000	44,644	99.652	44,644	20,339		1,924		19,620		19,620	2,553	09/03/2024	
E8471S-13-0	REPSOL YFP S.A.		2,889.000	54,033	18.703	54,033	33,586		3,058		14,898		14,898	4,164	07/09/2019	
F00189-12-0	ACCOR SA		1,136.000	64,334	56.632	64,334	61,688				1,492		1,492	1,155	11/25/2025	
F01764-10-3	AIR LIQUIDE SA		1,226.000	230,755	188.217	230,755	126,798		4,513		15,819		15,819	15,722	07/09/2019	
F06106-10-2	AXA SA		3,633.000	174,767	48.105	174,767	87,208		8,880		34,843		34,843	10,813	07/09/2019	
F1058Q-23-8	BNP PARIBAS		1,875.000	177,907	94.884	177,907	84,962		15,689		52,636		52,636	10,292	10/06/2020	
F11487-12-5	BOUYGUES SA		570.000	29,690	52.087	29,690	24,972				3,849		3,849	869	06/02/2025	
F12033-13-4	DANONE SA		1,467.000	132,286	90.174	132,286	79,906		3,586		23,456		23,456	9,908	07/09/2019	
F13923-11-9	CARREFOUR SA		3,264.000	54,549	16.712	54,549	49,274				4,353		4,353	922	11/25/2025	
F17114-10-3	EADS NV		1,095.000	255,147	233.011	255,147	112,256		3,777		65,727		65,727	13,919	07/09/2019	
F22797-10-8	CREDIT AGRICOLE SA		2,595.000	53,487	20.612	53,487	31,927		3,238		13,817		13,817	3,959	07/09/2019	
F24571-45-1	DASSAULT SYSTEMES SA		1,181.000	33,067	27.999	33,067	37,121		348		(12,504)		(12,504)	4,603	07/09/2019	
F31668-10-0	ESSILOR INTERNATIONAL		556.000	176,243	316.984	176,243	72,030		2,491		31,668		31,668	8,931	07/09/2019	
F4035A-55-7	SAFRAN SA		788.000	275,234	349.282	275,234	120,445		2,036		74,237		74,237	9,038	11/25/2025	
F42651-11-1	GDF SUEZ SA		3,170.000	83,433	26.319	83,433	40,306		5,336		28,179		28,179	4,998	07/09/2019	
F43638-14-1	SOCIETE GENERALE		1,511.000	121,950	80.708	121,950	37,808		2,948		74,767		74,767	4,688	07/09/2019	
F48051-10-0	HERMES INTERNATIONAL		62.000	154,515	2,492.184	154,515	62,879		1,544		(3,092)		(3,092)	5,606	06/02/2025	
F49730-10-1	CAPGEMINI SE		324.000	54,129	167.066	54,129	41,428		1,240		(4,067)		(4,067)	5,137	07/09/2019	
F5396X-10-2	KLEPIERRE		528.000	20,923	39.626	20,923	20,758		573		(558)		(558)	723	06/02/2025	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
F5433L-10-3	KERING EUR 4.0		135.000	47,724	353.510	47,724	27,304		877		17,808		10,475	3,943	07/09/2019	
F5548N-10-1	SANOFI		2,187.000	212,468	97.151	212,468	186,699		9,673		(22,285)		(22,285)	22,466	01/22/2019	
F56196-18-5	LEGRAND SA		582.000	86,979	149.449	86,979	41,181		1,447		25,199		25,199	5,106	07/09/2019	
F58149-13-3	L'OREAL SA		505.000	217,430	430.554	217,430	138,084		3,247		18,762		18,762	13,202	06/02/2025	
F58485-11-5	LVMH MOET HENNESSY LOUIS VUI		455.000	344,672	757.521	344,672	178,998		6,782		23,015		23,015	22,240	05/02/2019	
F5879X-10-8	VINCI SA		1,069.000	150,721	140.993	150,721	109,205		5,846		26,774		26,774	13,540	07/09/2019	
F61824-87-0	MICHELIN (CGDE)		1,158.000	38,502	33.249	38,502	33,348		1,801		(3,755)		(3,755)	4,126	03/07/2019	
F6866T-10-0	ORANGE		4,528.000	75,514	16.677	75,514	47,817		3,909		24,488		24,488	5,883	12/29/2020	
F72027-10-9	PERNOD RICARD SA		391.000	33,568	85.852	33,568	32,057		2,134		(594)	15,091	(15,685)	5,121	07/09/2019	
F7607Z-16-5	PUBLICIS GROUPE SA		478.000	49,750	104.080	49,750	12,627		2,020		(2,791)		(2,791)	1,560	07/10/2019	
F80343-10-0	COMPAGNIE DE SAINT GOBAIN		839.000	85,687	102.130	85,687	26,371		2,102		7,925		7,925	3,307	06/18/2020	
F86921-10-7	SCHNEIDER ELECTRIC SE		957.000	264,016	275.878	264,016	82,845		4,147		15,018		15,018	10,272	07/09/2019	
F9156M-10-8	THALES SA		184.000	49,660	269.889	49,660	22,574		792		20,302		20,302	2,940	06/01/2022	
F92124-10-0	TOTAL FINA ELF S.A.		4,051.000	264,480	65.288	264,480	131,766	4,049	14,660		24,266		24,266	16,338	07/09/2019	
F95094-58-1	UNIBAIL-RODAMCO-WESTFIELD		278.000	30,286	108.942	30,286	23,028		1,106		5,743		5,743	3,051	11/26/2024	
F9686M-10-7	VEOLIA ENVIRONNEMENT		1,383.000	48,273	34.905	48,273	33,763		2,182		5,591		5,591	3,858	12/03/2020	
F96888-11-4	BUREAU VERITAS SA		2,664.000	85,039	31.922	85,039	76,576		1,467		(1,611)		(1,611)	5,266	11/25/2025	
G0110T-10-6	ADMIRAL GROUP PLC		585.000	24,990	42.719	24,990	21,733		1,844		2,002		2,002	1,255	03/05/2025	
G01719-11-4	BABA-W		32,620.000	598,463	18.347	598,463	295,586		8,156		253,030		253,030	(590)	06/03/2021	
G0176J-10-9	ALLEGION PLC		305.000	48,562	159.220	48,562	31,992		622		8,705		8,705		06/01/2023	
G0250X-10-7	AMCOR PLC		3,611.000	30,116	8.340	30,116	29,426		1,851		(208)	3,655	(3,863)		04/07/2020	
G03764-14-2	ANGLO AMERICAN PLC		1,648.000	68,383	41.495	68,383	22,565		115		45,990		45,990	(171)	06/02/2025	
G0378L-10-0	ANGLOGOLD ASHANTI PLC		1,025.000	88,653	86.491	88,653	24,547		2,583		62,388		62,388	3,396	06/03/2024	
G0398N-12-8	ANTOFAGASTA PLC		1,023.000	45,119	44.104	45,119	35,977				8,172		8,172	969	11/25/2025	
G04011-10-5	ANTA SPORTS PRODUCTS LTD		2,368.000	24,506	10.349	24,506	23,789		776		822		822	(48)	01/10/2020	
G0403H-10-8	AON PLC		356.000	125,625	352.880	125,625	70,042		1,036		(2,236)		(2,236)		04/01/2020	
G0450A-10-5	ARCH CAPITAL GROUP LTD		651.000	62,444	95.920	62,444	25,024				2,324		2,324		07/09/2019	
G05320-10-9	ASHTEAD GROUP PLC		1,291.000	88,316	68.409	88,316	53,466		1,115		3,827		3,827	2,952	11/25/2025	
G05600-13-8	ASSOCIATED BRITISH FOODS PLC		1,699.000	48,607	28.609	48,607	46,858	957			487		487	1,263	11/25/2025	
G0593M-10-7	ASTRAZENECA PLC		2,886.000	535,302	185.482	535,302	227,802		8,734		140,012		140,012	15,063	06/02/2025	
G06830-15-8	AVIVA PLC		6,600.000	60,756	9.206	60,756	31,764		3,168		19,477		19,477	2,529	09/01/2022	
G06940-10-3	BAE SYSTEMS PLC		4,900.000	112,965	23.054	112,965	29,967		2,221		40,257		40,257	2,227	07/09/2019	
G07034-10-4	BAIDU INC -CL A		7,101.000	119,969	16.895	119,969	73,892				44,661	354	44,307	13	06/03/2025	
G08036-12-4	BARCLAYS PLC 25P		26,160.000	167,470	6.402	167,470	42,183		2,873		76,442		76,442	3,175	04/29/2020	
G1151C-10-1	ACCENTURE PLC-CL A		1,249.000	335,107	268.300	335,107	225,240		6,955		(94,948)		(94,948)		11/25/2025	
G12793-10-8	BP PLC		29,375.000	171,003	5.821	171,003	85,102		9,466		20,096		20,096	6,325	07/09/2019	
G16612-10-6	BT GROUP PLC		16,285.000	40,315	2.476	40,315	23,289	539	1,734		9,262		9,262	1,673	04/07/2020	
G2108Y-10-5	CHINA RESOURCES LAND LTD		15,964.000	55,787	3.495	55,787	53,803		2,932		1,947		1,947	37	06/03/2025	
G21150-10-0	CHINA HONGQIAO GROUP LTD		8,703.000	36,474	4.191	36,474	34,504				1,986		1,986	(17)	11/28/2025	
G21765-10-5	CK HUTCHISON HOLDINGS LTD		6,752.000	45,933	6.803	45,933	38,881		616		6,747		6,747	304	06/03/2025	
G23296-20-8	COMPASS GROUP PLC		2,791.000	88,745	31.797	88,745	48,275		1,685		(7,891)		(7,891)	3,588	07/09/2019	
G2519Y-10-8	CREDICORP LTD		239.000	68,593	287.000	68,593	31,310		2,632		24,780		24,780		03/01/2023	
G25457-10-5	CREDO TECHNOLOGY GROUP HOLDI		322.000	46,333	143.890	46,333	47,690				(1,358)		(1,358)		11/25/2025	
G25839-10-4	COCA-COLA EUROPEAN PARTNERS		326.000	29,568	90.700	29,568	13,450		760		4,528		4,528		08/18/2020	
G29183-10-3	EATON CORP PLC		710.000	226,142	318.510	226,142	57,006		2,954		(9,486)		(9,486)		07/09/2019	
G3223R-10-8	EVEREST GROUP LTD		77.000	26,130	339.350	26,130	25,492		616		(1,779)		(1,779)		12/01/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
G32655-10-5	EXPERIAN PLC		1,642.000	74,274	45.234	74,274	48,946		1,003		(208)		(208)	3,638	07/09/2019	
G3265R-10-7	APTIV PLC		414.000	31,501	76.090	31,501	23,453				6,463		6,463		12/18/2024	
G3777B-10-3	GEELY AUTOMOBILE HOLDINGS LT		26,583.000	61,134	2.300	61,134	45,016		1,009		9,787		9,787	(82)	11/28/2025	
G3910J-17-9	GLAXOSMITHKLINE PLC		7,582.000	186,066	24.540	186,066	125,235	1,593	6,219		48,898		48,898	9,308	07/09/2019	
G39420-10-7	GLENCORE PLC		18,827.000	102,952	5.468	102,952	21,534				19,783		19,783	1,600	07/09/2019	
G4124C-10-9	GRAB HOLDINGS LTD		5,996.000	29,920	4.990	29,920	31,075				1,619		1,619		11/26/2024	
G42089-11-3	DIAGEO PLC		5,123.000	110,492	21.568	110,492	106,820		5,325		(1,602)	62,306	(63,908)	10,366	03/07/2019	
G4232K-10-0	HALEON PLC		19,687.000	99,247	5.041	99,247	76,041		1,490		(1,824)		(1,824)	3,644	06/02/2025	
G42504-10-3	HALMA PLC		1,685.000	80,186	47.588	80,186	44,383	217	495		19,877		19,877	3,196	03/05/2025	
G4402L-15-1	HENGAN INTL GROUP CO LTD		24,180.000	86,673	3.585	86,673	87,156				(440)		(440)	(43)	11/28/2025	
G4634U-16-9	HSBC HOLDINGS PLC		31,596.000	498,844	15.788	498,844	113,751		20,464		179,701		179,701	8,393	07/09/2019	
G4770L-10-6	INFORMA PLC		3,277.000	38,964	11.890	38,964	20,826		906		4,649		4,649	1,548	07/09/2019	
G4804L-16-3	INTERCONTINENTAL HOTELS GROU		566.000	79,632	140.692	79,632	48,362		666		6,746		6,746	2,231	11/25/2025	
G4818G-10-1	INNOVENT BIOLOGICS		4,020.000	39,381	9.796	39,381	33,138				5,984		5,984	259	06/03/2025	
G5074A-10-0	JD HEALTH INTL INC		5,248.000	37,421	7.130	37,421	42,301				(4,905)		(4,905)	26	08/28/2025	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL		1,222.000	146,335	119.750	146,335	52,254	489	1,845		49,882		49,882		09/01/2022	
G5223Y-10-8	KE HOLDINGS INC-CL A		8,426.000	44,926	5.332	44,926	50,266				(5,369)		(5,369)	29	11/28/2025	
G53263-10-2	KUAISHOU TECHNOLOGY		5,355.000	43,997	8.216	43,997	29,378		316		15,551		15,551	(59)	06/02/2022	
G54404-12-7	LEGAL & GENERAL GROUP PLC		13,013.000	45,841	3.523	45,841	32,912		3,726		5,939		5,939	2,450	09/16/2020	
G5479M-10-5	LI AUTO INC-CLASS A		2,679.000	22,321	8.332	22,321	33,698				(10,013)		(10,013)	(68)	03/02/2023	
G54950-10-3	LINDE PLC		859.000	366,269	426.390	366,269	172,806		5,154		6,631		6,631		03/01/2023	
G5533W-24-8	LLOYDS BANKING GROUP PLC		114,047.000	150,699	1.321	150,699	59,655		4,919		68,022		68,022	4,434	07/09/2019	
G5689U-10-3	LONDON STOCK EXCHANGE GROUP		890.000	107,164	120.409	107,164	75,579		1,442		(24,273)		(24,273)	3,868	06/02/2025	
G5960L-10-3	MEDTRONIC PLC		2,476.000	237,845	96.060	237,845	198,377	1,758	6,982		40,062		40,062		09/01/2021	
G59669-10-4	MEITUAN DIANPING-CLASS B		9,168.000	121,675	13.272	121,675	98,730				(57,170)		(57,170)	(197)	01/05/2023	
G6422B-14-7	NATWEST GROUP PLC		13,995.000	122,695	8.767	122,695	34,349		4,585		49,481		49,481	2,736	08/30/2022	
G6427A-10-2	NETEASE INC		4,632.000	127,709	27.571	127,710	78,706		2,748		44,067		44,067	(153)	11/28/2025	
G6470A-11-6	NEW ORIENTAL EDUCATION & TEC		9,362.000	50,806	5.427	50,806	48,597				2,233		2,233	(24)	11/28/2025	
G6500M-10-6	NEXT PLC		438.000	80,593	184.003	80,593	63,053	508	938		19,060		19,060	2,923	11/25/2025	
G6525F-10-2	NIO INC-CLASS A		6,170.000	32,469	5.262	32,469	34,624				(2,138)		(2,138)	(17)	11/28/2025	
G6683N-10-3	NU HOLDINGS LTD		6,089.000	101,930	16.740	101,930	91,063				38,848		38,848		09/03/2024	
G69651-10-0	PEARSON PLC		3,369.000	47,580	14.123	47,580	36,074		1,082		(9,149)		(9,149)	2,637	09/01/2023	
G6S9A7-12-0	NATIONAL GRID PLC		8,915.000	136,879	15.354	136,879	95,465		5,544		23,715		23,715	7,095	07/09/2019	
G7170M-10-3	POP MART INTERNATIONAL GROUP		1,326.000	31,977	24.115	31,977	39,180				(7,510)		(7,510)	307	06/03/2025	
G72899-10-0	PRUDENTIAL PLC		4,978.000	76,632	15.394	76,632	40,435		1,168		33,998		33,998	2,920	12/03/2020	
G74079-10-7	RECKITT BENCKISER GROUP PLC		1,166.000	94,131	80.730	94,131	62,444		3,122		18,914		18,914	4,641	07/09/2019	
G7493L-10-5	RELX PLC		3,123.000	126,858	40.620	126,858	70,057		2,682		(20,288)		(20,288)	5,207	07/09/2019	
G7494G-10-5	RENTOKIL INITIAL PLC		3,764.000	22,656	6.019	22,656	16,557		447		4,741	2,209	2,532	1,230	06/03/2020	
G75754-10-4	RIO TINTO PLC		2,323.000	187,286	80.622	187,286	109,649		8,683		41,854		41,854	8,024	12/12/2018	
G76225-10-4	ROLLS-ROYCE HOLDINGS PLC		15,299.000	236,646	15.468	236,646	15,954		2,135		126,459		126,459	1,241	12/01/2022	
G77090-10-4	ROYALTY PHARMA PLC		837.000	32,342	38.640	32,342	21,126		737		10,990		10,990		12/01/2021	
G7771K-14-2	SAGE GROUP PLC/THE		2,501.000	36,432	14.567	36,432	20,426		662		(5,068)		(5,068)	1,626	09/01/2022	
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC		393.000	108,228	275.390	108,228	18,112	291	1,132		74,308		74,308		05/18/2021	
G7S00T-10-4	PENTAIR PLC		302.000	31,450	104.140	31,450	16,942		302		1,057		1,057		06/01/2023	
G7S8MZ-10-9	PHOENIX GROUP HOLDINGS PLC		7,626.000	75,597	9.913	75,597	67,210				6,576		6,576	1,811	11/25/2025	
G80827-10-1	SHELL PLC		10,601.000	390,693	36.854	390,693	269,466		14,850		43,354		43,354	18,608	01/31/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
G8208B-10-1	JD.COM INC		4,504.000	64,578	14.338	64,578	59,376		1,963		(14,157)		(14,157)	(120)	09/02/2022	
G82343-16-4	SMITH & NEPHEW PLC		2,577.000	42,929	16.658	42,929	32,468		971		8,569		8,569	2,363	06/03/2024	
G84228-15-7	STANDARD CHARTERED PLC		4,421.000	108,345	24.507	108,345	19,069		1,735		52,190		52,190	1,417	07/09/2019	
G8473T-10-0	STERIS PLC		178.000	45,127	253.520	45,127	23,965		427		8,537		8,537		06/03/2019	
G87052-10-9	TE CONNECTIVITY PLC		533.000	121,263	227.510	121,263	80,478		1,480		45,060		45,060		09/30/2024	
G87572-16-3	TENCENT HOLDINGS LTD		12,570.000	967,358	76.958	967,358	433,384		7,246		293,446		293,446	(872)	09/02/2021	
G8842P-10-2	SSE PLC		3,516.000	103,049	29.309	103,049	53,202	1,003	3,153		27,470		27,470	3,584	11/25/2025	
G88473-14-8	3I GROUP PLC		1,775.000	77,903	43.889	77,903	25,843	857	1,688		(3,157)		(3,157)	1,832	01/03/2020	
G8994E-10-3	TRANE TECHNOLOGIES PLC.		440.000	171,248	389.200	171,248	42,361		1,654		8,734		8,734		07/09/2019	
G8T67X-10-2	TESCO PLC		14,361.000	85,339	5.942	85,339	38,956		2,731		16,203		16,203	2,895	07/09/2019	
G9066F-10-1	TRIP.COM GROUP LTD		1,562.000	111,177	71.176	111,177	62,257		469		2,718		2,718	(125)	09/05/2023	
G92087-34-8	UNILEVER PLC		4,426.000	289,295	65.363	289,295	426,932				(142,549)		(142,549)	4,912	12/09/2025	
G93882-19-2	VODAFONE GROUP PLC		44,384.000	59,030	1.330	59,030	37,491		2,209		18,278		18,278	2,786	07/09/2019	
G96629-10-3	WILLIS GROUP HOLDINGS PLC		237.000	77,878	328.600	77,878	46,297	218	863		3,640		3,640		07/09/2019	
G97008-11-7	WUXI BIOLOGICS CAYMAN INC		8,943.000	36,124	4.039	36,124	28,443				7,458		7,458	223	06/03/2025	
G982AW-10-0	XPENG INC		3,330.000	33,948	10.195	33,948	36,602				(2,599)		(2,599)	(55)	03/06/2025	
G9830T-10-6	XIAOMI CORP-CLASS B		30,634.000	154,675	5.049	154,675	38,183				18,696		18,696	(76)	06/03/2021	
G9897K-10-5	ZTO EXPRESS CAYMAN INC		2,867.000	59,782	20.852	59,782	58,670				1,140		1,140	(29)	11/28/2025	
H0010V-10-1	ABB LTD - REG		3,001.000	224,322	74.749	224,322	54,275		3,066		53,267		53,267	8,562	07/09/2019	
H01301-12-8	ALCON INC		1,013.000	80,912	79.874	80,912	69,957		336		(15,093)		(15,093)	10,046	06/03/2021	
H0245V-10-8	DSM-FIRMENICH AG		841.000	67,915	80.755	67,915	85,377		1,111		(20,258)		(20,258)	5,914	11/25/2025	
H04825-35-4	BANQUE CANTONALE VAUDOIS-REG		238.000	30,161	126.728	30,161	27,908				1,839		1,839	414	08/27/2025	
H0743H-11-4	BEIGENE LTD		2,271.000	52,315	23.036	52,315	27,634				24,459		24,459	221	06/05/2025	
H10053-10-8	BKW AG		202.000	42,937	212.559	42,937	42,306				(3)		(3)	634	11/25/2025	
H11356-10-4	BUNGE GLOBAL SA		373.000	33,227	89.080	33,227	29,266		1,124		14,517	10,295	4,222		11/01/2023	
H1467J-10-4	CHUBB LTD		651.000	203,190	312.120	203,190	97,259	631	2,448		23,319		23,319		07/09/2019	
H1512E-10-0	COCA-COLA HBC AG-CDI		1,100.000	56,844	51.677	56,844	54,775				594		594	1,476	11/25/2025	
H22206-19-9	EMS-CHEMIE HOLDINGS AG		55.000	38,148	693.594	38,148	37,939		1,167		(1,428)	3,773	(5,201)	5,267	03/05/2025	
H25662-18-2	CIE FINANCIERE RICHEMONT-REG		1,009.000	219,121	217.166	219,121	78,835		3,843		51,530		51,530	9,373	06/02/2025	
H2906T-10-9	GARMIN LTD		305.000	61,869	202.850	61,869	29,747		1,052		(1,040)		(1,040)		01/10/2020	
H2942E-12-4	GEBERIT AG-REG		68.000	53,181	782.076	53,181	31,348		1,078		9,623		9,623	4,945	07/09/2019	
H3238Q-10-2	GIVAUDAN-REG		20.000	79,419	3,970.969	79,419	64,437		1,585		(17,360)		(17,360)	9,254	06/03/2021	
H3301B-10-7	GALDERMA GROUP AG		223.000	45,627	204.607	45,627	21,621		17		17,837		17,837	3,047	11/26/2024	
H3701P-10-2	HELVETIA HOLDING AG-REG		272.000	71,824	264.058	71,824	55,851		1,136		12,874		12,874	4,008	12/08/2025	
H3816Q-10-2	LAFARGEHOLDCIM LTD.		920.000	90,299	98.151	90,299	19,158				20,878		20,878	3,022	07/09/2019	
H42097-10-7	UBS GROUP AG-REG		5,931.000	276,693	46.652	276,693	50,093		2,669		89,903		89,903	7,717	05/12/2020	
H4414N-10-3	JULIUS BAER GROUP LTD		501.000	39,460	78.763	39,460	27,172		1,598		3,232		3,232	3,800	03/01/2024	
H4673L-14-5	KUEHNE + NAGEL INTL AG-REG		128.000	27,668	216.156	27,668	22,141		1,277		1,996	6,871	(4,875)	3,193	06/03/2021	
H49983-18-4	CHOCOLADEFABRIKEN LINDT-PC		2.000	29,258	14,629.220	29,258	23,247		371		3,705		3,705	3,330	06/03/2024	
H50430-23-2	LOGITECH INTERNATIONAL-REG		306.000	31,494	102.922	31,494	15,032		485		3,998		3,998	2,159	06/03/2021	
H50524-13-3	LONZA GROUP AG-REG		128.000	86,890	678.826	86,890	41,266		303		4,985		4,985	6,510	07/09/2019	
H57312-64-9	NESTLE SA CHAM ET VEVEY		4,842.000	481,236	99.388	481,236	408,079		17,769		16,889	743	16,146	61,844	06/02/2025	
H5820Q-15-0	NOVARTIS AG-REG NEW SHARES		3,597.000	497,610	138.340	497,610	254,168		14,284		106,373		106,373	39,178	05/11/2018	
H6120A-10-1	PARTNERS GROUP HOLDING AG		33.000	40,920	1,240.013	40,920	25,727		1,681		(7,927)		(7,927)	4,059	07/09/2019	
H63838-11-6	SGS SA		411.000	47,136	114.686	47,136	36,781		1,490		680		680	5,240	04/12/2023	
H69293-21-7	ROCHE HOLDING AG - GENUSSSCHEIN		1,286.000	532,742	414.263	532,742	298,676		13,475		124,070		124,070	43,757	06/02/2025	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
H69293-22-5	ROCHE HOLDING AG-BR		77.000	32,579	423.099	32,579	26,407				5,780		5,780	392	08/27/2025	
H7140B-10-3	SANDOZ GROUP AG		719.000	52,492	73.007	52,492	14,777		529		20,845		20,845	2,157	10/04/2023	
H7258G-20-9	SCHINDLER HOLDING AG		119.000	44,941	377.659	44,941	42,151				1,968		1,968	822	11/25/2025	
H7258G-23-3	SCHINDLER HOLDING AG-REG		24.000	8,528	355.317	8,528	6,561		163		1,087		1,087	887	09/03/2024	
H7631K-27-3	SIKA AG-REG		390.000	80,043	205.238	80,043	62,108		794		(21,889)		(21,889)	9,798	07/09/2019	
H8024W-10-6	SONOVA HOLDING AG		122.000	31,892	261.407	31,892	26,386		660		(12,159)		(12,159)	4,162	07/09/2019	
H8300N-12-7	STRAUMANN HOLDING AG-REG		279.000	32,913	117.968	32,913	23,536		195		(5,856)		(5,856)	3,713	07/09/2019	
H8398N-10-4	SWISSCOM AG		80.000	58,113	726.412	58,113	41,910		1,996		7,211		7,211	6,367	09/01/2023	
H8403W-10-7	SWISS PRIME SITE-REG		282.000	43,853	155.506	43,853	32,491		551		7,337		7,337	4,025	03/05/2025	
H8404J-16-2	SWISS LIFE HOLDING AG-REG		49.000	56,703	1,157.210	56,703	27,388		2,049		14,840		14,840	4,036	06/01/2023	
H8431B-10-9	SWISS RE AG		494.000	82,837	167.687	82,837	36,843		3,631		5,508		5,508	5,812	07/09/2019	
H9870Y-10-5	ZURICH INSURANCE GROUP AG		259.000	196,739	759.609	196,739	107,163		7,122		25,071		25,071	12,499	11/25/2025	
J00210-10-4	ADVANTEST CORP		1,454.000	182,138	125.267	182,138	52,733		386		77,329		77,329	(70)	11/28/2025	
J00288-10-0	AEON CO LTD NPV		4,849.000	76,627	15.803	76,627	52,971		255		(4,278)		(4,278)	(75)	11/28/2025	
J00882-12-6	AJINOMOTO CO INC NPV		2,448.000	51,804	21.162	51,804	25,015		717		(32,095)		(32,095)	44	10/21/2020	
J02100-11-3	ASAHI GROUP HOLDINGS LTD NPV		2,486.000	26,003	10.460	26,003	31,946		862		(267)		(267)	59	07/09/2019	
J0242P-11-0	ASAHI KASEI CORP		2,782.000	24,653	8.862	24,653	23,335		741		5,271		5,271	43	07/09/2019	
J03234-15-0	ASICS CORP		1,814.000	43,456	23.956	43,456	34,450		262		7,475		7,475	84	09/04/2024	
J03393-10-5	ASTELLAS PHARMA INC		5,181.000	69,181	13.353	69,181	70,807		2,542		18,271		18,271	22	11/28/2025	
J04578-12-6	BRIDGESTONE CORPORATION		1,540.000	34,525	22.419	34,525	29,855		1,112		2,805		2,805	55	07/09/2019	
J05124-14-4	CANON INC		2,518.000	74,426	29.558	74,426	46,625		2,109		(5,769)		(5,769)	(785)	08/28/2025	
J05523-10-5	CENTRAL JAPAN RAILWAY CO		1,480.000	40,950	27.669	40,950	39,271		315		12,957		12,957	72	07/09/2019	
J06510-10-1	CHUBU ELECTRIC POWER CO INC NPV		2,209.000	33,992	15.388	33,992	30,577		517		5,148		5,148	(1,733)	08/28/2025	
J06930-10-1	CHUGAI PHARMACEUTICAL CO LTD		1,421.000	74,728	52.589	74,728	31,649		1,724		11,387		11,387	58	07/09/2019	
J08613-10-1	CONCORDIA FINANCIAL GROUP LTD NPV		3,958.000	32,662	8.252	32,662	30,361		450		4,022		4,022	(1,720)	08/28/2025	
J09748-11-2	DAI-ICHI LIFE HOLDINGS INC		7,452.000	61,971	8.316	61,971	28,062		2,134		(80,627)		(80,627)	51	07/09/2019	
J10038-11-5	DAIKIN INDUSTRIES LTD		414.000	53,036	128.106	53,036	54,657		854		3,781		3,781	100	07/09/2019	
J11257-10-2	DAIICHI SANKYO CO LTD		3,655.000	78,069	21.360	78,069	65,830		1,680		(23,264)		(23,264)	121	07/09/2019	
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD		1,704.000	56,508	33.162	56,508	50,300		1,757		3,743		3,743	92	07/09/2019	
J11718-11-1	DAIWA SECURITIES GROUP INC		4,687.000	40,981	8.744	40,981	36,581		909		6,473		6,473	(2,073)	08/28/2025	
J12075-10-7	DENSO CORP		3,817.000	52,551	13.768	52,551	40,185		1,626		(1,307)		(1,307)	74	07/09/2019	
J12327-10-2	DISCO CORP		156.000	47,941	307.314	47,941	23,162		434		5,472		5,472	54	06/02/2023	
J1257M-10-9	EAST JAPAN RAILWAY CO		1,953.000	51,484	26.361	51,484	39,683		897		16,678		16,678	73	07/09/2019	
J12600-12-8	EBARA CORP		1,232.000	28,956	23.503	28,956	31,976				(2,929)		(2,929)	(91)	11/28/2025	
J13440-10-2	FANUC CORP		1,480.000	57,446	38.815	57,446	54,484		997		18,029		18,029	100	07/09/2019	
J1346E-10-0	FAST RETAILING CO LTD		355.000	128,959	363.265	128,959	72,299		1,194		7,256		7,256	132	07/09/2019	
J14112-10-6	FUJI ELECTRIC CO LTD		566.000	42,790	75.600	42,790	39,528				3,374		3,374	(113)	11/28/2025	
J14208-10-2	FUJIFILM HOLDINGS CORP		2,131.000	45,463	21.334	45,463	31,986		993		535		535	60	03/08/2019	
J14406-13-6	FUJI HEAVY INDUSTRIES LTD		1,243.000	26,923	21.659	26,923	22,148		1,025		4,570		4,570	41	07/09/2019	
J14784-12-8	FUJIKURA LTD		529.000	58,858	111.264	58,858	24,997		336		36,106		36,106	(2,244)	06/03/2025	
J15708-15-9	FUJITSU LTD		4,155.000	114,753	27.618	114,753	34,770		750		38,324		38,324	30	11/28/2025	
J20454-11-2	HITACHI LTD		7,991.000	249,908	31.274	249,908	47,762		2,394		49,639		49,639	88	04/08/2020	
J22302-11-1	HONDA MOTOR CO LTD		8,169.000	80,051	9.799	80,051	71,486		3,752		132		132	131	07/09/2019	
J22848-10-5	HOYA CORP		710.000	107,285	151.105	107,285	52,092		1,134		17,671		17,671	95	07/09/2019	
J2398N-11-3	IHI CORPORATION		2,247.000	39,487	17.573	39,487	34,109		150		8,440		8,440	(3,062)	06/03/2025	
J2467E-10-1	INPEX CORP		2,214.000	44,168	19.950	44,168	24,179		1,354		16,352		16,352	57	03/02/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
J24994-11-3	ISUZU MOTORS LIMITED		2,446.000	38,068	15.563	38,068	33,217		1,497		6,636		6,636	(1,301)	03/06/2025	
J2501P-10-4	ITOCHU CORP		10,360.000	130,537	12.600	130,537	37,497		2,758		(281,187)		(281,187)	69	01/23/2019	
J2740B-10-6	JAPAN EXCHANGE GROUP INC		5,102.000	54,553	10.693	54,553	55,028		682		2,016		2,016	(2,490)	11/28/2025	
J2800C-10-1	JAPAN POST BANK CO LTD		3,324.000	46,845	14.093	46,845	30,377		829		12,315		12,315	(2)	11/28/2025	
J2800D-10-9	JAPAN POST HOLDINGS CO LTD		2,427.000	25,556	10.530	25,556	21,875		808		2,499		2,499	39	09/04/2019	
J29223-12-0	KAJIMA CORP		1,142.000	42,512	37.226	42,512	28,546		428		16,529		16,529	(2,563)	06/03/2025	
J29699-10-5	ENEOS HOLDINGS INC		7,560.000	53,392	7.062	53,392	25,456		1,511		13,584		13,584	60	06/02/2023	
J30169-10-6	KANSAI ELECTRIC POWER CO INC/TH NPV		2,608.000	40,847	15.662	40,847	29,360		530		14,302	125	14,177	(2,592)	06/03/2025	
J30642-16-9	KAO CORP NPV		813.000	32,474	39.944	32,474	39,244		817		(641)		(641)	69	03/03/2021	
J31843-10-5	KDDI CORP		5,802.000	100,257	17.280	100,257	73,489		2,993		(35,368)		(35,368)	134	06/04/2019	
J32491-10-2	KEYENCE CORP		374.000	135,241	361.606	135,241	112,843		1,143		(18,769)		(18,769)	207	07/09/2019	
J35759-12-5	KOMATSU LTD		1,866.000	59,523	31.899	59,523	43,702		2,508		7,795		7,795	80	07/09/2019	
J35996-10-7	KONAMI HOLDINGS CORPORATION		293.000	39,872	136.081	39,872	26,238		356		12,215		12,215	64	09/04/2024	
J36662-13-8	KUBOTA CORP		3,070.000	43,412	14.141	43,412	44,237				(699)		(699)	(126)	11/28/2025	
J37479-11-0	KYOCERA CORP		2,605.000	36,504	14.013	36,504	36,021		867		10,323		10,323	67	05/07/2019	
J38702-10-6	LASERTEC CORP		214.000	40,474	189.129	40,474	38,292				2,291		2,291	(109)	11/28/2025	
J39788-13-8	MARUBENI CORP		2,733.000	75,899	27.771	75,899	29,216		1,819		34,229		34,229	64	06/02/2022	
J43830-11-6	MITSUBISHI CORP		6,315.000	144,474	22.878	144,474	49,085		4,414		39,752		39,752	89	12/11/2020	
J43873-11-6	MITSUBISHI ELECTRIC CORP		3,670.000	107,352	29.251	107,352	45,080		1,343		44,523		44,523	83	07/09/2019	
J43916-11-3	MITSUBISHI ESTATE CO LTD		2,131.000	51,948	24.377	51,948	31,256		638		22,054		22,054	56	08/02/2019	
J44002-12-9	MITSUBISHI HEAVY INDUSTRIES		6,071.000	148,730	24.498	148,730	24,279		970		62,803		62,803	53	06/02/2022	
J44497-10-5	MITSUBISHI UFJ FINANCIAL GRO		20,659.000	328,578	15.905	328,578	95,600		10,173		85,743		85,743	174	07/27/2020	
J44690-13-9	MITSUI & CO LTD		5,143.000	152,343	29.621	152,343	42,543		3,595		43,914		43,914	78	07/09/2019	
J4509L-10-1	MITSUI FUDOSAN CO LTD		5,328.000	60,522	11.359	60,522	37,303		1,170		17,398		17,398	68	07/09/2019	
J4599L-10-2	MIZUHO FINANCIAL GROUP INC		4,737.000	172,260	36.365	172,260	84,029		3,760		46,045		46,045	2	11/28/2025	
J46840-10-4	MURATA MANUFACTURING CO LTD		2,841.000	58,834	20.709	58,834	42,859		1,135		12,487		12,487	79	07/09/2019	
J4687C-10-5	MS&AD INSURANCE GROUP HOLDIN		2,959.000	69,527	23.497	69,527	27,984		2,955		4,540		4,540	49	09/18/2020	
J48818-20-7	NEC CORP		2,745.000	92,991	33.877	92,991	26,682		548		(52,361)		(52,361)	62	06/02/2023	
J4881V-10-7	RENESAS ELECTRONICS CORP		2,743.000	37,449	13.653	37,449	35,166		486		1,650		1,650	81	03/02/2023	
J51699-10-6	NINTENDO CO LTD		1,911.000	129,172	67.594	129,172	71,300		1,613		16,395		16,395	131	07/09/2019	
J52968-10-4	NIDEC CORP		1,539.000	20,933	13.602	20,933	29,064		204		8,397	22,361	(13,964)	6,939	07/09/2019	
J55678-10-6	NIPPON STEEL & SUMITOMO META		10,065.000	41,212	4.095	41,212	18,373		1,874		(111,746)		(111,746)	34	07/09/2019	
J56515-13-3	NIPPON YUSEN		1,113.000	36,057	32.397	36,057	30,131		2,294		(1,344)		(1,344)	58	03/02/2022	
J58472-11-9	NITTO DENKO CORP		2,338.000	55,413	23.701	55,413	38,633		903		15,447		15,447	97	11/27/2024	
J59009-15-9	NOMURA HOLDINGS INC		7,291.000	60,516	8.300	60,516	42,737		2,959		17,203		17,203	108	03/04/2024	
J5900F-10-6	NOMURA RESEARCH INSTITUTE LTD		1,253.000	48,131	38.413	48,131	29,509		554		10,217		10,217	(155)	08/28/2025	
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP		67,304.000	67,714	1.006	67,714	45,561		2,352		(42)		(42)	92	10/07/2015	
J59826-10-7	OBAYASHI CORP		2,069.000	43,150	20.856	43,150	31,455		567		14,519		14,519	(2,824)	06/03/2025	
J61240-10-7	OLYMPUS CORP		2,190.000	27,727	12.661	27,727	24,013		290		(5,350)		(5,350)	44	07/09/2019	
J6174U-10-0	ORIENTAL LAND CO LTD		1,776.000	32,841	18.492	32,841	45,221		165		(5,912)		(5,912)	83	07/09/2019	
J61933-12-3	ORIX CORP		2,937.000	85,330	29.054	85,330	38,987		2,682		20,115		20,115	35	11/28/2025	
J63117-10-5	OTSUKA HOLDINGS CO LTD		770.000	43,588	56.608	43,588	27,404		658		1,402		1,402	50	07/09/2019	
J6352W-10-0	PAN PACIFIC INTERNATIONAL HO		6,895.000	41,011	5.948	41,011	45,526		247		(435)		(435)	(4,080)	08/28/2025	
J6354Y-10-4	PANASONIC HOLDINGS CORP		4,586.000	59,203	12.910	59,203	39,515		1,464		11,187		11,187	72	07/09/2019	
J64264-10-4	RAKUTEN GROUP INC		7,203.000	46,137	6.405	46,137	43,946				2,317		2,317	(125)	11/28/2025	
J6433A-10-1	RECRUIT HOLDINGS CO LTD		2,680.000	151,265	56.442	151,265	87,936		437		(38,949)		(38,949)	161	07/09/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
J6448E-10-6	RESONA HOLDINGS INC		4,415.000	42,053	9.525	42,053	20,694		823		9,854		9,854	47	12/02/2022	
J6571N-10-5	RYOHIN KEIKAKU CO LTD		749.000	13,294	17.749	13,294	16,821				(2,574)		(2,574)	(953)	08/28/2025	
J6991H-10-0	SBI HOLDINGS INC		1,528.000	32,901	21.532	32,901	35,652		204		(732)		(732)	(2,020)	08/28/2025	
J69972-10-7	SECOM CO LTD		710.000	25,244	35.555	25,244	29,514		473		934		934	54	07/09/2019	
J70746-13-6	SEKISUI HOUSE LTD		2,070.000	46,195	22.317	46,195	46,211				115		115	(132)	11/28/2025	
J7165H-10-8	SEVEN + I HOLDINGS CO LTD NPV		4,440.000	63,748	14.358	63,748	51,843		1,345		(6,608)		(6,608)	95	07/09/2019	
J72810-12-0	SHIN-ETSU CHEMICAL CO LTD		2,960.000	92,023	31.089	92,023	53,324		2,088		(7,822)		(7,822)	98	07/09/2019	
J74229-10-5	SHIONOGI & CO LTD		2,172.000	39,367	18.125	39,367	31,023		954		8,522		8,522	(55)	03/06/2025	
J75734-10-3	SMC CORP		118.000	40,998	347.443	40,998	43,852		785		(5,768)		(5,768)	80	07/09/2019	
J75963-10-8	SOFTBANK GROUP CORP		7,108.000	199,529	28.071	199,529	64,568		520		(80,880)		(80,880)	119	01/23/2019	
J75963-11-6	SOFTBANK CORP		52,488.000	71,928	1.370	71,928	64,303		3,004		5,388		5,388	112	12/03/2020	
J7618E-10-8	SOMPO JAPAN NIPPONKOA HOLDIN		1,891.000	64,374	34.043	64,374	29,089		1,900		14,750		14,750	64	06/02/2022	
J76379-10-6	SONY CORP		11,410.000	292,921	25.672	292,921	92,658		1,715		51,347		51,347	174	04/02/2019	
J77282-11-9	SUMITOMO CORP		2,486.000	85,835	34.527	85,835	48,181		2,234		31,497		31,497	113	06/02/2023	
J77411-11-4	SUMITOMO ELECTRIC INDUSTRIES		1,507.000	60,811	40.352	60,811	24,584		1,113		33,387		33,387	61	09/04/2024	
J7771X-10-9	SUMITOMO MITSUI FINANCIAL GR		6,571.000	211,327	32.161	211,327	64,699		6,126		53,835		53,835	116	08/14/2020	
J7772M-10-2	SUMITOMO MITSUI TRUST HOLDIN		1,657.000	50,499	30.476	50,499	27,659		1,792		11,522		11,522	51	07/09/2019	
J77841-11-2	SUMITOMO REALTY & DEVELOPMEN		1,738.000	43,598	25.085	43,598	31,020		445		14,131		14,131	(1,553)	03/06/2025	
J78529-13-8	SUZUKI MOTOR CORP		2,841.000	42,313	14.894	42,313	31,249		813		9,897		9,897	57	07/09/2019	
J79561-14-8	TAISEI CORP		428.000	40,508	94.644	40,508	24,299		358		18,390		18,390	(2,181)	06/03/2025	
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD		3,250.000	100,250	30.846	100,250	103,552		4,282		13,600		13,600	189	09/02/2021	
J82141-13-6	TDK CORP		4,534.000	63,955	14.106	63,955	23,634		966		4,121		4,121	43	07/09/2019	
J83173-10-4	TERUMO CORP		3,143.000	45,517	14.482	45,517	47,025		586		(15,805)		(15,805)	86	07/09/2019	
J86298-10-6	TOKIO MARINE HOLDINGS INC		3,197.000	118,645	37.111	118,645	49,207		4,183		2,036		2,036	88	10/21/2020	
J86957-11-5	TOKYO ELECTRON LTD		831.000	181,951	218.954	181,951	41,890		3,267		53,994		53,994	77	07/09/2019	
J87000-10-5	TOKYO GAS CO LTD NPV		880.000	34,836	39.587	34,836	25,170		557		10,302		10,302	65	11/27/2024	
J89494-11-6	TORAY INDUSTRIES INC		6,759.000	43,983	6.507	43,983	35,071		855		826		826	86	09/04/2024	
J92628-10-6	TOYOTA INDUSTRIES CORP		382.000	43,380	113.560	43,380	24,107		354		12,053		12,053	56	06/02/2023	
J92676-11-3	TOYOTA MOTOR CORP		17,844.000	382,050	21.411	382,050	227,009		11,279		24,436		24,436	416	07/09/2019	
J92719-11-1	TOYOTA TSUSHO CORP.		1,576.000	53,028	33.647	53,028	33,277		611		22,738		22,738	(2,987)	06/03/2025	
K0514G-10-1	AP MOELLER-MAERSK A/S-B		19.000	43,739	2,302.032	43,739	40,168				3,276		3,276	294	08/27/2025	
K22272-11-4	DANSKE BANK A/S		1,399.000	70,086	50.097	70,086	18,329		2,991		28,023		28,023	2,492	09/01/2022	
K3013J-15-4	DSV A/S		391.000	99,293	253.947	99,293	36,727		398		11,782		11,782	4,496	07/09/2019	
K3967W-10-2	GENMAB A/S		146.000	46,535	318.731	46,535	26,136				13,077		13,077	3,200	07/09/2019	
K72807-14-0	NOVO NORDISK A/S		5,661.000	289,521	51.143	289,521	127,306		9,789		(217,407)		(217,407)	16,261	09/13/2023	
K7317J-13-3	NOVONESIS (NOVOZYMES) B		492.000	31,549	64.124	31,549	22,693		482		917		917	2,778	07/09/2019	
K76530-10-5	ORSTED A/S		1,979.000	38,073	19.239	38,073	40,555				(3,228)		(3,228)	747	11/25/2025	
K9773J-20-1	VESTAS WIND SYSTEMS A/S		1,693.000	46,161	27.266	46,161	25,849		136		19,983		19,983	3,121	12/12/2018	
L0302D-21-0	ARCELORMITTAL NPV		1,129.000	51,832	45.909	51,832	27,213		616		22,004		22,004	3,605	11/26/2024	
L8681T-10-2	SPOTIFY TECHNOLOGY SA		272.000	157,953	580.710	157,953	130,058				36,266		36,266		11/26/2024	
M1586M-11-5	BANK HAPOALIM BM		2,965.000	67,029	22.607	67,029	24,925		2,194		26,247		26,247	3,297	06/03/2025	
M16043-10-7	BANK LEUMI LE-ISRAEL		3,948.000	86,960	22.026	86,960	26,813		2,812		33,111		33,111	3,299	06/03/2025	
M2014F-10-2	BIM BIRLESIK MAGAZALAR AS		5,339.000	66,669	12.487	66,669	69,285		1,138		473		473	(3,088)	11/25/2025	
M22465-10-4	CHECK POINT SOFTWARE TECH		229.000	42,493	185.560	42,493	27,542				(261)		(261)		07/09/2019	
M2682V-10-8	CYBERARK SOFTWARE LTD/ISRAEL		125.000	55,758	446.060	55,758	31,648				14,114		14,114		06/03/2024	
M7031A-13-5	MIZRAHI TEFAHOT BANK LTD		680.000	47,451	69.781	47,451	24,196		1,907		14,500		14,500	3,539	12/04/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
M7918D-14-5	PHOENIX HOLDINGS LTD/THE		719.000	29,734	41.354	29,734	25,740		615		2,668		2,668	1,325	08/27/2025	
M8966X-10-8	TUPRAS-TURKIYE PETROL RAFINE		15,487.000	66,470	4.292	66,470	64,767		2,764		4,612		4,612	(2,909)	08/27/2025	
N00985-10-6	AERCAP HOLDINGS NV		388.000	55,779	143.760	55,779	26,908		419		18,647		18,647		12/01/2023	
N0139V-16-7	KONINKLIJKE AHOLD DELHAIZE NV		1,270.000	52,010	40.953	52,010	28,479		1,704		7,067		7,067	3,531	07/09/2019	
N0162C-10-2	ABN AMRO GROUP N.V.		1,069.000	37,401	34.987	37,401	30,756				6,409		6,409	236	08/27/2025	
N01803-30-8	AKZO NOBEL N.V.		959.000	66,677	69.527	66,677	60,489				5,056		5,056	1,132	11/25/2025	
N0610Q-10-9	ARGENX SE		119.000	100,180	841.846	100,180	29,184				22,826		22,826	3,419	09/18/2020	
N07045-20-1	ASM INTERNATIONAL NV		84.000	51,063	607.896	51,063	26,903		281		(622)		(622)	3,080	06/03/2021	
N07059-20-2	ASML HOLDING NV		710.000	768,318	1,082.139	768,318	146,411		5,211		251,181		251,181	18,154	07/09/2019	
N3113K-39-7	EURONEXT NV		161.000	24,203	150.330	24,203	26,773				(2,775)		(2,775)	206	08/27/2025	
N3167Y-11-1	FERRARI NV		244.000	91,329	374.297	91,329	40,257		838		(17,861)		(17,861)	4,991	07/09/2019	
N3168P-10-1	FERROVIAL SE		963.000	62,589	64.994	62,589	31,090		968		18,149		18,149	3,954	06/16/2023	
N3501V-10-4	ADYEN NV		47.000	75,899	1,614.870	75,899	73,951				(7,633)		(7,633)	5,816	06/02/2025	
N39427-21-1	HEINEKEN NV		426.000	34,892	81.906	34,892	31,215		935		2,005	1,401	604	3,982	05/02/2019	
N4297B-14-6	KONINKLIJKE KPN NV		21,139.000	98,711	4.670	98,711	99,298		1,253		(3,560)		(3,560)	2,973	11/25/2025	
N4578E-41-3	ING GROEP NV-CVA		5,398.000	152,216	28.199	152,216	48,105		7,392		61,877		61,877	5,768	09/16/2020	
N53745-10-0	LYONDELLBASELL INDU-CL A		533.000	23,079	43.300	23,079	36,840		2,905		(16,507)		(16,507)		07/24/2020	
N5505D-10-5	THE MAGNUM ICE CREAM COMPANY NV		996.000	15,775	15.838	15,775	11,129				4,530		4,530	115	12/08/2025	
N64038-10-7	NN GROUP NV		373.000	28,799	77.208	28,799	26,160				2,211		2,211	428	11/25/2025	
N6596X-10-9	NXP SEMICONDUCTORS NV		414.000	89,863	217.060	89,863	53,060	420	1,679		3,813		3,813		09/18/2020	
N6817P-10-9	KONINKLIJKE PHILIPS NV		1,728.000	47,164	27.294	47,164	24,237		1,640		498		498	3,006	06/03/2019	
N7163R-10-3	PROSUS NV		2,283.000	141,705	62.070	141,705	34,879		533		46,978		46,978	4,066	09/01/2021	
N82405-10-6	STELLANTIS N.V.		4,163.000	46,257	11.111	46,257	40,732		3,255		4,832	20,174	(15,342)	7,326	09/01/2021	
N83574-10-8	STMICROELECTRONICS NV		1,228.000	32,364	26.355	32,364	21,369		443		(1,154)		(1,154)	2,650	07/09/2019	
N90313-10-2	UNIVERSAL MUSIC GROUP NV		1,760.000	45,950	26.108	45,950	36,674		1,051		(3,448)		(3,448)	4,346	09/21/2021	
N9643A-19-7	WOLTERS KLUWER NV		447.000	46,377	103.751	46,377	32,396		1,234		(31,884)		(31,884)	4,017	07/09/2019	
N97284-10-8	YANDEX NV-A		441.000	36,914	83.705	36,914	38,990				(2,076)		(2,076)		11/25/2025	
P0280A-19-2	AMERICA MOVIL SAB DECV		63,704.000	66,009	1.036	66,009	51,246		1,564		10,616		10,616	6,316	11/25/2025	
P0939W-10-8	BANCO DE CHILE		393,383.000	75,921	0.193	75,921	46,493		3,665		25,357		25,357	4,487	08/27/2025	
P1808G-11-7	BANCO BRADESCO SA-PREF		15,106.000	50,144	3.319	50,144	53,154	54			(2,147)		(2,147)	(863)	11/25/2025	
P1909G-10-7	B3 SA - BRASIL BOLSA BALCAO		21,063.000	53,390	2.535	53,390	39,655		726		11,435		11,435	2,299	11/25/2025	
P1R8ZJ-25-3	BANCO BTG PACTUAL SA		4,813.000	46,182	9.595	46,182	38,740	432			7,806		7,806	(364)	11/25/2025	
P2253T-13-3	CEMEX SAB-CPO		51,557.000	59,272	1.150	59,272	34,854		346		21,660		21,660	2,758	06/02/2025	
P2R16K-27-1	AXIA ENERGIA-PR C		1,093.000	9,799	8.964	9,799	7,515				2,174		2,174	109	12/22/2025	
P3700H-26-8	EMBRAER SA		2,395.000	38,724	16.169	38,724	36,599	49	49		2,719		2,719	(594)	11/25/2025	
P3773H-10-4	EQUATORIAL SA		11,994.000	84,268	7.026	84,268	62,099		4,457		18,005		18,005	4,164	11/25/2025	
P4182H-11-5	FOMENTO ECONOMICO MEXICA-UBD		7,793.000	78,825	10.115	78,825	59,924		3,953		2,580		2,580	6,008	11/25/2025	
P49500-10-4	GRUPO CIBEST SA		1,475.000	27,020	18.318	27,020	24,501				2,351		2,351	167	11/25/2025	
P49500-11-2	GRUPO CIBEST SA		3,039.000	48,124	15.835	48,124	45,860				1,951		1,951	313	11/25/2025	
P49501-20-1	GRUPO FINANCIERO BANORTE-O		5,209.000	48,366	9.285	48,366	29,852		4,658		10,559		10,559	4,245	07/09/2019	
P49538-11-2	GRUPO MEXICO SAB DE CV-SER B		7,459.000	70,539	9.457	70,539	19,475		1,993		32,280		32,280	2,769	07/09/2019	
P5968U-11-3	ITAU UNIBANCO HOLDING S-PREF		9,657.000	69,137	7.159	69,137	42,878	26	7,952		21,247		21,247	3,338	07/10/2019	
P78331-13-2	PETROBRAS - PETROLEO BRAS		5,850.000	34,771	5.944	34,771	32,218	994	3,637		(5,932)		(5,932)	3,384	06/02/2021	
P78331-14-0	PETROBRAS - PETROLEO BRAS-PR		10,575.000	59,477	5.624	59,477	55,866	1,797	6,035		(7,885)		(7,885)	5,302	11/25/2025	
P79942-10-1	REDE DOR SAO LUIZ SA FGN COM ST 0 12/30/		3,014.000	22,337	7.411	22,337	21,114		1,624		1,419		1,419	(196)	08/27/2025	
P96610-15-5	VALE SA		6,713.000	88,155	13.132	88,155	85,671	4,441	6,225		22,118		22,118	6,761	08/01/2019	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
P98180-18-8	WALMART DE MEXICO NPV		11,543.000	36,036	3.122	36,036	32,051		1,074		1,007		1,007	4,557	07/09/2019	
P9832B-12-9	WEG SA		4,580.000	40,545	8.853	40,545	33,251	80	1,196		(2,159)		(2,159)	3,583	12/01/2023	
Q0521T-10-8	ARISTOCRAT LEISURE LTD		946.000	36,702	38.797	36,702	19,079		568		(4,651)		(4,651)	1,314	07/09/2019	
Q09504-13-7	AUST AND NZ BANKING GROUP		6,033.000	146,200	24.233	146,200	89,759		6,467		33,288		33,288	6,305	09/04/2019	
Q1498M-10-0	BHP BILLITON LTD		8,709.000	264,187	30.335	264,188	178,521		9,583		38,825		38,825	12,102	04/08/2020	
Q25953-10-2	COCHLEAR LTD		148.000	25,726	173.821	25,726	21,693		414		(2,357)		(2,357)	1,519	12/02/2022	
Q26203-40-8	COLES GROUP LTD		2,064.000	29,510	14.297	29,510	22,167		904		3,845		3,845	1,525	06/03/2020	
Q26915-10-0	COMMONWEALTH BANK OF AUSTRAL		3,001.000	321,335	107.076	321,335	168,488		9,333		24,984		24,984	11,602	07/09/2019	
Q2721E-10-5	COMPUTERSHARE LTD		1,405.000	31,987	22.766	31,987	26,657		837		560		560	1,894	09/04/2024	
Q3018U-10-9	CSL LTD		931.000	107,188	115.132	107,188	134,305		2,720		(64,317)		(64,317)	9,194	07/09/2019	
Q3647R-14-7	EVOLUTION MINING LTD		5,572.000	47,115	8.456	47,115	43,429				2,785		2,785	901	11/28/2025	
Q39360-10-4	FORTESCUE METALS GROUP LTD		3,537.000	51,914	14.677	51,914	23,266		2,509		10,338		10,338	1,609	11/05/2019	
Q4229W-13-2	GOODMAN GROUP		3,259.000	67,328	20.659	67,328	35,077	327	620		(7,002)		(7,002)	2,415	07/09/2019	
Q49361-10-0	INSURANCE AUSTRALIA GROUP LTD NPV		6,208.000	33,036	5.321	33,036	24,901		1,231		(1,300)		(1,300)	1,818	03/04/2024	
Q57085-10-4	MACQUARIE GROUP LTD		609.000	82,522	135.504	82,522	53,915		2,636		(4,767)		(4,767)	3,713	07/09/2019	
Q65336-11-9	NATIONAL AUSTRALIA BANK LTD		5,930.000	167,311	28.214	167,311	94,477		6,521		24,591		24,591	6,506	07/09/2019	
Q6634U-10-6	BRAMBLES LTD		3,062.000	46,882	15.311	46,882	30,069		1,228		8,219		8,219	2,187	06/04/2024	
Q6951U-10-1	NORTHERN STAR RESOURCES LTD		2,885.000	51,425	17.825	51,425	20,999		1,014		22,294		22,294	1,551	09/05/2023	
Q71610-10-1	ORIGIN ENERGY LTD		4,872.000	37,330	7.662	37,330	28,384		1,866		2,377		2,377	2,073	03/04/2024	
Q77301-10-1	PRO MEDICUS LTD		198.000	29,163	147.287	29,163	32,865		39		(5,592)		(5,592)	1,889	03/06/2025	
Q78063-11-4	QBE INS GR NPV		2,982.000	39,552	13.264	39,552	23,383		1,766		2,493		2,493	1,610	07/09/2019	
Q81437-10-7	RIO TINTO LTD		652.000	63,835	97.907	63,835	41,921		2,475		13,476		13,476	2,943	08/02/2019	
Q82869-11-8	SANTOS LTD		5,243.000	21,572	4.114	21,572	24,854		1,243		(1,824)		(1,824)	1,711	07/09/2019	
Q8351E-10-9	SCENTRE GROUP		9,386.000	26,288	2.801	26,288	22,527		542		3,166		3,166	595	06/03/2025	
Q8563C-10-7	SONIC HEALTHCARE LTD		2,884.000	43,483	15.077	43,483	43,987				(1,417)		(1,417)	913	11/28/2025	
Q88040-11-0	SUNCORP GROUP LTD		3,282.000	38,629	11.770	38,629	27,337		2,100		4		4	1,869	08/28/2025	
Q8975N-10-5	TELSTRA CORP LTD		8,558.000	27,793	3.248	27,793	20,731		1,043		4,998		4,998	1,547	11/01/2022	
Q8T84B-10-8	SIGMA HEALTHCARE LTD		10,392.000	20,374	1.961	20,374	20,757		88		(932)		(932)	548	06/03/2025	
Q9194A-10-6	TRANSURBAN GROUP		4,762.000	45,124	9.476	45,124	41,827		1,963		2,765		2,765	2,880	07/09/2019	
Q95870-10-3	WESFARMERS LTD		2,150.000	116,261	54.075	116,261	57,074		3,419		18,580		18,580	3,926	06/03/2020	
Q97417-10-1	WESTPAC BANKING CORP		6,836.000	175,961	25.740	175,961	92,244		6,782		32,815		32,815	6,352	07/09/2019	
Q98327-33-3	WOODSIDE ENERGY GROUP LTD		3,677.000	57,843	15.731	57,843	46,037		3,919		(1,328)		(1,328)	3,166	05/25/2022	
Q98418-10-8	WOOLWORTHS GROUP LTD		2,290.000	44,866	19.592	44,866	46,032		1,229		(1,534)		(1,534)	3,170	07/09/2019	
Q98665-10-4	XERO LTD		330.000	25,091	76.034	25,091	16,851				(10,537)		(10,537)	1,188	03/02/2023	
R0139K-10-0	AKER BP ASA		1,424.000	36,268	25.469	36,268	35,842		900		303		303	123	08/27/2025	
R1R15X-10-0	DNB BANK ASA		1,702.000	47,499	27.908	47,499	36,869		2,749		9,969		9,969	3,527	07/02/2021	
R21882-10-6	TELENOR ASA		2,341.000	34,047	14.544	34,047	29,204		2,221		4,426		4,426	3,464	09/04/2024	
R2326D-10-5	MARINE HARVEST		3,778.000	91,090	24.111	91,090	67,093		2,123		17,956		17,956	7,117	11/25/2025	
R67787-10-2	ORKLA ASA		2,914.000	32,500	11.153	32,500	26,357		2,800		4,022		4,022	3,244	11/26/2024	
R8413J-10-3	STATOIL ASA		2,119.000	49,788	23.496	49,788	41,093		3,778		(3,673)		(3,673)	3,943	07/09/2019	
S0850R-10-1	ABSA GROUP LTD		3,160.000	45,647	14.445	45,647	37,967				5,978		5,978	1,702	11/25/2025	
S11881-10-9	BID CORP LTD		2,277.000	57,972	25.460	57,972	54,675				845		845	2,452	11/25/2025	
S15445-10-9	CAPITEC BANK HOLDINGS LTD		185.000	46,398	250.803	46,398	19,133		724		13,003		13,003	2,667	12/01/2023	
S31755-10-1	GOLD FIELDS LTD		1,984.000	86,892	43.797	86,892	31,118		1,557		56,401		56,401	4,512	06/01/2023	
S34320-10-1	HARMONY GOLD MINING CO LTD		1,404.000	28,561	20.343	28,561	25,356				2,068		2,068	1,137	11/25/2025	
S37840-11-3	IMPALA PLATINUM HOLDINGS LTD		2,368.000	37,442	15.812	37,442	26,649				9,598		9,598	1,195	11/25/2025	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
S5202Z-13-1	FIRSTRAND LTD		15,619.000	85,542	5.477	85,542	53,237		3,640		16,509		16,509	5,182	08/27/2025	
S5343S-12-9	NASPERS LTD N SHS		1,646.000	109,718	66.657	109,718	44,279		488		63,818		63,818	1,620	10/01/2025	
S6308S-13-0	ELBIT SYSTEMS LTD		78.000	44,934	576.072	44,934	15,682	58	185		22,257		22,257	2,275	09/04/2024	
S6412S-91-7	ADVANCED INFO SERVICE-FOR RG		5,027.000	49,783	9.903	49,783	46,456				1,921		1,921	1,407	08/28/2025	
S8039R-10-8	MTN GROUP LTD		3,700.000	37,849	10.229	37,849	23,291		653		11,727		11,727	2,831	03/05/2025	
S8060S-14-0	STANDARD BANK GROUP LTD		2,750.000	48,196	17.526	48,196	19,934		2,358		13,799		13,799	2,079	07/09/2019	
S9122P-10-8	ANGLO AMERICAN PLATINUM LTD		607.000	51,636	85.067	51,636	37,770				12,172		12,172	1,694	11/25/2025	
SBFM0S-V9-8	NORDEA BANK ABP		5,249.000	99,159	18.891	99,159	60,161		5,352		34,427		34,427	7,661	12/01/2023	
SBPCPY-T4-3	BROOKFIELD CORP		3,901.000	179,348	45.975	179,348	87,660		936		(7,193)		(7,193)	4,102	12/12/2022	
SBV5F6-75-4	AMRIZE LTD		1,259.000	68,087	54.080	68,087	63,356				4,730		4,730		11/25/2025	
SBV9B6-24-8	AXIA ENERGIA		4,159.000	38,412	9.236	38,412	22,028		1,490		17,028		17,028	(645)	11/10/2025	
SBWZMZ-F4-9	FLUTTER ENTERTAINMENT PLC-DI		400.000	86,016	215.040	86,016	77,834				8,182		8,182		11/25/2025	
T05040-10-9	GENERALI		1,850.000	77,675	41.987	77,675	27,029		2,951		21,699		21,699	3,736	09/01/2022	
T1188K-42-9	BANCA MONTE DEI PASCHI SIENA		5,261.000	56,412	10.723	56,412	52,591				2,837		2,837	984	11/25/2025	
T1325T-11-9	BPER BANCA		2,413.000	32,874	13.624	32,874	21,247		278		10,887		10,887	740	06/02/2025	
T1708N-10-1	BANCO BPM SPA		2,340.000	35,782	15.291	35,782	15,479		2,793		14,910		14,910	1,943	09/03/2024	
T3643A-14-5	ENI SPA (NEW)		4,301.000	81,528	18.956	81,528	32,833		4,963		19,158		19,158	4,071	07/09/2019	
T3679P-11-5	ENEL SPA		14,911.000	155,456	10.426	155,456	88,150		7,342		36,773		36,773	9,757	06/02/2025	
T4R999-10-4	FINECOBANK SPA		1,437.000	37,467	26.073	37,467	17,411		1,186		10,327		10,327	2,156	06/03/2020	
T55067-10-1	INTESA SANPAOLO		26,562.000	184,710	6.954	184,710	59,830		10,749		71,036		71,036	7,416	06/02/2025	
T6730E-11-0	MONCLER SPA		423.000	27,284	64.501	27,284	18,353		613		2,804		2,804	2,150	09/18/2020	
T6S996-11-2	LEONARDO SPA		773.000	44,630	57.736	44,630	20,302		463		21,276		21,276	2,598	06/03/2024	
T7630L-10-5	PRYSMIAN SPA		778.000	78,927	101.449	78,927	37,177		612		23,063		23,063	3,576	08/27/2025	
T9471R-10-0	TERNA SPA		3,910.000	41,577	10.633	41,577	30,783		1,783		6,773		6,773	3,952	03/01/2024	
T9T23L-64-2	UNICREDIT SPA		2,616.000	217,892	83.292	217,892	27,865		8,738		110,078		110,078	3,455	07/09/2019	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		444.000	123,840	278.920	123,840	18,541	444	1,354		21,414		21,414		04/01/2019	
W0817X-20-4	ASSA ABLOY AB-B		1,683.000	65,521	38.931	65,521	37,888		1,036		9,293		9,293	6,451	07/09/2019	
W17218-21-0	BOLIDEN AB		937.000	52,365	55.886	52,365	42,146				8,702		8,702	1,516	11/25/2025	
W1R924-25-2	ATLAS COPCO AB-A SHS		9,067.000	163,316	18.012	163,316	142,581		1,440		15,519		15,519	5,215	08/27/2025	
W25381-14-1	SKANDINAVISKA ENSKILDA BAN-A		2,496.000	52,824	21.163	52,824	23,827		2,876		14,554		14,554	4,057	07/09/2019	
W25918-15-7	EPIROC AB		3,129.000	63,369	20.252	63,369	58,951				2,297		2,297	2,121	11/25/2025	
W26049-11-9	ERICSSON LM-B SHS		4,887.000	48,028	9.828	48,028	30,762		1,429		3,287		3,287	4,988	01/22/2019	
W3R06F-10-0	ESSITY AB		2,702.000	77,729	28.767	77,729	74,197				863		863	2,670	11/25/2025	
W3R27C-10-2	EQT AB		1,247.000	49,210	39.463	49,210	44,815		282		2,756		2,756	1,639	08/27/2025	
W4R431-11-2	HEXAGON AB-B SHS		3,576.000	42,475	11.878	42,475	25,332		565		3,986		3,986	4,313	07/09/2019	
W5R777-11-5	INVESTOR AB-B SHS		2,932.000	105,082	35.840	105,082	58,127		1,589		17,402		17,402	10,011	03/01/2022	
W72838-11-8	SAAB AB-B		672.000	39,188	58.316	39,188	23,526		140		12,280		12,280	3,382	03/05/2025	
W74857-16-5	SANDVIK AB		2,136.000	69,649	32.607	69,649	35,495		1,275		25,271		25,271	6,044	07/09/2019	
W90152-12-0	SVENSKA CELLULOSA AB SCA - B SHARES		6,153.000	81,828	13.299	81,828	83,134				(4,339)		(4,339)	3,034	11/25/2025	
W90937-18-1	SVENSKA HANDELSBANKEN-A SHS		2,722.000	39,669	14.573	39,669	26,858		4,070		6,963		6,963	4,573	07/09/2019	
W94232-10-0	SWEDBANK AB - A SHARES		1,476.000	51,411	34.831	51,411	22,654		3,193		18,392		18,392	3,857	07/09/2019	
W95878-16-6	TELE2 AB-B SHS		2,364.000	39,632	16.765	39,632	36,779				1,529		1,529	1,323	11/25/2025	
W95890-10-4	TELIA CO AB		10,325.000	44,105	4.272	44,105	30,689		2,051		9,519		9,519	5,927	11/26/2024	
X0085P-16-3	ALPHA BANK SA		7,403.000	31,126	4.205	31,126	30,956		417		(67)		(67)	238	08/27/2025	
X2379U-10-6	EUROBANK SA		11,504.000	46,275	4.022	46,275	49,255				(2,905)		(2,905)	(75)	12/15/2025	
X3078L-10-8	GALP ENERGIA SGPS SA		2,545.000	43,729	17.182	43,729	49,757				(6,960)		(6,960)	931	11/25/2025	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
X3258B-10-2	HELLENIC TELECOMMUN ORGANIZA		3,246.000	64,275	19.801	64,275	65,055		387		(1,998)		(1,998)	1,218	11/25/2025	
X4551T-10-5	KONE OYJ-B		550.000	39,119	71.125	39,119	36,691				1,741		1,741	687	11/25/2025	
X56533-18-9	NATIONAL BANK OF GREECE		3,206.000	48,949	15.268	48,949	31,325		2,445		13,999		13,999	3,625	03/05/2025	
X5S2FJ-10-1	PIRAEUS BANK SA		4,944.000	39,449	7.979	39,449	40,955				(1,440)		(1,440)	(66)	12/22/2025	
X5S32S-12-9	MOL HUNGARIAN OIL AND GAS PL		2,007.000	18,050	8.993	18,050	17,897				39		39	114	11/25/2025	
X60746-18-1	OTP BANK PLC		602.000	64,636	107.369	64,636	19,965		1,689		28,508		28,508	3,259	03/03/2021	
X61873-13-3	NOKIA OYJ		9,837.000	64,374	6.544	64,374	34,163		1,539		16,597		16,597	4,236	07/09/2019	
X67925-11-9	EDP SA		15,024.000	69,080	4.598	69,080	57,995		3,015		12,499		12,499	6,320	08/27/2025	
X6919X-10-8	PKO BANK POLSKI SA		2,019.000	47,824	23.687	47,824	18,572		2,992		15,854		15,854	2,760	09/01/2023	
X6922W-20-4	POLSKI KONCERN NAFTOWY ORLEN		868.000	23,204	26.733	23,204	17,166		1,427		5,322		5,322	717	06/02/2025	
X7023M-10-3	PUBLIC POWER CORP		1,978.000	42,280	21.375	42,280	33,441				8,582		8,582	257	08/27/2025	
X75653-23-2	SAMPYO OYJ		2,930.000	35,547	12.132	35,547	18,590		1,131		(13,038)		(13,038)	2,461	10/02/2023	
X9518S-10-8	UPM-KYMMENE OYJ		2,754.000	80,182	29.115	80,182	74,223				4,570		4,570	1,389	11/25/2025	
X98155-11-6	WARTSILA OYJ ABP		1,312.000	46,843	35.703	46,843	40,549				5,535		5,535	759	11/25/2025	
Y0002S-10-9	ACCTON TECH CORP		1,510.000	56,948	37.714	56,948	31,749		559		23,810		23,810	1,389	03/06/2025	
Y00289-11-9	AGRICULTURAL BANK OF CHINA-H		50,653.000	37,615	0.743	37,615	18,944	856	1,712		8,766		8,766	(38)	03/02/2022	
Y002A1-10-5	AIA GROUP LTD NPV		19,179.000	196,878	10.265	196,878	138,805		4,409		58,154		58,154	(280)	10/02/2019	
Y0187F-13-8	APOLLO HOSPITALS ENT		913.000	71,538	78.355	71,538	74,609		138		(1,121)		(1,121)	(2,926)	11/28/2025	
Y0249T-10-0	ASE INDUST HLDG CO		7,300.000	58,199	7.973	58,199	32,736		1,326		20,757		20,757	1,370	03/04/2024	
Y03638-11-4	ASIAN PAINTS LTD		665.000	20,491	30.814	20,491	12,833		193		3,258		3,258	(488)	07/09/2019	
Y0392D-10-0	ASIA VITAL COMPONENTS		977.000	46,952	48.058	46,952	33,405				14,428		14,428	(881)	08/28/2025	
Y04327-10-5	ASUSTEK COMPUTER INC		2,746.000	47,893	17.441	47,893	36,222		2,860		(5,674)		(5,674)	261	08/28/2025	
Y0487S-13-7	AXIS BANK LTD		3,944.000	55,703	14.123	55,703	23,228		46		7,537		7,537	(883)	07/09/2019	
Y0547D-15-3	BAJAJ FINANCE LTD		9,312.000	102,238	10.979	102,238	53,331				50,899		50,899	(1,992)	08/28/2025	
Y05490-10-0	BAJAJ AUTO LIMITED.		713.000	74,117	103.950	74,117	72,125				2,455		2,455	(464)	11/28/2025	
Y0606D-10-2	BANDAI NAMCO HOLDINGS INC		1,066.000	28,373	26.616	28,373	20,620		588		2,703		2,703	38	06/03/2020	
Y06071-25-5	BANGKOK DUSIT MEDI-F		88,267.000	54,913	0.622	54,913	56,853		970		(3,662)		(3,662)	1,722	08/28/2025	
Y0697U-11-2	BANK RAKYAT INDONESIA PERSER		329,156.000	72,246	0.219	72,247	91,262	2,687	6,299		3,282	11,723	(8,441)	(2,366)	11/28/2025	
Y06988-10-2	BANK OF COMMUNICATIONS CO-H		47,313.000	39,207	0.829	39,207	42,044	1,050			(3,166)		(3,166)	329	06/03/2025	
Y0698A-10-7	BANK OF CHINA LTD-H		157,458.000	90,225	0.573	90,225	54,205	2,435	5,294		9,861		9,861	(109)	09/04/2019	
Y08810-14-1	BHARAT ELECTRONICS		19,426.000	86,367	4.446	86,367	53,925		381		17,861		17,861	(1,735)	11/28/2025	
Y0885K-10-8	BHARTI AIRTEL LTD		4,878.000	114,277	23.427	114,277	36,550		907		25,286		25,286	(1,474)	06/03/2021	
Y0920U-10-3	BOC HONG KONG HOLDINGS LTD		7,991.000	40,471	5.065	40,471	20,923		2,337		14,846		14,846	(42)	07/09/2019	
Y0R93X-10-9	ALTEOGEN INC (PRE DELIVERY NAME)		119.000	37,215	312.728	37,215	27,928				11,342		11,342	536	03/06/2025	
Y1023R-10-4	BYD CO LTD-H		7,007.000	85,838	12.250	85,838	36,941		1,290		(80,689)		(80,689)	(74)	03/04/2024	
Y11654-10-3	CATHAY FINANCIAL HOLDING CO		29,147.000	70,315	2.412	70,315	42,975		3,528		8,210		8,210	1,430	06/03/2025	
Y1242A-10-6	CELLTRION INC		244.000	30,539	125.161	30,539	32,138		195		(116)		(116)	565	07/09/2019	
Y1397N-10-1	CHINA CONSTRUCTION BANK CORPORATION		198,476.000	196,092	0.988	196,092	111,396	5,220	11,119		30,748		30,748	(225)	09/04/2019	
Y1477R-20-4	CHINA LIFE INSURANCE CO-H		20,709.000	72,848	3.518	72,848	24,127		1,993		33,760		33,760	(48)	03/04/2024	
Y14896-11-5	CHINA MERCHANTS BANK-H		8,645.000	58,644	6.784	58,644	37,965		2,412		14,204		14,204	(76)	07/09/2019	
Y1504C-11-3	CHINA SHENHUA ENERGY CO-H		11,069.000	55,178	4.985	55,178	36,303		4,983		8,098		8,098	(70)	03/06/2025	
Y1505Z-10-3	CHINA PACIFIC INSURANCE GR-H		12,218.000	55,255	4.522	55,255	55,395				(170)		(170)	29	11/28/2025	
Y15093-10-0	CTBC FINANCIAL HOLDING CO LT		51,954.000	83,006	1.598	83,006	36,185		4,091		19,550		19,550	1,494	07/09/2019	
Y1604M-10-2	CHROMA ATE INC		1,352.000	33,348	24.665	33,348	35,464				(2,031)		(2,031)	(85)	11/28/2025	
Y1613J-10-8	CHUNGHWA TELECOM CO LTD		6,511.000	27,042	4.153	27,042	23,719		1,124		1,536		1,536	979	07/09/2019	
Y1636J-10-1	CIMB GROUP HOLDINGS BHD		48,642.000	98,890	2.033	98,890	67,323		5,124		2,775		2,775	6,938	11/28/2025	

SCHEDULE D - PART 2 - SECTION 2

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					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
Y16600-10-4	CLP HOLDINGS LTD		2,132.000	19,064	8.942	19,064	15,880		862		1,174		1,174	(32)	06/02/2022	
Y1772K-16-9	CP ALL PCL-FOREIGN		56,778.000	77,945	1.373	77,945	76,708				(514)		(514)	1,750	11/28/2025	
Y1916Y-11-7	DAEWOO SHIPBUILDING & MARINE		364.000	28,730	78.928	28,730	27,128				1,194		1,194	408	11/28/2025	
Y1R849-14-3	CHOLAMANDALAM INVESTMENT AND		3,347.000	63,388	18.939	63,388	59,603		17		6,259		6,259	(2,475)	08/28/2025	
Y20246-10-7	DBS GROUP HOLDINGS LTD		3,646.000	159,789	43.826	159,789	61,736		7,973		39,195		39,195	3,746	07/09/2019	
Y20263-10-2	DELTA ELECTRONICS INC		4,151.000	127,223	30.649	127,223	20,118		984		71,885		71,885	830	07/09/2019	
Y20266-20-4	DELTA ELECTRONICS THAI-FORGN		8,455.000		0.000		25,032				(25,908)		(25,908)	876	06/04/2025	
Y2102C-10-9	DOOSAN HEAVY INDUSTRIES		1,086.000	57,144	52.619	57,144	33,005				25,577		25,577	(1,438)	06/04/2025	
Y2169H-10-8	YUANTA FINANCIAL HOLDING CO		72,710.000	90,944	1.251	90,944	67,881		3,746		15,184		15,184	1,997	06/03/2025	
Y2251M-14-8	EICHER MOTORS LTD		851.000	69,237	81.359	69,237	50,275		680		22,931		22,931	(2,374)	06/03/2025	
Y2290G-10-2	ELITE MATERIAL CO LTD		877.000	45,915	52.354	45,915	35,714				11,143		11,143	(941)	08/28/2025	
Y23469-10-2	E.SUN FINANCIAL HOLDING CO		35,093.000	37,695	1.074	37,695	21,071		1,418		8,177		8,177	870	07/09/2019	
Y2518F-10-0	FIRST FINANCIAL HOLDING CO		37,951.000	35,511	0.936	35,511	23,727		1,174		3,724		3,724	979	07/09/2019	
Y2573F-10-2	FLEXTRONICS INTL LTD		919.000	55,526	60.420	55,526	52,563				2,963		2,963		11/25/2025	
Y26528-10-2	FUBON FINANCIAL HOLDING CO		13,906.000	42,532	3.059	42,532	15,063		1,974		3,966		3,966	622	07/09/2019	
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP L		11,757.000	57,882	4.923	57,882	61,510		1,059		(3,665)		(3,665)	37	08/28/2025	
Y2851U-10-2	GRASIM INDUSTRIES LTD		3,072.000	96,693	31.476	96,693	95,441		305		11,584		11,584	(4,198)	08/28/2025	
Y29975-10-2	HANA FINANCIAL GROUP		790.000	51,659	65.392	51,659	19,781		2,504		20,825		20,825	354	05/13/2020	
Y30327-10-3	HANG SENG BANK LTD		1,717.000	33,861	19.721	33,861	18,972		1,564		12,779		12,779	(38)	07/09/2019	
Y3119P-19-0	HDFC BANK LIMITED		26,024.000	286,996	11.028	286,996	261,420		3,758		8,195		8,195	(11,036)	11/28/2025	
Y3121G-14-7	HCL TECHNOLOGIES LTD		2,180.000	39,373	18.061	39,373	16,260		1,514		(8,833)		(8,833)	(618)	07/09/2019	
Y3196V-18-5	HINDALCO INDUSTRIES LTD		6,529.000	64,411	9.865	64,411	59,348				5,445		5,445	(381)	11/28/2025	
Y3218E-13-8	HINDUSTAN UNILEVER LTD		1,659.000	42,747	25.767	42,747	42,189		815		(739)		(739)	(1,603)	07/09/2019	
Y3506N-13-9	HONG KONG EXCHANGES & CLEAR		2,902.000	151,970	52.367	151,970	99,267		3,664		35,580		35,580	(19)	11/28/2025	
Y36861-10-5	HON HAI PRECISION INDUSTRY		22,494.000	165,015	7.336	165,015	56,241		4,475		36,448		36,448	2,321	07/09/2019	
Y374AH-10-3	IHH HEALTHCARE BHD		24,985.000	53,874	2.156	53,874	40,471		287		11,672		11,672	1,730	11/28/2025	
Y3813L-10-7	HUA NAN FINANCIAL HOLDINGS C		52,734.000	52,028	0.987	52,028	42,017		2,148		8,575		8,575	1,807	11/27/2024	
Y3838M-10-6	HD KOREA SHIPBUILDING & OFFS		141.000	39,886	282.878	39,886	32,793		333		8,521		8,521	(1,429)	06/04/2025	
Y3838M-12-2	HD HYUNDAI HEAVY INDUSTRIES		84.000	29,972	356.808	29,972	30,936				(1,429)		(1,429)	465	11/28/2025	
Y38472-10-9	HYUNDAI MOTOR CO		418.000	86,180	206.171	86,180	36,936		3,652		25,315		25,315	670	06/03/2020	
Y3849A-10-9	HYUNDAI MOBIS		243.000	63,004	259.276	63,004	42,954		1,096		23,072		23,072	894	11/27/2024	
Y3860Z-13-2	ICICI BANK LTD		9,942.000	148,545	14.941	148,545	62,276		1,248		2,078		2,078	(2,367)	07/09/2019	
Y3990B-11-2	IND & COMM BK OF CHINA-H		116,022.000	93,760	0.808	93,760	54,442	2,319	4,991		16,053		16,053	(110)	10/02/2019	
Y3R1DD-10-3	HYUNDAI ELECTRIC & ENERGY SY		73.000	39,476	540.766	39,476	38,978				(88)		(88)	586	11/28/2025	
Y3R29Z-10-7	HKT TRUST AND HKT LTD		48,962.000	72,403	1.479	72,404	74,875				(2,435)		(2,435)	(37)	11/28/2025	
Y4082C-13-3	INFOSYS LTD		6,102.000	109,671	17.973	109,671	63,799		3,168		(21,899)		(21,899)	(2,425)	07/09/2019	
Y41763-10-6	IOI CORPORATION BHD		114,709.000	113,069	0.986	113,069	111,368				(335)		(335)	2,036	11/28/2025	
Y4519H-11-9	KAKAO CORP		1,226.000	51,149	41.720	51,149	37,547				15,223		15,223	(1,622)	11/28/2025	
Y46007-10-3	KB FINANCIAL GROUP INC		835.000	72,397	86.703	72,397	24,356		2,090		24,938		24,938	438	06/18/2020	
Y47601-10-2	KIA MOTORS CORPORATION		791.000	66,770	84.412	66,770	24,223		3,551		12,224		12,224	439	06/03/2020	
Y4964H-15-0	KOTAK MAHINDRA BANK		1,549.000	37,934	24.489	37,934	36,893		45		7,160		7,160	(1,541)	03/02/2022	
Y4R97L-11-1	INTERGLOBE AVIATION LTD		1,214.000	68,339	56.292	68,339	66,768		106		1,384		1,384	(2,615)	11/28/2025	
Y5217N-15-9	LARSEN & TOUBRO LTD		1,491.000	67,741	45.433	67,741	18,833		594		5,670		5,670	(758)	06/03/2020	
Y52758-10-2	LG CHEM LTD		83.000	19,158	230.815	19,158	15,965		57		7,170	3,178	3,992	1,071	12/03/2020	
Y5281M-11-1	LINK REIT		4,025.000	17,965	4.463	17,965	16,336		1,361		976		976	(33)	07/09/2019	
Y54164-15-0	MAHINDRA & MAHINDRA LTD		1,982.000	81,794	41.269	81,794	26,835		588		13,332		13,332	(1,153)	06/02/2022	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
Y54671-10-5	MALAYAN BANKING BHD		17,106.000	44,177	2.583	44,177	34,855		2,457		1,768		1,768	3,236	12/03/2020	
Y59456-10-6	MEGA FINANCIAL HOLDING CO LT		28,977.000	36,889	1.273	36,889	27,617		1,547		1,544		1,544	1,140	07/09/2019	
Y5945U-10-3	MEDIATEK INC		3,543.000	161,248	45.512	161,248	35,908		6,004		7,409		7,409	975	06/03/2025	
Y5S464-10-9	MAX HEALTHCARE INSTITUTE		4,112.000	47,814	11.628	47,814	50,239		56		(4,397)		(4,397)	(1,898)	11/28/2025	
Y5S5CG-10-2	LG ENERGY SOLUTION		85.000	21,832	256.846	21,832	19,655				4,216	3,238	978	760	12/02/2022	
Y62579-10-0	NAVER CORP		224.000	37,863	169.033	37,863	21,926		177		7,213		7,213	386	07/09/2019	
Y6367W-10-6	NONGFU SPRING CO LTD		8,038.000	48,372	6.018	48,372	38,001		842		10,428		10,428	(57)	03/06/2025	
Y6421X-11-6	NTPC LTD		31,287.000	114,716	3.667	114,716	79,639		2,646		(3,157)		(3,157)	(2,482)	11/28/2025	
Y64248-20-9	OVERSEA-CHINESE BANKING CORP		8,343.000	128,194	15.365	128,194	51,297		6,288		23,011		23,011	3,113	07/09/2019	
Y6883U-13-9	PTT PCL		39,089.000	38,462	0.984	38,462	36,110		1,544		603		603	2,174	06/04/2025	
Y6975Z-10-3	PICC PROPERTY & CASUALTY -H		26,004.000	54,657	2.102	54,657	37,483		2,084		12,519		12,519	(30)	06/03/2025	
Y69790-10-6	PING AN INSURANCE GROUP CO-H		16,241.000	135,942	8.370	135,942	77,378		4,883		36,097		36,097	(126)	11/28/2025	
Y7028N-10-5	POWER GRID CORP OF INDIA LTD		26,934.000	79,292	2.944	79,292	68,876		2,211		(10,010)		(10,010)	(2,467)	08/28/2025	
Y70750-11-5	POSCO HOLDINGS INC.		157.000	33,295	212.072	33,295	26,440		1,091		5,797		5,797	463	01/10/2020	
Y70920-10-9	POWER ASSETS HOLDINGS LTD		9,112.000	64,563	7.086	64,563	60,948				3,645		3,645	(30)	11/28/2025	
Y7123P-13-8	BANK CENTRAL ASIA TBK PT		254,849.000	123,413	0.484	123,413	126,829		3,380		(22,265)		(22,265)	(3,650)	08/28/2025	
Y7123S-10-8	BANK MANDIRI PERSERO TBK PT		106,683.000	32,629	0.306	32,629	31,772		2,961		(4,131)		(4,131)	(1,022)	09/02/2022	
Y71474-14-5	TELEKOMUNIKASI INDONESIA PER		108,918.000	22,731	0.209	22,731	18,037		1,422		7,649	3,083	4,566	(174)	07/09/2019	
Y71497-10-4	PUBLIC BANK BERHAD		26,342.000	29,471	1.119	29,471	19,738		1,312		744		744	1,863	07/09/2019	
Y7174J-10-6	QUANTA COMPUTER INC		6,063.000	52,486	8.657	52,486	11,695		2,726		(1,073)		(1,073)	483	07/09/2019	
Y72596-10-2	RELIANCE INDUSTRIES LTD		13,120.000	229,237	17.472	229,237	117,330		813		45,649		45,649	(4,449)	11/28/2025	
Y7470L-10-2	HANWHA AEROSPACE CO LTD		78.000	51,547	660.859	51,547	36,949				14,449		14,449	149	03/06/2025	
Y74718-10-0	SAMSUNG ELECTRONICS CO LTD		8,894.000	743,353	83.579	743,353	328,243		9,146		416,230		416,230	5,715	08/02/2019	
Y74718-11-8	SAMSUNG ELECTRONICS-PFD		1,743.000	107,928	61.921	107,928	68,281		1,788		54,307		54,307	1,288	09/02/2022	
Y7474M-10-6	SAMSUNG HEAVY INDUSTRIES CO. LTD.		2,282.000	38,336	16.799	38,336	38,654				(899)		(899)	581	11/28/2025	
Y74866-10-7	SAMSUNG SDI CO LTD		124.000	23,284	187.775	23,284	23,908		85		2,017		2,017	421	07/09/2019	
Y753N0-10-1	SBI LIFE INSURANCE CO LTD		2,913.000	65,951	22.640	65,951	64,658				1,709		1,709	(416)	11/28/2025	
Y7565Y-10-0	MARUTI SUZUKI INDIA LTD		292.000	54,245	185.771	54,245	25,363		450		18,175		18,175	(964)	07/09/2019	
Y7749X-10-1	SHINHAN FINANCIAL GROUP LTD		1,352.000	72,455	53.591	72,455	31,150		2,142		28,146		28,146	548	07/09/2019	
Y7758E-11-9	SHRIRAM TRANSPORT FINANCE		7,277.000	80,656	11.084	80,656	38,062		782		(13,323)		(13,323)	(1,582)	08/28/2025	
Y79985-20-9	SINGAPORE TELECOMMUNICATIONS		16,042.000	56,758	3.538	56,758	24,983		2,247		19,024		19,024	1,516	07/09/2019	
Y7T71K-10-6	SAMSUNG C&T CORP		331.000	55,031	166.256	55,031	51,305				2,955		2,955	771	11/28/2025	
Y7T7DY-10-3	SAMSUNG BIOLOGICS CO LTD		41.000	48,299	1,178.022	48,299	45,461				2,155		2,155	683	11/28/2025	
Y8009U-10-0	SINOPAC FINANCIAL HOLDINGS		45,474.000	41,392	0.910	41,392	30,474		1,321		9,345		9,345	1,308	06/04/2024	
Y8085F-10-0	SK HYNIX INC		1,042.000	471,614	452.605	471,614	61,639		1,757		347,442		347,442	1,084	07/09/2019	
Y8155P-10-3	STATE BANK OF INDIA		4,620.000	50,487	10.928	50,487	25,672		859		8,624		8,624	(1,035)	03/03/2021	
Y82594-12-1	SUN HUNG KAI PROPERTIES		6,426.000	78,184	12.167	78,184	57,915		3,099		16,546		16,546	(116)	09/04/2024	
Y8374C-10-7	TAIWAN COOPERATIVE FINANCIAL		24,457.000	18,915	0.773	18,915	13,024		554		621		621	538	07/09/2019	
Y84086-10-0	TAISHIN FINANCIAL HOLDING		105,967.000	68,800	0.649	68,800	56,515				13,774		13,774	(1,490)	08/28/2025	
Y84629-10-7	TAIWAN SEMICONDUCTOR MANUFAC		45,301.000	2,234,737	49.331	2,234,737	378,003	7,263	25,412		722,816		722,816	13,580	11/28/2025	
Y8523Y-15-8	SUN PHARMACEUTICAL INDUS		2,350.000	44,964	19.133	44,964	25,795		432		(5,677)		(5,677)	(1,138)	09/02/2022	
Y85279-10-0	TATA CONSULTANCY SVCS LTD		1,661.000	59,252	35.672	59,252	51,745		2,459		(18,226)		(18,226)	(1,966)	07/09/2019	
Y8547N-22-0	TATA STEEL LTD		38,267.000	76,671	2.004	76,671	72,145				4,989		4,989	(464)	11/28/2025	
Y8563B-15-9	TECHTRONIC INDUSTRIES CO LTD		3,256.000	37,607	11.550	37,607	24,551		1,014		(5,307)		(5,307)	(49)	07/09/2019	
Y85859-10-9	TENAGA NASIONAL BHD		23,995.000	81,127	3.381	81,127	76,949		1,897		(3,439)		(3,439)	5,393	11/28/2025	
Y88425-14-8	TITAN CO LTD		1,535.000	69,193	45.077	69,193	35,079		197		12,284		12,284	(1,418)	06/03/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Y8T6X4-10-7	SK SQUARE CO LTD		224.000	57,378	256.152	57,378	45,788				10,902		10,902	688	11/28/2025	
Y9014B-10-3	TVS MOTOR CO LTD		1,506.000	62,328	41.387	62,328	48,694				16,067		16,067	(2,432)	06/03/2025	
Y9046E-10-9	ULTRATECH CEMENT LTD		866.000	113,540	131.109	113,540	88,834		611		939		939	(3,270)	11/28/2025	
Y91475-10-6	UNI-PRESIDENT ENTERPRISES CO		23,457.000	57,559	2.454	57,559	46,429		2,369		(2,241)		(2,241)	1,916	07/09/2019	
Y92370-10-8	UNITED MICROELECTRONICS CORP		21,902.000	34,330	1.567	34,330	13,194		2,101		5,047		5,047	523	09/18/2020	
Y96738-10-2	WISTRON CORP		11,302.000	54,135	4.790	54,135	51,600				2,659		2,659	(124)	11/28/2025	
Y9673D-10-1	WINYNN CORP		303.000	43,251	142.741	43,251	29,881				14,157		14,157	(788)	08/28/2025	
Y9723R-10-0	YAGEO CORPORATION		6,397.000	47,030	7.352	47,030	48,418				(1,271)		(1,271)	(116)	11/28/2025	
Y972JZ-10-5	WOORI FINANCIAL GROUP INC		3,404.000	66,164	19.437	66,164	49,523		961		18,798		18,798	(2,158)	06/04/2025	
Y9892H-10-7	ZIJIN MINING GROUP CO LTD-H		16,995.000	77,862	4.581	77,862	39,632		526		37,920		37,920	310	06/03/2025	
Y9T10P-10-5	UNITED OVERSEAS BANK LTD		2,605.000	71,020	27.263	71,020	48,606		4,550		(1,303)		(1,303)	2,949	07/09/2019	
5019999999. Subtotal - common stock - industrial and miscellaneous (unaffiliated) publicly traded				204,187,121	XXX	204,187,127	125,842,296	97,485	3,752,958		21,643,269	646,363	20,996,906	1,629,195	XXX	XXX
69360B-10-4	PHI GROUP INC		375,275.000	12,008,800	32.000	12,008,800	2,929,500		375,275		2,608,161		2,608,161		09/04/2019	
985923-10-1	YEOMAN CAPITAL SA		162,483.000	893,658	5.500	893,658	1,145,200				(251,542)		(251,542)		11/12/2025	
BNL0JZ-08-1	ADVANTAGE CAPITAL STATE TAX CREDIT	R	143.000	1	0.010	1	1								05/14/2013	
BNL0R2-U9-0	FEDERAL HOME LOAN BANK OF PITTSBUR		242,628.000	24,262,800	100.000	24,262,800	24,262,800		1,176,327						04/06/2021	
BNL1YB-WF-4	NAC AVIATION 8 SNR PPN	R	61,106.000	611	0.010	611									06/01/2022	
BNL1YB-WG-2	NAC AVIATION 8 JR PPN	R	305,525.000	3,055	0.010	3,055									06/01/2022	
BNL240-L5-3	FLINT GROUP (CAMPFIRE TOPCO LTD)		540,433.000	540	0.001	540					540		540		07/24/2023	
BNL2F5-7U-1	ALTICE FRANCE SA (NUMERICABLE)		18,070.000	318,335	17.617	318,335	76,503				241,835		241,835	(3)	10/01/2025	
H90508-10-4	VAT GROUP AG		99.000	48,222	487.094	48,222	40,977				6,447		6,447	799	11/25/2025	
PVT040-1R-0	RED HILLS CH		1.000		0.007		1								03/01/2013	
5029999999. Subtotal - common stock - industrial and miscellaneous (unaffiliated) other				37,536,022	XXX	37,536,022	28,454,982		1,551,602		2,605,441		2,605,441	796	XXX	XXX
5109999999. Total - common stock - industrial and miscellaneous (unaffiliated)				241,723,143	XXX	241,723,149	154,297,278	97,485	5,304,560		24,248,710	646,363	23,602,347	1,629,991	XXX	XXX
BNL1AK-0F-5	AUSBIL GLOBAL SMALLCAP FUND		1,649,999.000	19,483,730	11.808	19,483,730	12,451,712		1,276,978		527,195		527,195	787,043	05/28/2018	
BNL1NE-XG-7	AUSBIL LONG SHORT FOCUS FUND		6,874,422.000	5,491,880	0.799	5,491,880	4,894,932				188,728		188,728	327,963	01/14/2021	
BNL279-W2-6	CANDRIAM EQUITIES L ESG MARKET		16,667.000	28,283,334	1,697.000	28,283,334	25,000,001				3,834,833		3,834,833		06/03/2024	
BNL2A2-46-9	CANDRIAM EQUITIES L WORLD EDGE		9,479.000	18,346,234	1,935.436	18,346,234	14,892,651				2,114,709		2,114,709	1,975,693	12/13/2024	
BNL2DB-CD-2	CANDRIAM KARTESIA CREDIT ELTIF		23,333.000	41,105,769	1,761.676	41,105,769	41,202,745							(96,977)	12/24/2025	
BNL2FJ-8L-0	AUSBIL CORE GLOBAL LISTED INFRAST FUND		3,812,138.000	24,831,152	6.514	24,831,152	25,000,002				(590,083)		(590,083)	421,232	11/28/2025	
L13756-65-2	CANDRIAM GF AUSBIL GLOBAL INFRASTRUCTURE		42,692.000	57,279,838	1,341.700	57,279,838	50,000,000		320,617		7,279,837		7,279,837		03/04/2025	
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO				194,821,937	XXX	194,821,937	173,442,043	320,617	2,280,240		13,355,219		13,355,219	3,414,954	XXX	XXX
5409999999. Total - common stocks - mutual funds				194,821,937	XXX	194,821,937	173,442,043	320,617	2,280,240		13,355,219		13,355,219	3,414,954	XXX	XXX
5609999999. Total - common stocks - unit investment trusts					XXX										XXX	XXX
5809999999. Total - common stocks - closed-end funds					XXX										XXX	XXX
45409F-68-6	NYLI MACKAY SECURITIZED INCOME ETF		1,013,087.000	26,069,869	25.733	26,069,869	25,403,157	385,834	1,556,527		246,281		246,281		05/30/2024	
45409F-77-7	NYLI MACKAY CALIFORNIA MUNI INTERMEDIATE		1,151,544.000	25,143,963	21.835	25,143,963	25,000,020	67,457	131,253		143,943		143,943		10/07/2025	
464288-25-7	ISHARES MSCI ACWI ETF		4,007.000	566,950	141.490	566,950	568,558		3,878		(1,608)		(1,608)		12/31/2025	
64953X-10-0	NYLI MACKAY MUNI SHRT DURAT		1,977,705.000	50,194,153	25.380	50,194,153	49,889,940	195,555	609,629		304,213		304,213		10/07/2025	
922908-36-3	VANGUARD 500 INDEX FUND		140,381.000	88,037,137	627.130	88,037,137	64,577,211		992,185		12,398,450		12,398,450		11/20/2024	
5819999999. Subtotal - common stocks - exchange traded funds				190,012,072	XXX	190,012,072	165,438,886	648,846	3,293,472		13,091,279		13,091,279		XXX	XXX
5979999999. Total - common stocks - parent, subsidiaries and affiliates					XXX										XXX	XXX
5989999999 - Total common stocks				626,557,152	XXX	626,557,158	493,178,207	1,066,948	10,878,272		50,695,208	646,363	50,048,845	5,044,945	XXX	XXX
5999999999 - Total preferred and common stocks				856,046,528	XXX	856,046,534	723,991,971	2,343,085	19,253,907		49,373,988	646,363	48,727,625	5,050,016	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$ .....
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
912810-SS-8	TREASURY BOND	03/12/2025	USED FOR STATE DEPOSIT HOLDING TRANSFER		214,999	225,000	
91282C-NX-5	TREASURY NOTE	09/16/2025	VARIOUS		38,051,953	38,000,000	62,787
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					38,266,952	38,225,000	62,787
221625-AV-8	COTE DIVOIRE (REPUBLIC OF) 8.0750000000	04/07/2025	STANDARD CHARTERED		1,493,731	1,570,000	675
260979-AA-7	DP WORLD CRESCENT LTD	10/01/2025	VARIOUS		4,006,164	4,000,000	19,800
445545-AV-8	HUNGARY	06/17/2025	VARIOUS		1,775,216	1,780,000	
45434M-2C-5	INDIAN RAILWAY FINANCE CORP LTD	09/30/2025	GOLDMAN SACHS INTERNATIONAL		294,048	320,000	1,269
45434M-2H-4	INDIAN RAILWAY FINANCE CORP LTD	03/31/2025	WELLS FARGO SECURITIES LLC		1,342,191	1,475,000	10,385
46513J-B3-4	ISRAELI GOVT 2.75% 03 JUL 2030	03/24/2025	MORGAN STANLEY & CO INTERNATIONAL PLC		2,735,440	3,100,000	19,418
67091T-AG-0	OCP SA	10/23/2025	VARIOUS		1,978,124	1,940,000	38,829
67091T-AH-8	OCP SA	04/23/2025	J.P. MORGAN SECURITIES LLC		267,316	270,000	
67091T-AJ-4	OCP SA	04/23/2025	J.P. MORGAN SECURITIES LLC		1,450,800	1,480,000	
77586R-AT-7	ROMANIAN GOVT 5.875% 30 JAN 2029 144A	04/01/2025	UBS SECURITIES LLC		5,523,088	5,530,000	55,953
77586R-AY-6	ROMANIA (REPUBLIC OF)	07/09/2025	CITIGROUP GLOBAL MARKETS INC.		2,746,838	2,750,000	
836205-BE-3	SOUTH AFRICAN GOVT 7.3% 20 APR 2052	04/24/2025	BARCLAYS CAPITAL		511,480	600,000	527
9LN0GH-PT-6	OCP SA 6.7% 01 MAR 2036-35 REGS	09/30/2025	J.P. MORGAN SECURITIES LLC		3,723,600	3,480,000	20,078
G10367-AG-8	BERMUDAN GOVT 3.375% 20 AUG 2050 REGS	11/18/2025	JEFFERIES & COMPANY INC.		1,605,458	2,270,000	18,940
MOR08Q-AH-4	AFRICAN EXPORT-IMPORT BANK	03/25/2025	VARIOUS		2,428,579	2,500,000	23,654
M75242-BH-5	OMANI GOVT 6.75% 17 JAN 2048 REGS	11/19/2025	STANDARD CHARTERED		1,784,000	1,600,000	37,200
P75744-AF-2	PARAGUAYAN GOVT 5.6% 13 MAR 2048 REGS	11/18/2025	J.P. MORGAN SECURITIES LLC		1,639,160	1,720,000	17,659
S7836L-AB-4	SOUTH AFRICAN GOVT 7.95% 19 NOV 2054 REG	04/25/2025	BARCLAYS CAPITAL		367,500	400,000	14,222
V0055B-AK-1	AFRICA FINANCE CORP	03/24/2025	BARCLAYS BANK PLC		1,891,830	2,045,000	31,101
V5311V-AB-6	MOROCCAN GOVT 5.5% 11 DEC 2042 REGS	11/19/2025	DEUTSCHE BANK AG		1,621,800	1,700,000	41,641
V6560A-BD-3	OCP SA	11/06/2025	VARIOUS		18,011,467	16,759,000	165,528
V73789-AW-5	COTE DIVOIRIAN GOVT 6.125% 15 JUN 2033 R	01/22/2025	HSBC SECURITIES (USA) INC.		1,423,050	1,590,000	10,550
X0645A-CD-2	BANK GOSPODARSTWA KRAJOWEGO	03/24/2025	HSBC BANK PLC		2,294,250	2,300,000	42,582
X0645A-DB-5	BANK GOSPODARSTWA KRAJOWEGO	10/01/2025	SOCIETE GENERALE - LONDON		2,757,946	2,700,000	33,430
X5S5VD-BM-0	MFB MAGYAR FEJLESZTESI BANK ZRT	03/24/2025	MERRILL LYNCH INTERNATIONAL		2,580,750	2,500,000	39,271
X7360W-CQ-3	ROMANIAN GOVT 7.125% 17 JAN 2033 REGS	03/21/2025	MORGAN STANLEY & CO INTERNATIONAL PLC		2,523,500	2,450,000	32,973
X7360W-DJ-8	ROMANIAN GOVT 7.5% 10 FEB 2037 REGS	11/19/2025	DEUTSCHE BANK AG		1,357,180	1,240,000	26,092
X93622-GS-5	HUNGARIAN GOVT 5.5% 26 MAR 2036 REGS	10/10/2025	VARIOUS		6,365,105	6,550,000	72,308
Y44709-AG-1	NK KAZMUNAYGAZ AO	10/01/2025	ING BANK N.V.		199,600	200,000	5,631
Y4596H-AD-9	NK KAZMUNAYGAZ AO	10/10/2025	VARIOUS		1,727,754	1,840,000	48,581
Y62014-AA-6	NAKILAT INC	03/24/2025	JANE STREET FINANCIAL LTD		1,947,881	1,870,930	26,801
Y7138A-AD-2	PERTAMINA PERSERO PT	03/24/2025	HSBC BANK PLC		2,239,050	2,300,000	54,433
Y7138A-AF-7	PERTAMINA PERSERO PT	03/24/2025	DEUTSCHE BANK AG- LONDON		376,650	405,000	7,910
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					82,990,546	83,234,930	917,441
059433-GY-2	TX BAMMEL UTL DT	07/16/2025	BANK OF AMERICA		173,049	275,000	2,597
086257-PX-4	IL BERWYN-A-TXBL-REF	01/22/2025	BANK OF AMERICA		802,442	1,030,000	5,709
10608M-GB-6	TX BRAZORIA CO MUD #55	07/15/2025	BANK OF AMERICA		360,448	520,000	5,850
10608M-HC-3	TX BRAZORIA CO MUD #55	07/15/2025	BANK OF AMERICA		298,063	430,000	4,838
13063A-5G-5	CA CA TXB-VAR PURP	03/24/2025	VARIOUS		7,754,677	6,450,000	234,673
138854-EU-4	TX CANYON FALLS WC&ID #2	07/16/2025	BANK OF AMERICA		290,558	455,000	4,803
157798-JG-5	TX CHAMBERS CO MUD #1	09/09/2025	BANK OF AMERICA		1,190,772	2,180,000	10,565
167486-B9-9	IL CHICAGO-B-TXBL-BAM	11/25/2025	SOLEIL SECURITIES CORPORATION		1,043,040	1,030,000	25,033
167486-TS-8	IL CHICAGO-B-REF-BAM	12/01/2025	VARIOUS		1,398,690	1,360,000	6,618
179093-LD-9	CLACKAMAS CNTY ORE SCH DIST NO	08/27/2025	EXCHANGE TRANSACTIONS		81,053	165,000	
179093-LE-7	CLACKAMAS CNTY ORE SCH DIST NO	08/27/2025	EXCHANGE TRANSACTIONS		79,721	170,000	
179093-LJ-6	CLACKAMAS CNTY ORE SCH DIST NO	08/27/2025	EXCHANGE TRANSACTIONS		672,982	1,370,000	
179093-LK-3	CLACKAMAS CNTY ORE SCH DIST NO	08/27/2025	EXCHANGE TRANSACTIONS		647,170	1,380,000	
189160-DK-7	TX CLOVERCREEK MUD	07/16/2025	BANK OF AMERICA		308,438	480,000	3,710
19981F-DC-0	TX COMAL CO WTR IMPT DT	07/15/2025	BANK OF AMERICA		264,941	425,000	4,184
208422-JC-0	TX CONROE MUNI MGMT DT#1	07/18/2025	BANK OF AMERICA		395,548	670,000	6,188
24880S-GB-3	TX DENTON COUNTY MUD#6	07/16/2025	BANK OF AMERICA		201,354	310,000	3,221
346800-HB-4	TX FORT BEND CO MUD#26	07/16/2025	BANK OF AMERICA		185,844	295,000	2,647
346806-UC-4	TX FORT BEND CO MUD #58	07/15/2025	BANK OF AMERICA		518,162	840,000	6,431
34680D-CG-0	TX FORT BEND CO MUD #141	07/15/2025	BANK OF AMERICA		312,157	515,000	5,070
34681W-WM-2	TX FORT BEND CO MUD #142	07/16/2025	BANK OF AMERICA		719,150	1,240,000	11,711
34681W-ZU-1	TX FORT BEND MUD #142	07/18/2025	BANK OF AMERICA		234,892	400,000	3,889
34682U-LD-7	TX FORT BEND CO MUD #162	07/15/2025	BANK OF AMERICA		351,307	550,000	5,414
34682X-DT-5	TX FORT BEND CO TX MUD	07/16/2025	BANK OF AMERICA		303,050	475,000	3,671
34683E-QV-7	TX FORT BEND CO MUD #194	07/16/2025	BANK OF AMERICA		206,149	355,000	2,682
34683J-FC-0	TX FORT BEND CO MUD #134	07/16/2025	BANK OF AMERICA		200,541	335,000	2,848
34683J-GD-7	TX FORT BEND CO MUD #134	07/16/2025	BANK OF AMERICA		137,167	235,000	1,998

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
34683K-FB-9	TX FORT BEND CO MUD #173	07/16/2025	BANK OF AMERICA		209,154	325,000	3,223
34683L-NZ-5	TX FORT BEND CO MUD#134B	07/16/2025	BANK OF AMERICA		176,201	310,000	2,489
34683N-HE-5	TX FORT BEND CO MUD #215	07/16/2025	BANK OF AMERICA		221,802	380,000	3,230
34683N-JF-0	TX FORT BEND CO MUD #215	07/15/2025	BANK OF AMERICA		153,525	265,000	2,236
34683Y-CZ-9	TX FT BEND CO MUD#163	07/15/2025	BANK OF AMERICA		161,438	265,000	2,360
346842-JF-5	TX FORT BEN WALLER CO #2	07/16/2025	BANK OF AMERICA		402,596	655,000	4,339
346842-JL-2	TX FORT BEN WALLER CO #2	09/09/2025	BANK OF AMERICA		298,460	500,000	5,311
34684W-DD-0	TX FORT BEND CO MUD #132	07/15/2025	BANK OF AMERICA		306,426	520,000	4,631
34686A-BZ-9	TX FORT BEND CO TX MUD	07/15/2025	BANK OF AMERICA		314,275	500,000	4,688
346914-PE-8	TX FORT BEND CO MUD#50-A	09/09/2025	BANK OF AMERICA		1,392,927	2,435,000	9,158
358232-5V-4	CA FRESNO UNIF SCH DIST 0%	02/20/2025	BANK OF AMERICA		2,396,230	5,690,000	
359863-HY-6	TX FULSHEAR MUD #1	07/15/2025	BANK OF AMERICA		175,316	295,000	2,489
36422X-JA-0	TX GALVESTON CO MUD #32	07/16/2025	BANK OF AMERICA		230,558	395,000	3,358
36423G-GC-5	TX GALVESTON MUD #56-A	07/15/2025	BANK OF AMERICA		362,267	575,000	1,887
413844-FE-6	TX HARRIS-BRAZORIA CNTYS	07/15/2025	BANK OF AMERICA		169,306	265,000	2,484
413946-QQ-0	TX HARRIS CO MUD 278-A	07/15/2025	BANK OF AMERICA		378,584	610,000	6,005
41420L-VN-6	TX HARRIS CO MUD #390-B	07/16/2025	BANK OF AMERICA		368,448	565,000	4,367
41420P-LA-6	TX HARRIS CO MUD #321	07/16/2025	BANK OF AMERICA		393,971	675,000	5,419
41420Q-PL-6	TX HARRIS CO MUD #400 -A	07/15/2025	BANK OF AMERICA		521,025	925,000	8,238
41420Q-QQ-4	TX HARRIS CO MUD #400	07/15/2025	BANK OF AMERICA		274,757	470,000	4,406
41422L-LJ-4	TX HARRIS CO MUD #287-A	07/16/2025	BANK OF AMERICA		298,136	490,000	4,396
41422M-JS-5	TX HARRIS CO MUD #460	07/16/2025	BANK OF AMERICA		617,143	865,000	7,959
41422M-JW-6	TX HARRIS CO MUD #460	07/15/2025	BANK OF AMERICA		315,712	460,000	4,193
41422W-GD-9	TX HARRIS CNTY MUD#434	07/16/2025	BANK OF AMERICA		319,077	520,000	4,666
41423A-KV-1	TX HARRIS CO MUD #432	07/16/2025	BANK OF AMERICA		230,464	375,000	3,365
41423K-DB-1	TX HARRIS CO MUD #457	07/16/2025	BANK OF AMERICA		367,719	585,000	5,525
41423K-GF-9	TX HARRIS CO MUD#457	07/16/2025	BANK OF AMERICA		316,688	420,000	5,553
41424G-HF-6	TX HARRIS CO MUD#495-A	07/15/2025	BANK OF AMERICA		775,541	1,440,000	12,150
41424J-BX-7	TX HARRIS CO MUD#213B	07/16/2025	BANK OF AMERICA		239,499	390,000	3,315
41424K-CZ-8	TX HARRIS CO MUD#480	07/16/2025	BANK OF AMERICA		506,485	855,000	5,664
41426X-DB-0	TX HARRIS CO MUD #499	07/16/2025	BANK OF AMERICA		168,430	240,000	2,720
41426Y-HG-3	TX HARRIS CO MUD #531	07/16/2025	BANK OF AMERICA		292,051	480,000	4,307
414486-GD-6	TX HARRIS CO WC&ID #84	07/16/2025	BANK OF AMERICA		622,766	1,130,000	9,605
414507-DA-8	TX HARRIS CO WTR CNTR &	07/15/2025	BANK OF AMERICA		398,506	720,000	6,075
41453A-TB-9	TX HARRIS CO WC&ID	07/15/2025	BANK OF AMERICA		311,013	510,000	5,020
41453T-GG-1	TX HARRIS CO WC&ID#161-A	07/16/2025	BANK OF AMERICA		218,358	315,000	3,570
41453T-HY-1	TX HARRIS CO WC&ID#161-A	07/16/2025	BANK OF AMERICA		263,852	430,000	3,858
41453T-JZ-6	TX HARRIS CO WC&ID #161	07/16/2025	BANK OF AMERICA		156,471	255,000	2,288
41453T-KZ-4	TX HARRIS CO WC&ID #161	07/16/2025	BANK OF AMERICA		278,109	450,000	4,038
414642-GA-0	TX HARRIS WALLER COS MUD	07/16/2025	BANK OF AMERICA		343,731	580,000	4,820
414942-UC-4	TX HARRIS CO MUD #105	09/10/2025	BANK OF AMERICA		281,498	450,000	344
43124A-JZ-2	TX HIGHWAY 380 MUNI MGMT	07/16/2025	BANK OF AMERICA		237,913	405,000	1,817
44044T-KH-4	TX HORIZON REGL MUD	07/16/2025	BANK OF AMERICA		1,946,167	2,780,000	38,457
45310C-CB-7	TX IMPERIAL REDEV DT	07/16/2025	BANK OF AMERICA		233,822	370,000	1,953
45310C-DB-6	TX IMPERIAL REDEV DT-A	07/15/2025	BANK OF AMERICA		352,320	575,000	2,845
48618L-LS-3	TX KAUFMAN CO MUD# 5-A	07/15/2025	BANK OF AMERICA		283,185	430,000	4,434
48618R-FA-6	TX KAUFMAN CO FRESH WTR	07/16/2025	BANK OF AMERICA		147,956	235,000	2,330
48619K-HD-2	TX KAUFMAN CO MUD #14	07/15/2025	BANK OF AMERICA		246,753	445,000	3,338
48619K-JD-0	TX KAUFMAN CO MUD #14	07/16/2025	BANK OF AMERICA		187,252	310,000	2,781
487694-VC-2	KELLER TEX INDPT SCH DIST	06/11/2025	EXCHANGE TRANSACTIONS		447,025	445,000	
487694-VD-0	KELLER TEX INDPT SCH DIST	06/11/2025	EXCHANGE TRANSACTIONS		2,923,245	2,910,000	
48872T-FC-9	TX KENDALL CO WTR CTRL-2	07/15/2025	BANK OF AMERICA		277,174	505,000	3,788
48872T-GD-6	TX KENDALL CO WTR CTL-2A	07/16/2025	BANK OF AMERICA		267,557	395,000	4,477
51219H-EU-2	TX LAKESIDE WTR CNTR-2-A	07/16/2025	BANK OF AMERICA		252,870	405,000	3,634
51219H-FT-4	TX LAKESIDE WC & ID #2-A	07/16/2025	BANK OF AMERICA		278,109	450,000	4,038
52109H-MM-2	TX LAZY NINE MUD #1B -A	07/16/2025	BANK OF AMERICA		418,460	710,000	5,700
52109H-PH-0	TX LAZY NINE MUD#1B	07/15/2025	BANK OF AMERICA		255,532	420,000	3,741
581732-LA-0	TX MCKINNEY MUD #1	07/16/2025	BANK OF AMERICA		379,399	650,000	5,525
586017-HA-6	TX MEMORIAL HILLS UTIL	07/15/2025	BANK OF AMERICA		352,058	640,000	4,200
613704-SL-0	TX MONTGOMERY CO MUD#15	07/16/2025	BANK OF AMERICA		167,548	295,000	2,229
61370N-JD-6	TX MONTGOMERY CO MUD #95	07/16/2025	BANK OF AMERICA		187,164	270,000	3,060
61371A-XX-3	TX MONTGOMERY CO MUD#113	07/16/2025	BANK OF AMERICA		180,944	310,000	2,635
61371E-CX-8	TX MONTGOMERY CO MUD#138	07/16/2025	BANK OF AMERICA		256,564	395,000	4,104
61371R-DZ-3	TX MONTGOMERY CO MUD#126	07/16/2025	BANK OF AMERICA		209,521	350,000	2,975
61371T-GC-7	TX MONTGOMERY CO MUD#105	09/09/2025	BANK OF AMERICA		679,110	1,120,000	5,575

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
61373C-CZ-5	TX MONTGOMERY CO MUD#142	07/17/2025	BANK OF AMERICA		661,101	1,050,000	10,489
61373F-CZ-8	TX MONTGOMERY CO MUD#128	07/15/2025	BANK OF AMERICA		359,794	550,000	5,672
61771K-EZ-3	TX MORNINGSTAR RANCH MUD	07/16/2025	BANK OF AMERICA		139,665	235,000	1,998
643161-NC-2	TX NEW CANEY MUD	09/09/2025	BANK OF AMERICA		1,848,922	2,955,000	28,723
64966H-YV-6	NY NY BABS	03/04/2025	BARCLAYS CAPITAL		6,540,450	6,335,000	79,254
64966Q-7G-9	NY NEW YORK-B-1	03/10/2025	VARIOUS		7,159,675	6,695,000	163,045
64966Q-L6-5	NY NEW YORK NY	02/28/2025	J.P. MORGAN SECURITIES LLC		599,064	595,000	13,222
64966S-HM-1	NY NEW YORK-TXBL-D-1	03/25/2025	VARIOUS		15,640,513	16,345,000	296,738
64966S-HN-9	NY NEW YORK-TXBL-D-1	03/27/2025	VARIOUS		12,190,472	12,650,000	264,131
64966S-NK-8	NY NEW YORK-H-TXBL	04/15/2025	RBC DOMINION SECURITIES INC		315,000	315,000	
64966S-SF-4	NY NEW YORK-E-1-TXBL	11/26/2025	WACHOVIA SECURITIES LLC		28,612,071	28,635,000	11,098
64966S-SG-2	NY NEW YORK-E-2-TXBL	10/16/2025	WACHOVIA SECURITIES LLC		2,775,000	2,775,000	
66748T-HW-7	TX NW HARRIS CO MUD # 30	07/16/2025	BANK OF AMERICA		205,559	335,000	3,006
66748T-JA-3	TX NW HARRIS CO MUD # 30	07/15/2025	BANK OF AMERICA		287,095	500,000	4,453
667900-HB-3	TX NW HARRIS CO MUD#16	07/15/2025	BANK OF AMERICA		379,568	650,000	4,740
667910-KW-2	TX NW HARRIS CO MUD #12	07/16/2025	BANK OF AMERICA		326,504	465,000	5,270
696735-RC-5	CA PALMDALE SD-B-TXBL	10/02/2025	J.P. MORGAN SECURITIES LLC		730,940	1,030,000	5,229
70259A-BP-2	TX PASEO DEL ESTE MUD #9	07/16/2025	BANK OF AMERICA		257,914	420,000	4,212
717813-D7-1	PHILADELPHIA PA	06/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,000,000	2,000,000	
721573-EV-1	TX PILOT KNOB MUD #3	07/16/2025	BANK OF AMERICA		141,464	230,000	2,306
798189-RS-7	CA SAN JOSE ETC-B-1	03/03/2025	WACHOVIA SECURITIES LLC		1,958,732	2,595,000	662
81568E-KU-6	TX SEDONA LAKES MUD#1	07/16/2025	BANK OF AMERICA		248,431	415,000	3,528
82621N-JE-7	TX SIENA MUD #1-A	07/16/2025	BANK OF AMERICA		192,989	295,000	3,065
82621X-GC-2	TX SIENNA PLANTATION MUD	07/16/2025	BANK OF AMERICA		847,061	1,415,000	12,028
82622L-BZ-1	TX SIENNA MUD# 4	07/16/2025	BANK OF AMERICA		286,625	475,000	4,262
83412P-FZ-0	CA SOLANO CMNTY CLG DT	11/12/2025	WACHOVIA SECURITIES LLC		622,376	830,000	7,511
861879-HF-4	TX STONEWALL RANCH MUD	07/16/2025	BANK OF AMERICA		154,550	275,000	2,078
867342-GB-7	TX SUNFIELD MUD #3	07/16/2025	BANK OF AMERICA		396,005	630,000	5,950
89440C-GS-7	TX TRAVIS CO MUD #13	07/15/2025	BANK OF AMERICA		258,557	450,000	4,483
89440C-HX-5	TX TRAVIS CO MUD #13-A	07/15/2025	BANK OF AMERICA		281,820	500,000	4,981
89440L-HX-5	TX TRAVIS CO MUD #21	07/15/2025	BANK OF AMERICA		180,757	290,000	2,719
89440P-CZ-6	TX TRAVIS CO MUD#23	07/16/2025	BANK OF AMERICA		201,881	355,000	2,682
894521-CK-7	TX TRAVIS CO WC&ID #17	07/15/2025	BANK OF AMERICA		340,101	575,000	2,695
91529N-KL-3	TX GRAND MISSION MUD #2	07/18/2025	BANK OF AMERICA		399,188	575,000	6,708
952267-DC-3	TX W COLUMBIA -CTFS OBLI	09/10/2025	BANK OF AMERICA		282,881	485,000	333
968657-JW-7	IL WILL CO-REF-TXBL	03/04/2025	WACHOVIA SECURITIES LLC		1,007,283	1,385,000	12,501
97000W-HU-2	TX WILLIAMSON COUNTY MUD	07/15/2025	BANK OF AMERICA		500,399	835,000	8,756
97001L-JE-9	TX WILLIAMSON CO MUD #19	07/16/2025	BANK OF AMERICA		175,198	285,000	3,008
97001L-KP-2	TX WILLIAMSON MUD #19-A	09/10/2025	BANK OF AMERICA		303,354	490,000	919
97001P-HB-8	TX WILLIAMSON CO MUD#19A	07/15/2025	BANK OF AMERICA		276,825	500,000	4,824
97001Q-EC-7	TX WILLIAMSON CO MUD #23	09/09/2025	BANK OF AMERICA		518,744	925,000	2,666
97001Q-FC-6	TX WILLIAMSON CO TX MUD	07/17/2025	BANK OF AMERICA		596,782	1,030,000	8,819
97002N-EW-9	TX WILLIAMSON CO MUD#32	07/16/2025	BANK OF AMERICA		355,359	560,000	6,207
971156-FX-7	TX WILLOW POINT MUD	07/16/2025	BANK OF AMERICA		163,370	250,000	2,479
982696-SY-3	KS WYANDOTTE #500-B-BAM	03/07/2025	J.P. MORGAN SECURITIES LLC		1,889,576	2,555,000	2,250
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					140,137,143	172,080,000	1,681,435
072024-WT-5	CA BAY AREA CA TOLL AUTH	11/26/2025	WACHOVIA SECURITIES LLC		268,541	365,000	2,053
072024-XW-7	CA BAY AREA CA TOLL AUTH	09/16/2025	WACHOVIA SECURITIES LLC		563,371	830,000	11,964
116475-2W-3	TX BROWNSVILLE TX UTILIT	09/09/2025	BANK OF AMERICA		359,555	500,000	458
167593-H6-2	IL CHICAGO O'HARE ARPT-C	03/03/2025	J.P. MORGAN SECURITIES LLC		1,109,873	1,225,000	9,540
190813-TA-3	GA COBB CO KENNESTN-AGM WELLSTAR HLTH S	02/21/2025	INSURANCE WRAP EXCHANGE PER CNTLS		8,459,447	8,570,000	137,120
19633S-BA-0	CO COLORADO ST-AG-CR	10/02/2025	INSURANCE WRAP EXCHANGE PER CNTLS		12,602,246	12,675,000	130,975
19668Q-DM-4	COLORADO ST BLDG EXCELLENT SCHS TO	06/23/2025	SOUTHWEST SECURITIES - SWS GROUP INC		3,182,430	3,000,000	56,240
235036-7A-2	TX DALLAS-FORT WORTH-C	09/12/2025	VARIOUS		1,699,106	2,375,000	24,259
23503C-AP-2	TX DALLAS-FORT WORTH-A	09/15/2025	J.P. MORGAN SECURITIES LLC		1,945,591	2,435,000	18,496
259234-DG-4	DOUGLAS CNTY NEB HOSP AUTH NO	08/11/2025	EXCHANGE TRANSACTIONS		3,369,723	3,175,000	
345105-KA-7	CA FOOTHILL ESTRN TRANSP	12/12/2025	BANK OF AMERICA		442,859	605,000	6,845
38611T-DK-0	TX GRAND PARKWAY TRANSPR	01/30/2025	BARCLAYS CAPITAL		1,457,849	2,065,000	22,137
38611T-DL-8	TX GRAND PARKWAY TRANSPR	11/18/2025	VARIOUS		2,463,854	3,555,000	31,803
413890-GE-8	TX HARRIS CO-HOUSTON-B	02/11/2025	WACHOVIA SECURITIES LLC		817,634	1,130,000	10,131
42219U-CH-3	AL BAPTIST HLTH-A-TX-AGM	03/13/2025	GOLDMAN SACHS & CO		221,321	225,000	4,091
451174-AZ-9	ID ID ENERGY RESOURCE	07/09/2025	BANK OF AMERICA		730,000	730,000	
45506E-CL-5	IN INDIANA FIN AUTH-TXBL WVB EAST END P	11/12/2025	VARIOUS		4,599,583	6,270,000	43,534
47770V-CT-5	JOBSOHIO BEVERAGE SYS STWD LIQUOR	12/17/2025	EXCHANGE TRANSACTIONS		53,248	65,000	
544495-VY-7	CA LA DEPT WTR & PWR-BAB	01/08/2025	WACHOVIA SECURITIES LLC		2,657,642	2,480,000	3,623

SCHEDULE D - PART 3

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544532-NZ-3	CA LA DEPT WTR-BABS-BAM	02/06/2025	BARCLAYS CAPITAL		2,359,495	2,135,000	14,097
57421C-JB-1	MD MARYLAND HLTH -AGC UNIV OF MD MED SY	02/05/2025	INSURANCE WRAP EXCHANGE PER CNTLS		7,253,289	7,085,000	29,509
574296-FU-8	MD MD STADIUM AUTH-TXBL	12/10/2025	BANK OF AMERICA		3,950,000	3,950,000	
576000-G8-0	MASSACHUSETTS ST SCH BLDG AUTH	10/08/2025	EXCHANGE TRANSACTIONS		1,799,316	1,795,000	
576000-G9-8	MASSACHUSETTS ST SCH BLDG AUTH	10/08/2025	EXCHANGE TRANSACTIONS		2,711,508	2,705,000	
59334D-RK-2	MIAMI-DADE CNTY FLA WTR & SWR	12/12/2025	EXCHANGE TRANSACTIONS		1,090,463	1,090,000	
59334D-RL-0	MIAMI-DADE CNTY FLA WTR & SWR	12/12/2025	EXCHANGE TRANSACTIONS		2,110,896	2,110,000	
62620H-JC-7	GA GA MUNI AUTH-B-BAM POWERSOUTH ENERGY	09/22/2025	J.P. MORGAN SECURITIES LLC		861,705	750,000	11,442
62620H-KQ-4	GA GA MUNI ELEC -B-BAM POWERSOUTH ENERG	12/18/2025	J.P. MORGAN SECURITIES LLC		547,673	495,000	14,955
67760H-NB-3	OH OH ST TURNPIKE-A-REF	05/14/2025	BANK OF AMERICA		1,039,744	1,480,000	11,899
678908-4E-1	OK OK ST DEV FIN AUTH	03/24/2025	VARIOUS		1,115,425	1,210,000	15,550
709223-A2-7	PA PA TPK-BABS-B	12/22/2025	WACHOVIA SECURITIES LLC		1,155,696	1,160,000	3,907
709223-ZZ-7	PA PA TPK-BABS-B	05/08/2025	MORGAN STANLEY & CO. LLC		4,564,606	4,710,000	114,955
709224-4C-0	PA PENNSYLVANIA TPK COMM	12/16/2025	MORGAN STANLEY & CO. LLC		638,834	830,000	1,433
73358W-EK-6	NY PORT AUTH OF NEW YORK & NEW JERSEY	05/01/2025	VARIOUS		2,246,328	2,410,000	34,886
73358W-JA-3	NY PORT AUTH-174TH	03/24/2025	J.P. MORGAN SECURITIES LLC		3,100,236	3,610,000	74,779
73358W-RP-1	NY PORT AUTH NY & NJ-181	03/04/2025	BARCLAYS CAPITAL		989,031	1,005,000	4,708
73358W-X9-0	NY PORT AUTH NY/NJ-TXBL	05/01/2025	J.P. MORGAN SECURITIES LLC		1,713,330	2,060,000	5,792
73358X-CN-0	NY NY & NJ PORT AUTH	03/21/2025	BARCLAYS CAPITAL		351,230	525,000	3,195
73358X-JB-9	NY NY & NJ PORT AUTH-239	04/07/2025	VARIOUS		4,041,729	4,230,000	43,764
759136-QP-2	CO REGL TRNSP DIST-BABS	06/20/2025	BANK OF AMERICA		495,000	495,000	4,178
79467B-BN-4	IL SALES TAX SECURITIZAT	02/28/2025	J.P. MORGAN SECURITIES LLC		778,047	945,000	6,217
79467B-CN-3	IL SALES TAX SECURITIZTN	09/11/2025	VARIOUS		2,769,118	2,940,000	26,626
79467B-DY-8	IL SALES TAX-B-REF-TXBL	12/18/2025	J.P. MORGAN SECURITIES LLC		809,453	1,085,000	16,901
79766D-TW-9	CA SAN FRANCISCO CALIF C	09/09/2025	VARIOUS		1,608,745	2,305,000	24,166
837151-7C-7	SC SC PUB SVC-C-TXBL-BAM	09/11/2025	WACHOVIA SECURITIES LLC		747,845	725,000	11,356
882667-AZ-1	TX TX ST PRIV ACTIVITY-B NTE MOBILITY P	12/12/2025	VARIOUS		13,306,976	16,785,000	103,438
891371-AH-9	TORRANCE CALIF JT PWRS FING AU	08/14/2025	VARIOUS		960,693	1,010,000	9,105
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					112,120,284	123,910,000	1,100,127
05606#-AB-9	BIF III HOLTWOOD LLC	09/25/2025	DIRECT PLACEMENT		41,000,000	41,000,000	
05647@-AA-4	BX FRONTIER MEMBER I LLC	09/18/2025	DIRECT PLACEMENT		7,894,434	7,894,434	
05647@-AB-2	BX FRONTIER MEMBER I LLC	12/29/2025	DIRECT PLACEMENT		4,780,221	4,780,221	
11283#-AG-6	BROOKFIELD POWER NEW YORK FINANCE	12/16/2025	DIRECT PLACEMENT		39,000,000	39,000,000	
13887@-AA-7	CANYON PEAK POWER LLC	09/25/2025	DIRECT PLACEMENT		14,500,000	14,500,000	
18452*-AA-3	CLEANCAPITAL ARROWHEAD ISSUER LLC	12/04/2025	DIRECT PLACEMENT		5,700,000	5,700,000	
23307*-AG-7	DC ARENA LP	12/18/2025	DIRECT PLACEMENT		2,828,547	2,828,547	
251618-AA-8	DEVELOPMENT FUNDING BOND BACKED PA	01/28/2025	DIRECT PLACEMENT		60,000,000	60,000,000	
28249N-AB-7	EIG PEARL HOLDINGS SARL	03/24/2025	VARIOUS		4,413,005	5,510,000	17,656
30288*-AH-3	FLNG LIQUEFACTION 2 LLC	04/23/2025	DIRECT PLACEMENT		11,684,000	11,684,000	
36321P-AE-0	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP	10/01/2025	HSBC SECURITIES (USA) INC.		4,185,317	4,903,711	801
45846A-AA-8	INTERCHILE S.A. 4.5% 30 JUN 2056-55 144A	05/15/2025	VARIOUS		3,265,320	4,140,000	63,923
49647Q-AA-6	KINGSTON AIRPORT REVENUE FINANCE LTD	10/14/2025	MORGAN STANLEY & CO INTERNATIONAL PLC		463,980	450,000	9,703
50201P-AA-4	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203	10/03/2025	UBS SECURITIES LLC		256,743	245,805	2,910
50230*-AA-5	LRE FINANCING I LLC	11/07/2025	DIRECT PLACEMENT		30,737,389	30,737,389	
55339T-AA-0	MN8 PORTFOLIO IV LLC	12/15/2025	DIRECT PLACEMENT		15,300,000	15,300,000	
624258-AB-1	MOUNTAIN PEAK POWER LLC	12/02/2025	DIRECT PLACEMENT		5,500,000	5,500,000	
63007@-AA-7	NP KEYSTONE BUILDING 6 LLC	12/11/2025	DIRECT PLACEMENT		2,500,000	2,500,000	
68296#-AA-4	1111 COMSTOCK PROPERTY LLC	04/28/2025	DEUTSCHE BANK SECURITIES INC.		32,057,750	32,300,000	
743638-AA-2	PROSPECT LAKE WATER HOLDCO LP	06/17/2025	DIRECT PLACEMENT		11,000,000	11,000,000	
75978#-AD-8	RENEWA JAMISON LLC	12/05/2025	DIRECT PLACEMENT		15,000,167	15,000,167	
76650A-AA-8	RIESEL HOLDCO LLC	12/31/2025	VARIOUS		387,220	387,220	
76712*-AA-7	RIO GRANDE LNG TRAIN 5 LLC	12/29/2025	DIRECT PLACEMENT		7,324,000	7,324,000	
78507@-AA-0	SPOWER MIS 2 FINANCE LLC	05/14/2025	DIRECT PLACEMENT		27,350,000	27,350,000	
78507@-AB-8	SPOWER MIS 2 FINANCE LLC ACED MIS	09/18/2025	DIRECT PLACEMENT		16,000,000	16,000,000	
78507@-AC-6	SPOWER MIS 2 FINANCE LLC ACED MIS	12/22/2025	DIRECT PLACEMENT		3,500,000	3,500,000	
83274@-AA-1	SMOKY MOUNTAIN HOLDINGS LLC	08/06/2025	DIRECT PLACEMENT		6,000,000	6,000,000	
83274@-AB-9	SMOKY MOUNTAIN HOLDINGS LLC	08/06/2025	DIRECT PLACEMENT		11,000,000	11,000,000	
92213H-AA-0	VARANASI AURANGABAD NH-2 TOLLWAY P	08/28/2025	VARIOUS		7,699,953	7,602,000	32,296
E0R75R-AB-2	AI CANDELARIA SPAIN SL	09/30/2025	VARIOUS		2,221,413	2,560,000	41,529
E4181L-AA-9	ENFRAGEN ENERGIA SUR SA / ENFRAGEN SPA	03/24/2025	HSBC SECURITIES (USA) INC.		891,819	1,006,000	12,767
E80058-AA-9	STADIUM FUNDING TRUST - VALENCIA	06/25/2025	DIRECT PLACEMENT		19,639,493	19,848,214	
G3314#-AA-2	EVERTON STADIUM DEVELOPMENT HOLDIN	02/20/2025	DIRECT PLACEMENT		30,652,009	32,617,453	
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP	01/22/2025	JEFFERIES & COMPANY INC.		2,454,491	3,068,113	28,564
G54897-AA-4	LIMA METRO LINE 2 FINANCE LTD	10/01/2025	VARIOUS		981,955	970,457	12,759
G54897-AB-2	LIMA METRO LINE 2 FINANCE LTD	10/01/2025	VARIOUS		1,997,970	2,125,351	20,677

SCHEDULE D - PART 3

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G7150P-AA-8	POINSETTIA FINANCE LIMITED SARL	03/24/2025	STONEX FINANCIAL INC		1,691,351	1,851,000	13,625
G9369*-AC-3	VIRIDOR ENERGY GROUP LIMITED	10/29/2025	DIRECT PLACEMENT		11,387,697	11,567,427	
L0R80Q-AA-1	ACU PETROLEO LUXEMBOURG SARL	10/01/2025	MORGAN STANLEY		2,583,834	2,554,951	38,660
L3500L-AA-7	FEL ENERGY VI SARL	12/04/2025	VARIOUS		2,898,267	2,973,146	57,495
L4464D-AD-1	GREENSAIF PIPELINES BIDCO SA RL	10/01/2025	JEFFRIES INTERNATIONAL LTD		217,200	200,000	1,447
L4464D-AE-9	GREENSAIF PIPELINES BIDCO SA RL	10/08/2025	ING BANK N.V.		1,135,260	1,060,000	8,482
L4464D-AF-6	GREENSAIF PIPELINES BIDCO SA RL	03/24/2025	HSBC BANK PLC		1,920,666	1,918,000	10,730
L4R02Q-AA-8	GUARA NORTE SARL	09/30/2025	VARIOUS		1,994,740	2,102,364	30,208
N53766-AA-4	MV24 CAPITAL BV	10/02/2025	VARIOUS		1,054,773	1,079,666	24,563
N57445-AA-1	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 R	10/09/2025	VARIOUS		3,940,729	3,962,820	36,867
N57445-AB-9	MINEJESA CAPITAL BV	12/05/2025	DEUTSCHE BANK AG- LONDON		3,335,034	3,360,000	59,309
N6000D-AA-1	MONG DUONG FINANCE HOLD 5.125% 07 MAY 20	10/03/2025	VARIOUS		2,712,163	2,759,032	55,742
N9733X-AA-5	YINSON BORONIA PRODUCTION BV	03/24/2025	DEUTSCHE BANK AG- LONDON		2,400,316	2,269,802	31,026
P0092A-AF-6	AEROPUERTO INTERNACIONAL DE TOCUME	03/26/2025	JEFFERIES & COMPANY INC.		1,695,180	2,280,000	11,653
P0608A-AB-2	AES PANAMA GENERATION HOLDINGS SRL	03/26/2025	HSBC SECURITIES (USA) INC.		545,355	606,827	8,628
P1915A-AA-0	BUFFALO ENERGY MEXICO HOLDINGS SA	03/24/2025	GOLDMAN SACHS		2,587,434	2,490,000	21,788
P29853-AA-9	COMETA ENERGIA SA DE CV	03/26/2025	BARCLAYS BANK PLC		1,873,545	1,873,920	50,772
P4003#-AA-6	DSWS SPA	03/06/2025	DIRECT PLACEMENT		55,529,259	55,529,259	
P5R70L-AA-9	INTERCHILE S.A. 4.5% 30 JUN 2056-55 REGS	02/19/2025	HSBC SECURITIES (USA) INC.		160,200	200,000	1,250
P66208-AA-0	MEXICO GENERADORA DE ENERGIA S DE	03/26/2025	VARIOUS		1,363,638	1,386,144	23,118
P6629M-AD-4	MEXICO CITY AIRPORT TRUST 5.5% 31 JUL 20	11/06/2025	VARIOUS		4,975,598	5,785,000	72,395
P7922D-AB-0	PRUMO PARTICIPACOES E INVESTIMENTO	11/17/2025	VARIOUS		1,151,108	1,135,495	32,854
Q3975*-AB-3	GIP SHARON FINCO PTY LTD	10/29/2025	DIRECT PLACEMENT		15,500,000	15,500,000	
X9000*-AA-3	SPORTING ENTERTAINMENT S.A.	10/14/2025	MILLENNIUM BCP BANCO COMERCIAL PORTUGUES		8,463,985	8,573,489	
Y51478-AA-6	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203	10/01/2025	VARIOUS		4,852,603	4,801,065	46,456
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					586,137,131	594,152,489	880,653
00037B-AF-9	ABB FINANCE USA INC	04/15/2025	BARCLAYS CAPITAL		3,477,025	3,530,000	39,677
001055-C*-1	AFLAC INCORPORATED	05/29/2025	DIRECT PLACEMENT		27,097,846	24,965,390	
001055-C@-9	AFLAC INCORPORATED	05/29/2025	DIRECT PLACEMENT		8,412,852	7,750,805	
00108W-AQ-3	AEP TEXAS INC	02/24/2025	VARIOUS		9,397,653	10,335,000	146,150
00109L-AB-9	ADT SECURITY CORP	09/30/2025	DEUTSCHE BANK SECURITIES INC.		5,100,000	5,100,000	
00138C-BC-1	COREBRIDGE GLOBAL FUNDING	04/03/2025	GOLDMAN SACHS & CO		9,972,125	9,892,000	162,916
00138C-BD-9	COREBRIDGE GLOBAL FUNDING	01/06/2025	VARIOUS		20,006,640	20,000,000	
00175P-AD-5	AMN HEALTHCARE INC	09/23/2025	TRUIST SECURITIES INC.		3,209,200	3,202,000	
00182E-BJ-7	ANZ NEW ZEALAND INTL LTD (LONDON B	03/20/2025	MORGAN STANLEY & CO. LLC		3,094,840	3,180,000	18,285
00193B-AA-0	ATP TOWER HOLDINGS LLC 7.875% 03 FEB 203	10/03/2025	VARIOUS		4,618,430	4,630,000	11,143
00206R-CP-5	AT&T INC	01/28/2025	BARCLAYS CAPITAL		11,896,983	12,825,000	118,631
00206R-HK-1	AT&T INC	02/24/2025	JP MORGAN SECURITIES LLC		2,859,029	3,040,000	71,263
00206R-LV-2	AT & T INC	11/04/2025	VARIOUS		42,053,349	62,090,000	838,258
00206R-MN-9	AT&T INC	01/30/2025	VARIOUS		5,284,462	7,570,000	42,708
00218L-AH-4	ASP UNIFRAX HOLDINGS INC	12/30/2025	CAPITALIZED INTEREST		27,269	27,269	
00269@-AA-2	PATHFINDER_TL_10/2028	09/19/2025	DIRECT PLACEMENT		30,000,000	30,000,000	
00271*-AB-8	AITX FINCO LLC	10/23/2025	DIRECT PLACEMENT		59,600,000	59,600,000	
00271*-AC-6	AITX FINCO LLC	10/23/2025	DIRECT PLACEMENT		1,900,000	1,900,000	
00287Y-AV-1	ABBVIE INC	03/05/2025	JP MORGAN SECURITIES LLC		2,468,796	2,640,000	36,579
00287Y-CA-5	ABBVIE INC	03/05/2025	JP MORGAN SECURITIES LLC		2,813,088	3,185,000	39,056
00287Y-DS-5	ABBVIE INC	02/14/2025	WELLS FARGO SECURITIES LLC		300,894	300,000	6,120
00287Y-DW-6	ABBVIE INC	10/28/2025	VARIOUS		7,202,792	7,075,000	41,820
00287Y-DX-4	ABBVIE INC	10/28/2025	VARIOUS		12,305,032	12,255,000	179,401
00287Y-DY-2	ABBVIE INC	03/06/2025	MORGAN STANLEY & CO. LLC		1,005,440	1,000,000	1,421
00287Y-EB-1	ABBVIE INC	03/05/2025	JP MORGAN SECURITIES LLC		12,903,645	12,530,000	27,288
00404A-AQ-2	ACADIA HEALTHCARE CO INC	03/07/2025	JP MORGAN SECURITIES LLC		3,846,575	3,830,000	
00440E-AW-7	ACE INA HOLDINGS INC	04/01/2025	MORGAN STANLEY & CO. LLC		2,170,200	2,500,000	45,010
005095-AB-0	ACUSHNET CO	11/13/2025	JP MORGAN SECURITIES LLC		1,735,406	1,730,000	
00687Y-AD-7	ADIENT GLOBAL HOLDINGS LTD	02/25/2025	VARIOUS		9,000,450	8,970,000	17,638
00774M-AW-5	AERCAP IRELAND CAPITAL DAC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,538,426	8,003,000	
00774M-BM-6	AERCAP IRELAND CAPITAL DAC	03/05/2025	JP MORGAN SECURITIES LLC		8,307,841	8,595,000	
00774M-BN-4	AERCAP IRELAND CAPITAL DAC	03/13/2025	GOLDMAN SACHS & CO		19,930,134	19,888,000	150,254
00774M-BP-9	AERCAP IRELAND CAPITAL DAC	04/03/2025	VARIOUS		7,431,300	7,360,000	57,508
007866-AE-6	AEROPUERTOS DOMINICANOS SIGLO XXI S.A.	09/30/2025	VARIOUS		466,550	450,000	7,690
007903-BG-1	ADVANCED MICRO DEVICES INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,030,309	17,700,000	8,640
010392-FS-2	ALABAMA POWER COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		7,099,367	8,555,000	40,874
010392-GC-6	ALABAMA POWER COMPANY	03/20/2025	VARIOUS		13,500,450	13,500,000	
012873-AH-8	OVINTIV INC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,007,982	4,508,000	44,767
01309Q-AB-4	ALBERTSONS COS LLC/SAFEWAY INC/NEW	02/19/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,320,000	5,320,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
01626P-AX-4	ALIMENTATION COUCHE-TARD INC	09/24/2025	GOLDMAN SACHS & CO		5,000,000	5,000,000	
018802-AF-5	ALLIANT ENERGY CORP	09/23/2025	VARIOUS		7,504,903	7,500,000	
01959L-AA-0	ALLINA HEALTH SYSTEM	01/23/2025	RAYMOND JAMES & ASSOCIATES INC		521,719	590,000	5,434
020002-BJ-9	ALLSTATE CORPORATION (THE)	04/03/2025	BARCLAYS CAPITAL		3,961,630	4,700,000	20,634
02005N-BP-4	ALLY FINANCIAL INC	09/04/2025	VARIOUS		6,383,278	6,841,000	50,036
02073L-AA-9	ALPHA GENERATION LLC	02/21/2025	JP MORGAN SECURITIES LLC		3,842,750	3,800,000	102,600
02073L-AC-5	ALPHA GENERATION LLC	10/02/2025	MORGAN STANLEY & CO. LLC		4,206,947	4,200,000	
02079K-AZ-0	ALPHABET INC	11/03/2025	JP MORGAN SECURITIES LLC		16,962,430	17,000,000	
02079K-BA-4	ALPHABET INC	12/04/2025	VARIOUS		65,660,348	65,700,000	130,391
02090D-AB-4	ALTICE FRANCE SA 6.875 15OCT30 144A	10/01/2025	EXCHANGE TRANSACTIONS		2,070,411	2,510,526	
02090D-AE-8	ALTICE FRANCE SA 6.875 15JUL32 144A	10/01/2025	EXCHANGE TRANSACTIONS		1,937,496	2,294,898	
02220A-AA-5	ALUMINA PTY LTD	03/03/2025	MORGAN STANLEY & CO. LLC		2,810,000	2,810,000	
02220A-AB-3	ALUMINA PTY LTD	03/04/2025	VARIOUS		8,052,425	8,060,000	
02344A-AF-5	AMCOR FLEXIBLES NORTH AMERICA INC	08/25/2025	144A SECURITY EXCHANGE TRANSACTION		44,541,815	44,500,000	
02344A-AG-3	AMCOR FLEXIBLES NORTH AMERICA INC	08/25/2025	144A SECURITY EXCHANGE TRANSACTION		15,011,476	15,000,000	
023608-AK-8	AMEREN CORPORATION	02/27/2025	JANE STREET EXECUTION SERVICES LLC		2,749,170	3,000,000	23,771
02361D-BB-5	AMEREN ILLINOIS COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		5,255,349	5,270,000	43,873
02361D-BC-3	AMEREN ILLINOIS COMPANY	11/04/2025	JP MORGAN SECURITIES LLC		21,054,307	20,655,000	152,845
02364W-AJ-4	AMERICA MOVIL SA DE CV	02/24/2025	JP MORGAN SECURITIES LLC		3,783,296	3,520,000	108,460
02364W-BE-4	AMERICA MOVIL S.A.B. DE C.V. 4.375% 16 J	02/24/2025	JP MORGAN SECURITIES LLC		4,117,884	4,815,000	22,821
02364W-BG-9	AMERICA MOVIL SAB DE CV	01/30/2025	VARIOUS		1,773,353	2,160,000	25,725
02406P-BD-1	AMERICAN AXLE & MANUFACTURING INC	09/19/2025	JP MORGAN SECURITIES LLC		1,600,000	1,600,000	
025537-AV-3	AMERICAN ELECTRIC POWER COMPANY IN	03/20/2025	MORGAN STANLEY & CO. LLC		3,270,185	3,180,000	71,108
02557T-AF-6	AMERICAN ELECTRIC POWER COMPANY IN	09/23/2025	MIZUHO SECURITIES USA INC.		11,250,000	11,250,000	
025816-DP-1	AMERICAN EXPRESS COMPANY	03/20/2025	JANE STREET EXECUTION SERVICES LLC		2,527,950	2,500,000	12,391
025816-DR-7	AMERICAN EXPRESS COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		2,224,628	2,155,000	42,489
025816-DV-8	AMERICAN EXPRESS COMPANY	04/08/2025	VARIOUS		10,104,853	10,000,000	101,716
025816-DW-6	AMERICAN EXPRESS COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		2,789,230	2,780,000	11,833
025816-DZ-9	AMERICAN EXPRESS COMPANY	02/24/2025	VARIOUS		22,484,229	22,375,000	27,871
02665W-EV-9	AMERICAN HONDA FINANCE CORPORATION	08/25/2025	DEUTSCHE BANK SECURITIES INC.		2,085,180	2,000,000	31,703
02665W-FZ-9	AMERICAN HONDA FINANCE CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC		4,934,366	4,965,000	3,586
02665W-GK-1	AMERICAN HONDA FINANCE CORPORATION	09/02/2025	DEUTSCHE BANK SECURITIES INC.		9,995,600	10,000,000	
026874-DL-8	AMERICAN INTERNATIONAL GROUP INC	11/04/2025	JP MORGAN SECURITIES LLC		15,173,963	16,825,000	75,479
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC	04/01/2025	GOLDMAN SACHS & CO		2,519,550	3,000,000	33,542
03027X-CM-0	AMERICAN TOWER CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		4,537,286	4,510,000	64,268
03028P-N#-9	AMERICAN TRANSMISSION COMPANY LLC	03/31/2025	DIRECT PLACEMENT		500,000	500,000	
03040W-BC-8	AMERICAN WATER CAPITAL CORP	03/05/2025	VARIOUS		21,244,594	21,970,000	349,001
03073E-AN-5	AMERISOURCEBERGEN CORPORATION	04/02/2025	VARIOUS		4,640,936	5,580,000	89,477
03073E-AQ-8	AMERISOURCEBERGEN CORPORATION	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		19,612,770	23,250,000	472,104
03076C-AN-6	AMERIPRISE FINANCIAL INC	11/06/2025	WELLS FARGO SECURITIES LLC		4,919,255	4,700,000	105,672
03076C-AP-1	AMERIPRISE FINANCIAL INC	03/05/2025	JP MORGAN SECURITIES LLC		14,762,082	14,755,000	25,575
031162-CQ-1	AMGEN INC	03/20/2025	MORGAN STANLEY & CO. LLC		3,084,441	3,180,000	39,291
031162-DF-4	AMGEN INC	11/04/2025	JP MORGAN SECURITIES LLC		9,071,259	11,225,000	95,600
031162-DK-3	AMGEN INC	02/06/2025	US BANCORP INVESTMENTS INC		5,672,417	6,430,000	135,834
031162-DR-8	AMGEN INC	01/23/2025	DEUTSCHE BANK SECURITIES INC.		8,675,641	8,760,000	181,405
031162-DT-4	AMGEN INC	12/04/2025	VARIOUS		10,952,505	11,040,000	171,099
031162-DU-1	AMGEN INC	02/24/2025	JP MORGAN SECURITIES LLC		9,905,079	10,050,000	277,701
03168L-AA-3	AMNEAL PHARMACEUTICALS LLC	07/24/2025	JP MORGAN SECURITIES LLC		55,688	55,000	
032095-AL-5	AMPHENOL CORPORATION	04/03/2025	BARCLAYS CAPITAL		7,989,957	9,175,000	10,653
032095-AS-0	AMPHENOL CORPORATION	03/06/2025	VARIOUS		9,017,090	9,135,000	162,896
032177-AK-3	AMSTED INDUSTRIES INCORPORATED	02/21/2025	JP MORGAN SECURITIES LLC		12,158,500	12,130,000	
03217K-AB-4	AMXLMM PP 5.37500 04/04/2032	10/01/2025	VARIOUS		2,499,780	2,580,000	66,435
032654-AU-9	ANALOG DEVICES INC	06/05/2025	BOFA SECURITIES INC (MERRILL LYNCH)		496,757	541,000	1,661
03512T-AB-7	ANGLOGOLD ASHANTI HOLDINGS PLC	05/01/2025	CITIGROUP GLOBAL MARKETS INC.		203,060	200,000	614
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC	10/31/2025	VARIOUS		1,739,118	1,860,000	17,205
03512T-AF-8	ANGLOGOLD ASHANTI HOLDINGS PLC	07/15/2025	VARIOUS		3,614,058	3,780,000	26,578
03522A-AH-3	ANHEUSER BUSCH CO INBEV	02/24/2025	JP MORGAN SECURITIES LLC		11,310,108	11,795,000	36,958
03522A-AJ-9	ANHEUSER BUSCH CO INBEV	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		11,818,923	12,250,000	146,728
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	02/24/2025	VARIOUS		13,729,576	13,745,000	53,063
03666H-AF-8	ANTARES HOLDINGS LP	01/23/2025	MUFG SECURITIES AMERICA INC		14,551,657	13,840,000	497,164
03666H-AG-6	ANTARES HOLDINGS LP	03/06/2025	BARCLAYS CAPITAL		20,296,600	20,000,000	104,722
036752-BD-4	ELEVANCE HEALTH INC	02/24/2025	JP MORGAN SECURITIES LLC		3,445,120	3,470,000	5,012
036752-BF-9	ELEVANCE HEALTH INC	02/24/2025	JP MORGAN SECURITIES LLC		7,496,290	7,625,000	142,492
036752-BL-6	ELEVANCE HEALTH INC	11/04/2025	JP MORGAN SECURITIES LLC		10,011,830	10,075,000	79,760
03690A-AM-8	ANTERO MIDSTREAM PARTNERS LP / ANT	09/09/2025	WELLS FARGO SECURITIES LLC		1,594,595	1,593,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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03718N-AC-0	ANTOFAGASTA PLC	03/26/2025	BOFA SECURITIES INC (MERRILL LYNCH)		207,500	200,000	5,035
03718N-AD-8	ANTOFAGASTA PLC 144A	09/02/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,265,454	2,273,000	
03740L-AE-2	AON CORP / AON GLOBAL HOLDINGS PLC	01/30/2025	JP MORGAN SECURITIES LLC		468,241	630,000	10,442
03740M-AF-7	AON NORTH AMRERICA INC	11/04/2025	JP MORGAN SECURITIES LLC		22,731,804	22,540,000	363,761
03743Q-AX-6	APA CORP (US)	09/18/2025	144A SECURITY EXCHANGE TRANSACTION		6,773,065	7,000,000	
03743Q-AZ-1	APA CORP (US)	09/18/2025	144A SECURITY EXCHANGE TRANSACTION		15,078,238	16,000,000	
03743Q-BH-0	APA CORP (US)	09/18/2025	144A SECURITY EXCHANGE TRANSACTION		3,972,860	3,665,000	
03770D-AD-5	APOLLO DEBT SOLUTIONS BDC	04/30/2025	VARIOUS		9,192,555	9,152,000	141,797
037735-CX-3	APPALACHIAN POWER CO	01/30/2025	JP MORGAN SECURITIES LLC		379,285	470,000	8,813
037735-CY-1	APPALACHIAN POWER CO	10/28/2025	VARIOUS		18,537,620	25,175,000	397,087
03837A-AC-4	APTIV SWISS HOLDINGS LTD	01/09/2025	GOLDMAN SACHS & CO		2,627,257	2,980,000	55,689
03938J-AA-7	ARCH CAPITAL GROUP (US) INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		11,692,956	11,875,000	302,031
03939C-AB-9	ARCH CAPITAL FINANCE LLC	02/24/2025	JP MORGAN SECURITIES LLC		7,247,144	7,970,000	76,524
039483-BQ-4	ARCHER DANIELS MIDLAND CO	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,942,837	11,450,000	114,500
03969Y-AD-0	ARDAGH METAL PACKAGING FINANCE USA	11/20/2025	CITIGROUP GLOBAL MARKETS INC.		868,000	868,000	
03990B-AA-9	ARES MANAGEMENT CORP	02/27/2025	VARIOUS		16,455,842	15,650,000	299,306
039959-AA-9	ARDAGH GROUP SA	11/06/2025	DIRECT PLACEMENT		400,000	400,000	
04010L-BB-8	ARES CAPITAL CORPORATION	04/09/2025	GOLDMAN SACHS & CO		4,510,800	5,000,000	45,920
04010L-BG-7	ARES CAPITAL CORPORATION	04/07/2025	GOLDMAN SACHS & CO		6,944,210	7,000,000	96,026
04020E-AJ-6	ARES STRATEGIC INCOME FUND	05/28/2025	144A SECURITY EXCHANGE TRANSACTION		14,075,970	14,292,000	
040555-CZ-5	ARIZONA PUBLIC SERVICE COMPANY	03/20/2025	MORGAN STANLEY & CO. LLC		2,914,025	3,180,000	8,268
040555-DB-7	ARIZONA PUBLIC SERVICE COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		7,198,515	10,520,000	96,644
040555-DH-4	ARIZONA PUBLIC SERVICE COMPANY	08/15/2025	JP MORGAN SECURITIES LLC		10,220,230	9,875,000	4,691
040555-DJ-0	ARIZONA PUBLIC SERVICE COMPANY	10/22/2025	GOLDMAN SACHS & CO		7,927,275	7,500,000	83,583
04070*-AS-6	ARIZONA WATER COMPANY	06/26/2025	DIRECT PLACEMENT		11,920,000	11,920,000	
040850-A#-6	ARKANSAS ELECTRIC COOPERATIVE CORP	07/24/2025	DIRECT PLACEMENT		10,200,000	10,200,000	
04288B-AB-6	ARCONIC CORP	04/03/2025	OPPENHEIMER & CO. INC		875,050	860,000	573
04316J-AJ-8	ARTHUR J GALLAGHER & CO	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,903,123	5,750,000	95,514
04316J-AN-9	ARTHUR J GALLAGHER & CO	02/24/2025	JP MORGAN SECURITIES LLC		11,559,132	11,700,000	110,468
04316J-AP-4	ARTHUR J GALLAGHER & CO	04/02/2025	GOLDMAN SACHS & CO		2,418,100	2,500,000	40,083
04351L-AC-4	ASCENSION HEALTH	11/18/2025	JEFFERIES & COMPANY INC.		2,500,000	2,500,000	
045054-AS-2	ASHTEAD CAPITAL INC	02/24/2025	JP MORGAN SECURITIES LLC		2,424,411	2,395,000	50,162
045941-AA-9	ASURION LLC/ASURION CO	12/11/2025	VARIOUS		5,876,410	5,786,000	
04621X-AM-0	ASSURANT INC	03/12/2025	VARIOUS		5,833,319	6,228,000	13,442
046353-AD-0	ASTRAZENECA PLC	02/24/2025	JP MORGAN SECURITIES LLC		2,429,893	2,180,000	62,493
04636N-AE-3	ASTRAZENECA FINANCE LLC	05/08/2025	CITADEL SECURITIES		2,782,710	3,000,000	23,479
04636N-AF-0	ASTRAZENECA FINANCE LLC	02/14/2025	SG AMERICAS SECURITIES LLC		1,961,533	1,945,000	43,459
04636N-AM-5	ASTRAZENECA FINANCE LLC	02/21/2025	JP MORGAN SECURITIES LLC		241,222	240,000	5,815
049560-BB-0	ATMOS ENERGY CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		6,855,331	7,555,000	151,100
049560-BE-4	ATMOS ENERGY CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,971,526	5,875,000	24,903
052528-AT-3	AUSTRALIA AND NEW ZEALAND BANKING	02/24/2025	JP MORGAN SECURITIES LLC		3,650,318	3,765,000	78,916
05369A-AN-1	AVIATION CAPITAL GROUP LLC	03/20/2025	VARIOUS		10,933,506	10,544,000	285,567
05369A-AP-6	AVIATION CAPITAL GROUP LLC	03/20/2025	GOLDMAN SACHS & CO		8,656,093	8,190,000	224,201
05369A-AR-2	AVIATION CAPITAL GROUP LLC	03/20/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,993,650	5,000,000	
053773-BH-9	AVIS BUDGET CAR RENTAL LLC	02/28/2025	TRUIST SECURITIES INC.		3,871,250	3,800,000	91,200
05379B-E#-0	AVISTA CORPORATION	07/23/2025	DIRECT PLACEMENT		7,200,000	7,200,000	
054561-AM-7	EQUITABLE HOLDINGS INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,008,310	6,375,000	7,969
05464C-AC-5	AXON ENTERPRISE INC	03/05/2025	JP MORGAN SECURITIES LLC		2,790,000	2,790,000	
05464C-AD-3	AXON ENTERPRISE INC	03/06/2025	JP MORGAN SECURITIES LLC		3,176,875	3,160,000	
05490L-A*-0	BCBSM INC.	04/30/2025	DIRECT PLACEMENT		38,100,000	38,100,000	
05490L-A@-8	BCBSM INC.	04/30/2025	DIRECT PLACEMENT		13,200,000	13,200,000	
05523R-AE-7	BAE SYSTEMS PLC	04/01/2025	GOLDMAN SACHS & CO		3,750,988	5,630,000	7,976
05523R-AH-0	BAE SYSTEMS PLC	03/20/2025	MORGAN STANLEY & CO. LLC		3,208,525	3,180,000	77,292
05523R-AM-9	BAE SYSTEMS PLC	02/24/2025	JP MORGAN SECURITIES LLC		7,160,680	7,250,000	165,038
05531G-AB-7	BB&T CORP	09/25/2025	TRUIST SECURITIES INC.		4,980,204	5,060,000	3,813
05571A-BB-0	BPCE SA	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,645,704	13,600,000	368,339
05583J-AC-6	BPCE SA	04/23/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,516,792	7,775,000	756
05656@-AA-2	BREP_VIII_NAV_TL_12/2030	12/17/2025	DIRECT PLACEMENT		10,577,000	10,577,000	
05659#-AA-7	BMAC-R_CLASS_A_NOTE_12/2040	12/04/2025	DIRECT PLACEMENT		18,000,000	18,000,000	
05659#-AB-5	BMAC-R_CLASS_B_NOTE_12/2040	12/04/2025	DIRECT PLACEMENT		4,500,000	4,500,000	
05659#-AC-3	BMAC-R_CLASS_C_NOTE_12/2040	12/04/2025	DIRECT PLACEMENT		2,250,000	2,250,000	
05723K-AG-5	BAKER HUGHES A GE CO LLC / BAKER H	10/24/2025	JANE STREET EXECUTION SERVICES LLC		4,948,837	5,101,000	75,588
059165-EP-1	BALTIMORE GAS AND ELECTRIC CO	02/24/2025	VARIOUS		4,428,943	5,225,000	52,014
059165-EQ-9	BALTIMORE GAS AND ELECTRIC CO	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,999,490	10,250,000	6,150
05964H-AF-2	BANCO SANTANDER SA	12/15/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,380,560	2,400,000	28,627

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
05964H-AJ-4	BANCO SANTANDER SA	05/07/2025	VARIOUS		21,978,764	22,200,000	46,807
05964H-AN-5	BANCO SANTANDER SA	03/20/2025	MORGAN STANLEY & CO. LLC		3,059,424	3,200,000	1,071
05964H-AQ-8	BANCO SANTANDER SA	04/23/2025	BARCLAYS CAPITAL		24,681,500	25,000,000	86,979
05964H-AY-1	BANCO SANTANDER SA	12/04/2025	VARIOUS		5,576,336	5,200,000	92,792
05964H-BD-6	BANCO SANTANDER SA	02/24/2025	JP MORGAN SECURITIES LLC		1,861,812	1,800,000	51,118
05964H-BJ-3	BANCO SANTANDER SA	01/07/2025	VARIOUS		3,002,580	3,000,000	
05964H-BK-0	BANCO SANTANDER SA	02/24/2025	VARIOUS		15,150,208	14,800,000	59,861
05971V-2E-4	BANCO DE CREDITO DEL PER 5.85% 11 JAN 20	10/21/2025	VARIOUS		2,328,098	2,240,000	31,735
05971W-AD-5	BANCO SANTANDER-CHILE 3.177% 26 OCT 2031	10/15/2025	VARIOUS		4,579,260	5,020,000	39,624
06051G-HD-4	BANK OF AMERICA CORP	04/24/2025	MORGAN STANLEY & CO. LLC		19,824,100	20,475,000	243,070
06051G-MA-4	BANK OF AMERICA CORP	02/24/2025	JP MORGAN SECURITIES LLC		4,076,842	4,025,000	19,563
06051G-MM-8	BANK OF AMERICA CORP	02/24/2025	JP MORGAN SECURITIES LLC		10,903,679	10,725,000	50,896
06051G-MQ-9	BANK OF AMERICA CORP	02/24/2025	VARIOUS		18,158,469	18,150,000	6,783
06368L-GV-2	BANK OF MONTREAL	10/21/2025	VARIOUS		9,907,760	9,640,000	112,130
06368L-WU-6	BANK OF MONTREAL	12/29/2025	VARIOUS		6,123,383	5,851,000	123,375
06406R-AU-1	BANK OF NEW YORK MELLON CORP/THE	04/15/2025	BARCLAYS CAPITAL		2,291,900	2,500,000	10,542
06406R-BW-6	BANK OF NEW YORK MELLON CORP/THE	02/24/2025	JP MORGAN SECURITIES LLC		4,885,146	4,870,000	112,993
06406Y-AB-8	BANK OF NEW YORK MELLON CORP/THE	02/24/2025	JP MORGAN SECURITIES LLC		1,407,049	1,385,000	7,333
06418G-AL-1	BANK OF NOVA SCOTIA (FXD-FRN)	03/20/2025	MORGAN STANLEY & CO. LLC		3,160,030	3,180,000	5,057
06675D-CM-2	BANQUE FEDERATIVE DU CREDIT MUTUEL	02/27/2025	BNP PARIBAS SECURITIES CORP		27,629,238	27,300,000	47,265
06675F-BB-2	BANQUE FEDERATIVE DU CREDIT MUTUEL	01/15/2025	BARCLAYS CAPITAL		11,321,445	11,100,000	5,356
06684N-AM-1	BAPTIST HEALTH OBLIGATED GROUP	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS		8,644,982	9,045,000	35,517
06738E-AW-5	BARCLAYS PLC	04/24/2025	BARCLAYS CAPITAL		4,953,200	5,000,000	111,497
06738E-CF-0	BARCLAYS PLC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,999,183	14,852,000	408,814
06738E-CU-7	BARCLAYS PLC	02/24/2025	JP MORGAN SECURITIES LLC		5,954,167	6,010,000	136,132
06738E-CV-5	BARCLAYS PLC	01/23/2025	CITADEL SECURITIES		5,622,402	5,840,000	115,971
06738E-CX-1	BARCLAYS PLC	03/20/2025	MORGAN STANLEY & CO. LLC		3,203,246	3,180,000	11,681
06738E-CZ-6	BARCLAYS PLC	02/24/2025	JP MORGAN SECURITIES LLC		3,440,480	3,405,000	
071813-BP-3	BAXTER INTERNATIONAL INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,918,588	11,925,000	85,794
071813-CP-2	BAXTER INTERNATIONAL INC	08/18/2025	VARIOUS		4,960,667	5,310,000	25,460
071813-CV-9	BAXTER INTERNATIONAL INC	04/30/2025	VARIOUS		21,022,589	33,230,000	304,758
073952-AB-9	BEACON FUNDING TRUST	02/24/2025	JP MORGAN SECURITIES LLC		6,978,583	6,960,000	12,114
07586P-AA-9	BECLE SAB DE CV	10/06/2025	BARCLAYS CAPITAL		173,000	200,000	2,403
075887-BX-6	BECTON DICKINSON AND COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		10,482,674	12,025,000	123,206
076912-AA-2	BEIGNET INVESTOR LLC	10/16/2025	MORGAN STANLEY & CO. LLC		161,040,000	161,040,000	
084423-87-0	WR BERKLEY CORPORATION	01/02/2025	TRANSFER BROKER		2,356,984	140,000	
084659-AX-9	BERKSHIRE HATHAWAY ENERGY CO	12/04/2025	VARIOUS		10,427,292	12,900,000	80,113
084659-BF-7	BERKSHIRE HATHAWAY ENERGY CO	02/24/2025	JP MORGAN SECURITIES LLC		10,132,910	12,085,000	176,038
084670-F*-4	BERKSHIRE HATHAWAY INC.	07/30/2025	DIRECT PLACEMENT		16,785,846	15,949,472	
08576B-AB-8	BERRY GLOBAL INC	02/13/2025	144A SECURITY EXCHANGE TRANSACTION		19,281,883	19,300,000	
08576P-AQ-4	BERRY GLOBAL INC	02/13/2025	144A SECURITY EXCHANGE TRANSACTION		3,700,486	3,700,000	
088932-AA-6	THE BIDVEST GROUP (UK) PLC	10/01/2025	VARIOUS		11,263,747	11,239,000	744
09031W-AD-5	BIMBO BAKERIES USA INC 6.4% 01/15/2034 P	03/25/2025	JEFFERIES & COMPANY INC.		1,430,865	1,350,000	17,040
091802-AB-4	B & D HOLDINGS LLC	03/11/2025	DEUTSCHE BANK SECURITIES INC.		12,762,612	12,019,000	92,122
09247X-AR-2	BLACKROCK INC	02/21/2025	GOLDMAN SACHS & CO		255,864	300,000	412
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO LLC	04/03/2025	US BANCORP INVESTMENTS INC		9,947,400	11,800,000	2,098
09261B-AC-4	BLACKSTONE HOLDINGS FINANCE CO LLC	04/16/2025	GOLDMAN SACHS & CO		13,660,200	15,000,000	48,750
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC	01/29/2025	SANTANDER INVESTMENT SECURITIES INC		1,375,725	2,085,000	
09261X-AK-8	BLACKSTONE SECURED LENDING FUND	02/27/2025	WELLS FARGO SECURITIES LLC		19,755,000	20,000,000	
09290D-AK-7	BLACKROCK FUNDING INC	03/05/2025	VARIOUS		9,849,094	10,020,000	89,440
093662-AJ-3	BLOCK FINANCIAL LLC	07/28/2025	VARIOUS		17,962,910	19,317,000	111,179
09534#-AJ-1	BLUE CROSS AND BLUE SHIELD OF FLOR	09/30/2025	DIRECT PLACEMENT		2,600,000	2,600,000	
09659T-2D-2	BNP PARIBAS SA	03/05/2025	JP MORGAN SECURITIES LLC		11,318,944	11,380,000	199,542
09659W-2F-0	BNP PARIBAS	01/29/2025	BNP PARIBAS SECURITIES CORP		12,922,153	13,220,000	268,219
09659W-2R-4	BNP PARIBAS SA	03/20/2025	MORGAN STANLEY & CO. LLC		2,907,856	3,180,000	1,144
09659W-2U-7	BNP PARIBAS SA	02/24/2025	JP MORGAN SECURITIES LLC		2,554,419	2,935,000	8,937
09659W-2X-1	BNP PARIBAS SA	02/24/2025	JP MORGAN SECURITIES LLC		10,369,959	10,180,000	8,113
09659W-3A-0	BNP PARIBAS SA	01/06/2025	VARIOUS		8,040,296	8,040,000	
09951L-AA-1	BOOZ ALLEN HAMILTON INC 144A	07/31/2025	VARIOUS		14,006,390	14,647,000	239,103
09951L-AB-9	BOOZ ALLEN HAMILTON INC	03/12/2025	BOFA SECURITIES INC (MERRILL LYNCH)		24,843,090	26,400,000	194,556
101137-AT-4	BOSTON SCIENTIFIC CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		2,822,130	3,015,000	66,305
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC.	01/09/2025	BARCLAYS CAPITAL		3,151,705	5,050,000	57,233
10373Q-BL-3	BP CAPITAL MARKETS AMERICA INC	04/07/2025	JANE STREET EXECUTION SERVICES LLC		3,806,480	4,000,000	807
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC	01/30/2025	VARIOUS		2,352,615	3,895,000	22,959
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC	10/28/2025	VARIOUS		29,255,793	43,715,000	199,056

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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10373Q-CA-6	BP CAPITAL MARKETS AMERICA INC	02/24/2025	JP MORGAN SECURITIES LLC		4,810,408	4,820,000	68,584
110122-EB-0	BRISTOL-MYERS SQUIBB CO	02/24/2025	JP MORGAN SECURITIES LLC		13,407,694	12,395,000	211,483
110122-EC-8	BRISTOL-MYERS SQUIBB CO	02/24/2025	JP MORGAN SECURITIES LLC		10,648,229	9,705,000	172,533
110122-EL-8	BRISTOL-MYERS SQUIBB CO	10/22/2025	VARIOUS		20,874,835	20,635,000	156,317
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC	04/24/2025	VARIOUS		18,965,946	20,573,000	213,298
11133T-AE-3	BROADRIDGE FINANCIAL SOLUTIONS INC	03/11/2025	BARCLAYS CAPITAL		12,673,863	14,550,000	137,659
11135F-BD-2	BROADCOM INC	04/07/2025	JP MORGAN SECURITIES LLC		6,895,964	6,850,000	164,590
11135F-BP-5	BROADCOM INC	08/15/2025	JP MORGAN SECURITIES LLC		8,378,076	9,915,000	80,350
11135F-BV-2	BROADCOM INC	02/24/2025	JP MORGAN SECURITIES LLC		5,630,031	5,830,000	79,774
11135F-CA-7	BROADCOM INC	02/14/2025	BARCLAYS CAPITAL		984,260	1,000,000	346
11135F-CC-3	BROADCOM INC	04/03/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,956,605	6,035,000	37,375
11135F-CD-1	BROADCOM INC	03/20/2025	JP MORGAN SECURITIES LLC		2,930,850	3,000,000	67,600
11135F-CR-0	BROADCOM INC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION		2,561,931	2,700,000	
11135F-CS-8	BROADCOM INC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION		20,581,060	27,170,000	
11135F-CV-1	BROADCOM INC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION		1,684,437	2,120,000	
114259-AV-6	BROOKLYN UNION GAS CO	04/22/2025	DEUTSCHE BANK SECURITIES INC.		16,005,192	16,014,000	160,717
115236-AF-8	BROWN & BROWN INC	02/24/2025	JP MORGAN SECURITIES LLC		5,711,878	6,565,000	142,625
12189L-BK-6	BURLINGTON NORTHERN SANTA FE LLC	04/30/2025	US BANCORP INVESTMENTS INC		5,434,325	5,750,000	13,289
12189L-BL-4	BURLINGTON NORTHERN SANTA FE LLC	11/04/2025	JP MORGAN SECURITIES LLC		18,928,480	19,075,000	139,601
12189L-BN-0	BURLINGTON NORTHERN SANTA FE LLC	12/01/2025	VARIOUS		24,930,550	25,000,000	
12189T-AZ-7	BURLINGTN NORTH SANTA FE	02/24/2025	JP MORGAN SECURITIES LLC		1,834,780	1,685,000	32,815
124857-AR-4	PARAMOUNT GLOBAL	03/06/2025	VARIOUS		4,763,417	4,931,000	20,655
124857-AZ-6	PARAMOUNT GLOBAL	03/20/2025	MORGAN STANLEY & CO. LLC		3,056,457	3,180,000	40,810
12505B-AH-3	CBRE SERVICES INC	04/28/2025	BARCLAYS CAPITAL		5,775,430	5,650,000	24,169
12505B-AJ-9	CBRE SERVICES INC	04/28/2025	VARIOUS		19,083,135	19,250,000	
12505B-AL-4	CBRE SERVICES INC	11/05/2025	WELLS FARGO SECURITIES LLC		5,988,780	6,000,000	
12513G-BD-0	CDW LLC / CDW FINANCE CORP	08/05/2025	VARIOUS		15,510,459	15,900,000	59,441
12513G-BF-5	CDW LLC / CDW FINANCE CORP	06/27/2025	MORGAN STANLEY & CO. LLC		4,931,576	5,200,000	63,375
12513G-BH-1	CDW LLC	11/14/2025	VARIOUS		15,690,183	16,405,000	183,168
12541W-AA-8	CH ROBINSON WORLDWIDE INC	05/07/2025	SEAPORT GRP SECURITIES (FMLY IPO.COM SEC		10,130,434	10,250,000	21,939
125523-AK-6	CIGNA CORP	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		11,751,437	12,700,000	231,634
125523-CK-4	CIGNA GROUP	01/30/2025	JP MORGAN SECURITIES LLC		757,552	1,130,000	14,514
125523-CQ-1	CIGNA CORP	02/13/2025	GOLDMAN SACHS & CO		10,074,864	15,200,000	213,898
125523-CW-8	CIGNA GROUP	02/24/2025	JP MORGAN SECURITIES LLC		11,625,923	12,145,000	18,892
125523-CZ-1	CIGNA GROUP	09/02/2025	MORGAN STANLEY & CO. LLC		5,988,540	6,000,000	
125523-DA-5	CIGNA GROUP	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,848,935	9,500,000	144,083
12592B-AQ-7	CNH INDUSTRIAL CAPITAL LLC	03/06/2025	VARIOUS		15,919,840	16,000,000	297,267
12592B-AT-1	CNH INDUSTRIAL CAPITAL LLC	04/24/2025	TD SECURITIES (USA) LLC		21,563,114	21,690,000	46,091
12592B-AU-8	CNH INDUSTRIAL CAPITAL LLC	04/23/2025	VARIOUS		34,711,674	34,800,000	42,671
12636Y-AF-9	CRH AMERICA FINANCE INC	01/06/2025	JP MORGAN SECURITIES LLC		4,749,288	4,750,000	
12636Y-AG-7	CRH AMERICA FINANCE INC	01/06/2025	VARIOUS		3,221,388	3,225,000	
12636Y-AK-8	CRH AMERICA FINANCE INC	11/04/2025	JP MORGAN SECURITIES LLC		15,168,938	15,150,000	61,273
126408-HA-4	CSX CORP	11/04/2025	VARIOUS		9,981,838	11,575,000	148,225
126408-HG-1	CSX CORP	02/24/2025	JP MORGAN SECURITIES LLC		8,786,268	11,295,000	152,012
126408-HJ-5	CSX CORP	04/03/2025	VARIOUS		7,901,421	8,000,000	26,917
126408-HY-2	CSX CORP	02/24/2025	JP MORGAN SECURITIES LLC		6,217,930	6,820,000	145,740
12653C-AL-2	CNX RESOURCES CORP	01/14/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,620,450	1,610,000	45,393
12659B-AA-2	CT TRUST	10/06/2025	JEFFERIES & COMPANY INC.		604,611	630,000	5,740
126650-CY-4	CVS HEALTH CORP	02/24/2025	JP MORGAN SECURITIES LLC		5,966,403	6,630,000	132,048
126650-DV-9	CVS HEALTH CORP	02/13/2025	GOLDMAN SACHS & CO		5,040,621	5,550,000	150,023
126650-EF-3	CVS HEALTH CORP	02/24/2025	JP MORGAN SECURITIES LLC		8,726,614	8,920,000	125,921
126650-EK-2	CVS HEALTH CORP	08/11/2025	VARIOUS		10,009,690	10,000,000	
12686L-AA-7	CABLE ONDA SA 4.5% 30 JAN 2030-25 144A	03/24/2025	SANTANDER INVESTMENT SECURITIES INC		1,019,200	1,120,000	7,700
127097-AK-9	COTERRA ENERGY INC	03/20/2025	MORGAN STANLEY & CO. LLC		3,127,784	3,180,000	2,319
127097-AM-5	COTERRA ENERGY INC	03/05/2025	VARIOUS		7,932,810	8,095,000	80,255
12803R-AB-0	CAIXABANK SA	03/20/2025	MORGAN STANLEY & CO. LLC		3,271,075	3,180,000	4,723
12803R-AG-9	CAIXABANK SA	02/24/2025	JP MORGAN SECURITIES LLC		5,944,315	5,820,000	146,742
12803R-AH-7	CAIXABANK SA	02/24/2025	JP MORGAN SECURITIES LLC		8,012,122	7,760,000	91,092
13005H-AA-8	CALIFORNIA BUYER LTD & ATLANTICA S	11/03/2025	VARIOUS		4,955,800	5,010,000	91,770
134429-BH-1	CAMPBELL SOUP COMPANY	02/13/2025	GOLDMAN SACHS & CO		5,056,916	5,850,000	116,220
134429-BR-9	CAMPBELL SOUP COMPANY	10/22/2025	VARIOUS		12,904,944	13,650,000	100,953
13607L-8C-0	CANADIAN IMPERIAL BANK OF COMMERCE	04/23/2025	CITIGROUP GLOBAL MARKETS INC.		7,941,551	7,863,000	132,686
13607L-NG-4	CANADIAN IMPERIAL BANK OF COMMERCE	07/31/2025	VARIOUS		25,697,341	25,360,000	399,188
13607L-WV-1	CANADIAN IMPERIAL BANK OF COMMERCE	10/28/2025	VARIOUS		10,598,076	10,070,000	99,960
13607P-VP-6	CANADIAN IMPERIAL BANK OF COMMERCE	01/06/2025	CIBC WORLD MARKETS		25,000,000	25,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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13607P-VQ-4	CANADIAN IMPERIAL BANK OF COMMERCE	01/06/2025	CIBC WORLD MARKETS		4,900,000	4,900,000	
13608J-AA-5	CANADIAN IMPERIAL BANK OF COMMERCE	07/10/2025	VARIOUS		6,576,736	6,400,000	84,160
136375-BD-3	CANADIAN NATL RAILWAY	04/15/2025	BARCLAYS CAPITAL		6,477,779	6,040,000	105,348
13645R-AF-1	CANADIAN PACIFIC RR CO	02/24/2025	JP MORGAN SECURITIES LLC		3,040,858	2,890,000	47,765
13645R-BH-6	CANADIAN PACIFIC RAILWAY COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		5,848,709	8,780,000	62,753
13648T-AG-2	CANADIAN PACIFIC RAILWAY CORP	11/04/2025	JP MORGAN SECURITIES LLC		9,153,622	12,425,000	4,832
14040H-BW-4	CAPITAL ONE FINANCIAL CORPORATION	02/21/2025	VARIOUS		4,999,279	5,140,000	12,046
14040H-DA-0	CAPITAL ONE FINANCIAL CORPORATION	01/28/2025	GOLDMAN SACHS & CO		5,222,650	5,000,000	45,170
14040H-DH-5	CAPITAL ONE FINANCIAL CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		6,694,911	6,535,000	30,975
14040H-DJ-1	CAPITAL ONE FINANCIAL CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		1,315,150	1,295,000	5,560
14149Y-BT-4	CARDINAL HEALTH INC	10/28/2025	VARIOUS		26,311,223	26,370,000	469,717
14149Y-BV-9	CARDINAL HEALTH INC	08/15/2025	JP MORGAN SECURITIES LLC		6,509,885	6,570,000	
144285-AN-3	CARPENTER TECHNOLOGY CORPORATION	11/12/2025	JP MORGAN SECURITIES LLC		2,259,760	2,253,000	
14448C-AQ-7	CARRIER GLOBAL CORP	03/20/2025	MORGAN STANLEY & CO. LLC		2,904,453	3,180,000	8,656
14448C-BD-5	CARRIER GLOBAL CORP	10/28/2025	VARIOUS		21,468,092	19,950,000	165,514
14627*-AA-2	CARTER MACHINERY COMPANY INCORPORA	02/19/2025	DIRECT PLACEMENT		1,300,000	1,300,000	
14627*-AB-0	CARTER MACHINERY COMPANY INCORPORA	02/19/2025	DIRECT PLACEMENT		1,300,000	1,300,000	
14627*-AC-8	CARTER MACHINERY COMPANY INCORPORA	02/19/2025	DIRECT PLACEMENT		6,400,000	6,400,000	
14627*-AD-6	CARTER MACHINERY COMPANY INCORPORA	02/19/2025	DIRECT PLACEMENT		5,700,000	5,700,000	
14739L-AD-4	CASCADES INC	05/29/2025	WELLS FARGO SECURITIES LLC		4,594,033	4,586,000	
149123-CB-5	CATERPILLAR INC	04/02/2025	GOLDMAN SACHS & CO		2,701,823	3,250,000	16,480
149123-CJ-8	CATERPILLAR INC	04/02/2025	GOLDMAN SACHS & CO		2,309,580	3,250,000	51,052
14913U-AY-6	CATERPILLAR FINANCIAL SERVICES COR	07/31/2025	VARIOUS		10,089,886	10,049,000	105,279
15089Q-AZ-7	CELANESE US HOLDINGS LLC	03/06/2025	JP MORGAN SECURITIES LLC		4,983,450	4,980,000	
15089Q-BA-1	CELANESE US HOLDINGS LLC	03/06/2025	JP MORGAN SECURITIES LLC		5,523,450	5,520,000	
15132H-AJ-0	CENCOSUD SA 144A	10/30/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,389,175	2,270,000	57,027
15189T-AY-3	CENTERPOINT ENERGY INC	02/24/2025	JP MORGAN SECURITIES LLC		5,651,379	7,755,000	138,685
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES CORPO	02/24/2025	JP MORGAN SECURITIES LLC		3,457,577	4,275,000	84,716
15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELECTRI	02/24/2025	JP MORGAN SECURITIES LLC		3,548,652	4,330,000	12,268
15189X-BA-5	CENTERPOINT ENERGY HOUSTON ELECTRI	11/04/2025	JP MORGAN SECURITIES LLC		5,159,718	5,575,000	25,537
15189X-BC-1	CENTERPOINT ENERGY HOUSTON ELECTRI	02/24/2025	JP MORGAN SECURITIES LLC		5,121,105	5,360,000	113,632
153609-P#-3	CENTRAL HUDSON GAS & ELECTRIC CORP	04/16/2025	DIRECT PLACEMENT		3,600,000	3,600,000	
153609-P@-5	CENTRAL HUDSON GAS & ELECTRIC CORP	04/16/2025	DIRECT PLACEMENT		2,400,000	2,400,000	
161175-BN-3	CHARTER COMMUNICATIONS OPERATING L	01/17/2025	GOLDMAN SACHS & CO		2,570,043	2,975,000	52,269
161175-BR-4	CHARTER COMMUNICATIONS OPERATING L	03/20/2025	MORGAN STANLEY & CO. LLC		3,160,093	3,180,000	76,280
161175-BT-0	CHARTER COMMUNICATIONS OPERATING L	01/17/2025	BARCLAYS CAPITAL		2,669,800	3,525,000	65,800
161175-CT-9	CHARTER COMMUNICATIONS OPERATING L	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,808,817	10,100,000	174,814
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP	03/20/2025	MORGAN STANLEY & CO. LLC		3,119,771	3,180,000	67,575
16411Q-AS-0	CHENIERE ENERGY PARTNERS LP	03/05/2025	JP MORGAN SECURITIES LLC		11,613,112	11,415,000	38,573
166754-AX-9	CHEVRON PHILLIPS CHEMICAL COMPANY	03/03/2025	VARIOUS		25,003,880	25,000,000	
166756-AH-9	CHEVRON USA INC	04/29/2025	VARIOUS		3,644,184	6,400,000	40,052
166764-CA-6	CHEVRON CORP	04/29/2025	VARIOUS		13,623,012	20,400,000	250,447
167885-C*-1	CHICAGO PARKING METERS LLC	09/30/2025	DIRECT PLACEMENT		33,600,000	33,600,000	
16876H-AB-5	CHILDREN'S HEALTH SYSTEM OF TEXAS	03/11/2025	GOLDMAN SACHS & CO		4,590,223	7,575,000	14,266
171232-AS-0	CHUBB CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		8,837,405	7,925,000	143,090
171239-AJ-5	CHUBB INA HOLDINGS INC	04/01/2025	GOLDMAN SACHS & CO		1,739,202	2,790,000	25,292
17136M-AB-8	CHURCH & DWIGHT CO INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,687,148	15,900,000	375,417
172062-AF-8	CINCINNATI FINANCIAL CORPORATION	05/08/2025	JANE STREET EXECUTION SERVICES LLC		3,740,800	3,500,000	117,063
17252M-AR-1	CINTAS NO 2 CORP	05/08/2025	CITADEL SECURITIES		7,472,175	7,500,000	6,125
17275R-AF-9	CISCO SYSTEMS INC	02/24/2025	JP MORGAN SECURITIES LLC		4,382,693	4,255,000	26,003
17275R-BU-5	CISCO SYSTEMS INC	01/30/2025	JP MORGAN SECURITIES LLC		947,593	970,000	22,135
17275R-BV-3	CISCO SYSTEMS INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,883,973	10,250,000	150,803
17275R-BW-1	CISCO SYSTEMS INC	03/20/2025	JANE STREET EXECUTION SERVICES LLC		7,048,790	7,000,000	23,888
17275R-BZ-4	CISCO SYSTEMS INC	03/05/2025	JP MORGAN SECURITIES LLC		2,503,419	2,470,000	5,599
172967-KY-6	CITIGROUP INC	03/20/2025	MORGAN STANLEY & CO. LLC		3,115,955	3,180,000	42,400
172967-PL-9	CITIGROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		9,053,062	8,970,000	100,470
172967-PU-9	CITIGROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		1,786,224	1,760,000	9,124
17327C-AY-9	CITIGROUP INC	03/05/2025	VARIOUS		22,994,361	23,015,000	9,236
174610-BF-1	CITIZENS FINANCIAL GROUP INC	04/28/2025	VARIOUS		8,281,726	8,082,000	106,279
18060T-AD-7	CLARIOS GLOBAL LP	04/14/2025	VARIOUS		1,928,375	1,930,000	9,384
184494-B#-8	CLEANAWAY WASTE MANAGEMENT LTD.	09/17/2025	DIRECT PLACEMENT		26,348,475	26,340,568	
18469L-AE-9	CLEAR STREET HOLDINGS LLC	09/04/2025	UMB BANK N.A.		53,100,000	53,100,000	
185899-AR-2	CLEVELAND-CLIFFS INC	02/24/2025	VARIOUS		4,800,300	4,770,000	116,220
185899-AS-0	CLEVELAND-CLIFFS INC	02/03/2025	JP MORGAN SECURITIES LLC		3,210,000	3,210,000	
18685@-BR-2	CLIFFWATER CORPORATE LENDING FUND	12/22/2025	DIRECT PLACEMENT		5,000,000	5,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
18912U-AC-6	CLOUD SOFTWARE GROUP INC 144A	04/03/2025	WELLS FARGO SECURITIES LLC		1,088,725	1,070,000	23,050
18912U-AG-7	CLOUD SOFTWARE GROUP INC	08/08/2025	VARIOUS		681,913	680,000	
18972E-AD-7	NOVOLEX (CLYDESDALE)	04/03/2025	VARIOUS		7,778,125	7,750,000	996
191216-DS-6	COCA-COLA CO	12/04/2025	VARIOUS		23,708,706	23,900,000	142,864
191216-DT-4	COCA-COLA CO	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		19,937,015	20,150,000	66,495
191241-AF-5	COCA-COLA FEMSA SAB DE CV	05/01/2025	GOLDMAN SACHS		192,644	200,000	4,550
19828T-AD-8	COLUMBIA PIPELINES OPERATING COMPA	10/22/2025	MORGAN STANLEY & CO. LLC		9,854,626	8,725,000	110,650
19828T-AG-1	COLUMBIA PIPELINES OPERATING COMPA	03/20/2025	VARIOUS		8,638,856	8,710,000	10,250
19828T-AH-9	COLUMBIA PIPELINES OPERATING COMPA	03/05/2025	VARIOUS		15,328,650	15,430,000	5,733
20030N-AF-8	COMCAST CORP	04/03/2025	WELLS FARGO SECURITIES LLC		4,257,000	4,077,000	69,745
20030N-CG-4	COMCAST CORPORATION	01/30/2025	JP MORGAN SECURITIES LLC		667,427	880,000	8,908
20030N-CY-5	COMCAST CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		3,759,372	4,855,000	49,966
20030N-DW-8	COMCAST CORPORATION	01/16/2025	GOLDMAN SACHS & CO		1,989,704	3,550,000	22,386
20030N-EG-2	COMCAST CORPORATION	10/28/2025	VARIOUS		19,039,324	20,035,000	365,490
20030N-EK-3	COMCAST CORPORATION	01/16/2025	JP MORGAN SECURITIES LLC		1,684,148	1,750,000	12,634
201723-AS-2	COMMERCIAL METALS COMPANY	11/13/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,032,050	2,030,000	
201723-AV-5	COMMERCIAL METALS COMPANY	11/13/2025	CITIGROUP GLOBAL MARKETS INC.		3,253,813	3,253,000	
20268J-AB-9	COMMONSPIRIT HEALTH	09/17/2025	MORGAN STANLEY & CO. LLC		7,754,160	8,000,000	124,211
20268J-AH-6	COMMONSPIRIT HEALTH	05/29/2025	INSURANCE WRAP EXCHANGE PER CNTLS		906,689	1,150,000	7,744
20268J-AV-5	COMMONSPIRIT HEALTH	05/29/2025	INSURANCE WRAP EXCHANGE PER CNTLS		4,810,395	5,805,000	41,860
20268J-AW-3	COMMONSPIRIT HEALTH	05/29/2025	INSURANCE WRAP EXCHANGE PER CNTLS		26,712,527	26,340,000	8,119
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA	02/24/2025	JP MORGAN SECURITIES LLC		4,189,133	5,135,000	87,025
202795-KA-7	COMMONWEALTH EDISON COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		12,255,194	12,230,000	161,232
202795-KB-5	COMMONWEALTH EDISON COMPANY	11/04/2025	JP MORGAN SECURITIES LLC		8,053,556	7,525,000	206,457
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA	10/10/2025	VARIOUS		1,558,072	1,720,000	12,496
204448-AB-0	COMPANIA DE MINAS BUENAVENTURA SAA	07/28/2025	VARIOUS		5,011,088	5,055,000	15,371
205887-AR-3	CONAGRA BRANDS INC	09/02/2025	JANE STREET EXECUTION SERVICES LLC		1,604,805	1,500,000	44,333
205887-CF-7	CONAGRA BRANDS INC	03/19/2025	GOLDMAN SACHS & CO		12,041,669	13,159,000	69,862
207597-EL-5	CONNECTICUT LIGHT AND POWER COMPAN	02/24/2025	JP MORGAN SECURITIES LLC		10,318,705	12,910,000	206,560
208251-AE-8	CONOCO INC	10/20/2025	HSBC SECURITIES (USA) INC.		5,011,142	4,570,000	5,294
20825C-AQ-7	CONOCOPHILLIPS	02/24/2025	JP MORGAN SECURITIES LLC		8,648,529	7,820,000	33,887
20826F-BM-7	CONOCOPHILLIPS CO	02/24/2025	VARIOUS		11,986,592	12,435,000	135,881
20826F-BV-7	CONOCOPHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION		9,468,002	9,550,000	
20826F-BX-3	CONOCOPHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION		638,854	588,000	
20826F-BY-1	CONOCOPHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION		2,483,428	2,390,000	
20826F-CA-2	CONOCOPHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION		383,217	410,000	
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW	02/24/2025	VARIOUS		11,873,227	15,075,000	140,893
209111-FQ-1	CONSOLIDATED EDISON COMPANY OF NEW	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,800,662	10,200,000	209,100
209111-GG-2	CONSOLIDATED EDISON COMPANY OF NEW	02/24/2025	JP MORGAN SECURITIES LLC		4,886,378	4,760,000	78,011
21036P-AY-4	CONSTELLATION BRANDS INC	03/20/2025	RBC CAPITAL MARKETS CORP		8,257,750	8,500,000	30,600
21036P-AZ-1	CONSTELLATION BRANDS INC	02/13/2025	GOLDMAN SACHS & CO		5,052,736	6,550,000	133,529
21036P-BD-9	CONSTELLATION BRANDS INC	02/24/2025	JP MORGAN SECURITIES LLC		9,260,294	10,040,000	146,417
21036P-BG-2	CONSTELLATION BRANDS INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,612,154	19,225,000	356,464
21036P-BL-1	CONSTELLATION BRANDS INC	02/24/2025	JP MORGAN SECURITIES LLC		267,941	275,000	3,846
21039C-AD-6	CONSTELLIUM SE	04/15/2025	OPPENHEIMER & CO. INC		598,500	630,000	6,805
21871X-AM-1	COREBRIDGE FINANCIAL INC	04/01/2025	VARIOUS		8,975,886	11,000,000	200,410
21873#-AA-4	CORE ELECTRIC COOPERATIVE	12/17/2025	DIRECT PLACEMENT		300,000	300,000	
219350-BF-1	CORNING INC	02/24/2025	VARIOUS		12,942,490	16,403,000	185,122
219350-BK-0	CORNING INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,864,859	5,850,000	142,578
21989D-AB-8	CORPORACION INMOBILIARIA VESTA SAB	11/13/2025	VARIOUS		3,096,695	3,076,000	9,203
223611-B@-2	COWBOYS STADIUM LP	02/21/2025	DIRECT PLACEMENT		7,400,000	7,400,000	
225313-AQ-8	CREDIT AGRICOLE SA	02/24/2025	JP MORGAN SECURITIES LLC		2,125,911	2,070,000	16,174
22534P-AC-7	CREDIT AGRICOLE SA	07/31/2025	GOLDMAN SACHS & CO		5,133,400	5,000,000	13,989
22535W-AL-1	CREDIT AGRICOLE SA	03/20/2025	MORGAN STANLEY & CO. LLC		3,170,651	3,180,000	4,091
22535W-AN-7	CREDIT AGRICOLE SA	02/24/2025	JP MORGAN SECURITIES LLC		10,796,198	10,570,000	79,173
225401-AV-0	UBS GROUP AG	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,016,918	9,653,000	134,733
225401-BG-2	UBS GROUP AG	02/24/2025	VARIOUS		10,031,002	9,525,000	223,385
22550L-2M-2	UBS AG (STAMFORD BRANCH)	02/21/2025	GOLDMAN SACHS & CO		1,962,204	1,825,000	3,422
22822V-AM-3	CROWN CASTLE INC	02/24/2025	JP MORGAN SECURITIES LLC		6,617,358	7,255,000	10,479
22822V-AQ-4	CROWN CASTLE INTERNATIONAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		5,141,462	6,595,000	41,054
231021-AV-8	CUMMINS INC	02/21/2025	VARIOUS		1,204,718	1,195,000	5,269
231021-AY-2	CUMMINS INC	05/06/2025	JP MORGAN SECURITIES LLC		4,996,500	5,000,000	
23311V-AH-0	DCP MIDSTREAM OPERATING LP	06/20/2025	SMBC NIKKO SECURITIES		4,954,390	4,900,000	26,508
233331-BP-1	DTE ENERGY COMPANY	10/21/2025	BBVA SECURITIES INC		2,983,073	2,955,000	16,581
23338V-AT-3	DTE ELECTRIC COMPANY	03/05/2025	JP MORGAN SECURITIES LLC		11,266,579	11,365,000	271,055

SCHEDULE D - PART 3

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23338V-AZ-9	DTE ELECTRIC COMPANY	11/04/2025	JP MORGAN SECURITIES LLC		9,827,031	9,300,000	258,424
23341C-AE-3	DNB BANK ASA	02/27/2025	CITIGROUP GLOBAL MARKETS INC.		17,117,024	17,103,000	260,530
233853-BA-7	DAIMLER TRUCK FINANCE NORTH AMERIC	03/05/2025	JP MORGAN SECURITIES LLC		5,459,695	5,490,000	61,477
233853-BC-3	DAIMLER TRUCK FINANCE NORTH AMERIC	01/07/2025	VARIOUS		24,975,050	25,000,000	
233853-BF-6	DAIMLER TRUCK FINANCE NORTH AMERIC	02/24/2025	VARIOUS		12,295,966	12,270,000	50,878
23636A-BH-3	DANSKE BANK A/S	03/20/2025	MORGAN STANLEY & CO. LLC		3,273,683	3,180,000	10,079
23636A-BK-6	DANSKE BANK A/S	02/26/2025	VARIOUS		30,003,050	30,000,000	
23918K-AY-4	DAVITA INC	05/21/2025	VARIOUS		1,140,000	1,140,000	
244199-BM-6	DEERE & CO	01/13/2025	VARIOUS		2,697,792	2,700,000	
24422E-VP-1	JOHN DEERE CAPITAL CORP	04/03/2025	VARIOUS		3,288,316	3,540,000	7,280
24605#-AD-7	DELAWARE ELECTRIC COOPERATIVE INC.	11/03/2025	DIRECT PLACEMENT		6,479,000	6,479,000	
24618#-BC-3	DELAWARE NORTH COMPANIES INC.	09/12/2025	DIRECT PLACEMENT		4,000,000	4,000,000	
24702R-AF-8	DELL INC	03/05/2025	JP MORGAN SECURITIES LLC		261,072	245,000	6,414
24703D-BH-3	DELL INTERNATIONAL LLC	11/04/2025	JP MORGAN SECURITIES LLC		14,240,501	20,420,000	223,019
24703D-BQ-3	DELL INTERNATIONAL LLC	03/05/2025	JP MORGAN SECURITIES LLC		11,433,724	11,985,000	99,855
24703T-AG-1	DELL INTERNATIONAL LLC	03/20/2025	MORGAN STANLEY & CO. LLC		3,242,837	3,180,000	79,588
24703T-AM-8	DELL INTERNATIONAL LLC/EMC CORP	03/26/2025	VARIOUS		25,972,900	26,000,000	
24879#-AF-3	DENTON COUNTY ELECTRIC COOPERATIVE	10/31/2025	DIRECT PLACEMENT		22,050,000	22,050,000	
251526-CD-9	DEUTSCHE BANK AG (NEW YORK BRANCH)	02/24/2025	JP MORGAN SECURITIES LLC		5,988,870	6,535,000	101,089
251526-CY-3	DEUTSCHE BANK AG (NEW YORK BRANCH)	03/05/2025	JP MORGAN SECURITIES LLC		2,780,758	2,840,000	76,296
25160P-AN-7	DEUTSCHE BANK AG (NEW YORK BRANCH)	04/23/2025	GOLDMAN SACHS & CO		12,424,423	12,142,000	243,429
25179M-BD-4	DEVON ENERGY CORPORATION	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,494,195	7,463,000	15,237
25466A-AP-6	CAPITAL ONE NA	09/05/2025	VARIOUS		23,486,738	23,621,000	187,602
25466A-AR-2	CAPITAL ONE NA	03/20/2025	MORGAN STANLEY & CO. LLC		2,847,245	3,180,000	10,733
254687-EH-5	WALT DISNEY COMPANY	04/03/2025	GOLDMAN SACHS & CO		7,965,534	6,950,000	178,451
254687-FM-3	WALT DISNEY CO	01/23/2025	MORGAN STANLEY & CO. LLC		4,254,364	6,825,000	74,554
25470D-CA-5	WARNER MEDIA (DISCOVERY)	06/30/2025	EXCHANGE TRANSACTIONS		5,196,228	5,200,000	
25470D-CC-1	WARNER MEDIA (DISCOVERY)	06/30/2025	EXCHANGE TRANSACTIONS		225,000	225,000	
256746-AH-1	DOLLAR TREE INC	10/22/2025	VARIOUS		9,850,175	9,856,000	181,112
257048-AA-2	GREENBOUGH ISSUER 1 2031 FUNDED	12/23/2025	REVOLVER FUNDING BROKER		11,932,631	11,932,631	
25746U-DW-6	DOMINION ENERGY INC	04/15/2025	BARCLAYS CAPITAL		3,197,920	3,200,000	15,556
25746U-EA-3	DOMINION ENERGY INC	08/04/2025	MORGAN STANLEY & CO. LLC		1,125,000	1,125,000	
260543-DD-2	DOW CHEMICAL COMPANY (THE)	01/23/2025	JP MORGAN SECURITIES LLC		2,226,640	3,250,000	22,425
260543-DH-3	DOW CHEMICAL COMPANY (THE)	02/24/2025	JP MORGAN SECURITIES LLC		10,998,983	9,815,000	188,121
260543-DM-2	DOW CHEMICAL CO	03/05/2025	JP MORGAN SECURITIES LLC		3,779,289	3,845,000	
26138E-AX-7	DR PEPPER SNAPPLE GROUP INC	03/20/2025	MORGAN STANLEY & CO. LLC		3,105,079	3,180,000	29,086
26441C-BF-1	DUKE ENERGY CORP	01/30/2025	JP MORGAN SECURITIES LLC		954,812	1,230,000	6,601
26441C-CA-1	DUKE ENERGY CORP	02/24/2025	JP MORGAN SECURITIES LLC		5,655,574	5,510,000	149,382
26442C-BL-7	DUKE ENERGY CAROLINAS LLC	02/24/2025	VARIOUS		7,237,977	7,475,000	44,231
26442E-AK-6	DUKE ENERGY OHIO INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,939,006	9,900,000	99,440
26442E-AL-4	DUKE ENERGY OHIO INC	02/24/2025	JP MORGAN SECURITIES LLC		6,801,044	6,965,000	171,803
26442U-AU-8	DUKE ENERGY PROGRESS LLC	03/05/2025	JP MORGAN SECURITIES LLC		4,944,293	4,980,000	2,794
26442U-AV-6	DUKE ENERGY PROGRESS LLC	03/03/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,066,779	5,075,000	
26444H-AN-1	DUKE ENERGY FLORIDA LLC	11/04/2025	VARIOUS		12,866,773	12,180,000	328,942
26444H-AR-2	DUKE ENERGY FLORIDA LLC	02/24/2025	JP MORGAN SECURITIES LLC		7,514,970	7,065,000	121,675
26614N-AC-6	DUPONT DE NEMOURS INC	10/02/2025	EXCHANGE TRANSACTIONS		315,143	315,143	
26874R-AP-3	ENI SPA	12/04/2025	VARIOUS		26,558,779	26,825,000	292,682
26875P-AX-9	EOG RESOURCES INC	06/16/2025	GOLDMAN SACHS & CO		4,995,100	5,000,000	
26884L-AX-7	EQT CORP	09/08/2025	144A SECURITY EXCHANGE TRANSACTION		6,216,361	6,400,000	
26884L-AZ-2	EQT CORP	09/08/2025	144A SECURITY EXCHANGE TRANSACTION		2,445,949	2,400,000	
26884L-BB-4	EQT CORP	09/08/2025	144A SECURITY EXCHANGE TRANSACTION		150,084	140,000	
26884L-BD-0	EQT CORP	09/08/2025	144A SECURITY EXCHANGE TRANSACTION		2,323,074	2,410,000	
27409L-AE-3	THE EAST OHIO GAS COMPANY	11/04/2025	JP MORGAN SECURITIES LLC		16,195,386	25,240,000	225,910
27636A-AC-6	EASTERN ENERGY GAS HOLDINGS LLC	11/04/2025	VARIOUS		15,940,612	15,225,000	210,800
277432-AP-5	EASTMAN CHEMICAL CO	04/02/2025	GOLDMAN SACHS & CO		2,472,356	2,875,000	62,388
278062-AK-0	EATON CORPORATION	05/08/2025	VARIOUS		7,527,835	7,500,000	143,852
278865-BE-9	ECOLAB INC	04/15/2025	BARCLAYS CAPITAL		2,268,563	2,250,000	6,600
278865-BF-6	ECOLAB INC	02/14/2025	JANE STREET EXECUTION SERVICES LLC		1,010,408	1,230,000	800
279158-AN-9	ECOPETROL SA	09/24/2025	UBS SECURITIES LLC		491,103	475,000	13,335
279158-AP-4	ECOPETROL SA 4.625% 02 NOV 2031-31	07/28/2025	GOLDMAN SACHS		172,648	200,000	2,235
279158-AS-8	ECOPET 8.87500 01/13/2033	10/01/2025	VARIOUS		4,686,486	4,496,000	79,169
279158-AT-6	ECOPETROL SA	10/31/2025	MORGAN STANLEY AND CO. INTERNATIONAL PLC		334,180	310,000	7,798
28176E-AD-0	EDWARDS LIFESCIENCES CORP	04/15/2025	VARIOUS		7,900,500	8,000,000	112,039
283677-G#-3	EL PASO ELECTRIC COMPANY	07/30/2025	DIRECT PLACEMENT		4,400,000	4,400,000	
283677-H*-6	EL PASO ELECTRIC COMPANY	10/15/2025	DIRECT PLACEMENT		8,000,000	8,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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283837-AC-6	EL PUERTO DE LIVERPOOL SAB DE CV	01/16/2025	SANTANDER INVESTMENT SECURITIES INC.		3,524,000	3,524,000	
286181-AK-8	ELEMENT FLEET MANAGEMENT CORP	01/27/2025	MIZUHO SECURITIES USA INC.		16,524,808	15,791,000	149,675
286181-AP-7	ELEMENT FLEET MANAGEMENT CORP	03/20/2025	JP MORGAN SECURITIES LLC		20,000,000	20,000,000	
286181-AR-3	ELEMENT FLEET MANAGEMENT CORP	12/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,690,946	1,690,000	3,268
286857-J#-5	ELIZABETHTOWN GAS COMPANY	08/14/2025	DIRECT PLACEMENT		5,000,000	5,000,000	
286857-K@-5	ELIZABETHTOWN GAS COMPANY	10/15/2025	DIRECT PLACEMENT		1,900,000	1,900,000	
29103D-AM-8	EMERA US FINANCE LP	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,633,845	17,050,000	382,441
29206#-AK-3	EMPIRE SOUTHWEST LLC	03/27/2025	DIRECT PLACEMENT		3,000,000	3,000,000	
29245V-AE-5	EMPRESA NACIONAL DE TELECOMUNICACI	10/01/2025	HSBC SECURITIES (USA) INC.		178,400	200,000	305
29248O-AL-4	ENERGY TRANSFER LP	10/24/2025	JP MORGAN SECURITIES LLC		4,399,574	4,320,000	96,228
29248H-AC-7	EMPOWER FINANCE 2020 LP	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,974,848	8,800,000	31,570
29250N-BZ-7	ENBRIDGE INC	12/04/2025	VARIOUS		22,774,350	20,570,000	182,575
29250N-CC-7	ENBRIDGE INC	02/24/2025	JP MORGAN SECURITIES LLC		15,524,662	15,315,000	335,016
29250N-CD-5	ENBRIDGE INC	02/13/2025	GOLDMAN SACHS & CO		5,040,789	5,100,000	108,736
29273V-AS-9	ENERGY TRANSFER LP	05/30/2025	GOLDMAN SACHS & CO		2,088,480	2,000,000	339
29273V-AW-0	ENERGY TRANSFER LP	01/30/2025	JP MORGAN SECURITIES LLC		860,817	890,000	11,179
29273V-BB-5	ENERGY TRANSFER LP	02/24/2025	JP MORGAN SECURITIES LLC		10,901,514	10,985,000	321,220
29273V-BE-9	ENERGY TRANSFER LP	02/24/2025	JP MORGAN SECURITIES LLC		4,500,931	4,455,000	
29277R-AB-1	ENERGUATE TRUST	09/18/2025	J.P. MORGAN SECURITIES LLC		2,631,930	2,630,000	
29278D-AA-3	ENEL CHILE SA	05/01/2025	SUMRIDGE PARTNERS LLC		199,400	200,000	3,792
29278G-BD-9	ENEL FINANCE INTERNATIONAL NV	03/20/2025	MORGAN STANLEY & CO. LLC		3,203,977	3,180,000	38,480
29279F-AA-7	ENERGY TRANSFER LP	02/13/2025	GOLDMAN SACHS & CO		9,999,600	10,000,000	206,597
29365T-AJ-3	ENTERGY TEXAS INC	02/24/2025	JP MORGAN SECURITIES LLC		7,696,171	10,765,000	150,596
29365T-AN-4	ENTERGY TEXAS INC	02/05/2025	JP MORGAN SECURITIES LLC		2,382,182	2,347,000	58,610
29366M-AA-6	ENTERGY ARKANSAS LLC	11/04/2025	JP MORGAN SECURITIES LLC		6,060,559	7,325,000	29,056
29366M-AG-3	ENTERGY ARKANSAS LLC	02/24/2025	VARIOUS		8,100,096	8,020,000	94,305
29366W-AG-1	ENTERGY MISSISSIPPI LLC	11/04/2025	VARIOUS		8,851,013	8,675,000	19,092
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC	02/24/2025	JP MORGAN SECURITIES LLC		3,977,972	3,755,000	83,053
29379V-BF-9	ENTERPRISE PRODUCTS OPERATING LLC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,994,204	6,425,000	12,368
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC	02/24/2025	JP MORGAN SECURITIES LLC		11,308,498	14,025,000	40,906
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING LLC	01/30/2025	JP MORGAN SECURITIES LLC		674,064	930,000	
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC	01/09/2025	MORGAN STANLEY & CO. LLC		1,235,869	1,925,000	24,811
29379V-CB-7	ENTERPRISE PRODUCTS OPERATING LLC	01/09/2025	MORGAN STANLEY & CO. LLC		1,964,405	3,025,000	40,207
29379V-CL-5	ENTERPRISE PRODUCTS OPERATING LLC	11/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,880,580	6,800,000	141,440
294429-AW-5	EQUIFAX INC	05/30/2025	VARIOUS		8,686,892	8,600,000	130,418
29446M-AC-6	EQUINOR ASA	01/09/2025	GOLDMAN SACHS & CO		2,174,295	3,225,000	15,140
29446M-AH-5	EQUINOR ASA	03/05/2025	JP MORGAN SECURITIES LLC		9,700,133	12,730,000	201,488
29449W-AD-9	EQUITABLE FINANCIAL LIFE GLOBAL FU	02/24/2025	JP MORGAN SECURITIES LLC		3,014,032	3,605,000	17,524
29449W-AR-8	EQUITABLE FINANCIAL LIFE GLOBAL FU	04/23/2025	VARIOUS		44,589,985	44,387,000	860,295
29449W-AT-4	EQUITABLE FINANCIAL LIFE GLOBAL FU	03/25/2025	VARIOUS		24,964,381	25,000,000	
29736R-AP-5	ESTEE LAUDER COMPANIES INC. (THE)	10/09/2025	VARIOUS		9,917,543	10,630,000	90,466
29736R-AS-9	ESTEE LAUDER COMPANIES INC. (THE)	10/28/2025	SUSQUEHANNA FINANCIAL GROUP		5,056,200	5,000,000	99,653
30036F-AA-9	EVERGY KANSAS CENTRAL INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		19,981,422	27,900,000	133,688
30037D-AE-5	EVERGY METRO INC	08/11/2025	VARIOUS		9,998,636	10,000,000	
30037E-AC-7	EVERGY MISSOURI WEST INC	11/18/2025	BARCLAYS CAPITAL		9,986,019	9,950,000	
30040W-AH-1	EVERSOURCE ENERGY	02/24/2025	JP MORGAN SECURITIES LLC		3,539,152	5,035,000	19,301
30161N-BJ-9	EXELON CORPORATION	02/27/2025	GOLDMAN SACHS & CO		2,630,836	2,600,000	60,627
30212P-AP-0	EXPEDIA GROUP INC	02/14/2025	MORGAN STANLEY & CO. LLC		1,456,455	1,500,000	475
30231G-AZ-5	EXXON MOBIL CORP	01/23/2025	VARIOUS		2,990,043	4,500,000	60,507
30231G-BM-3	EXXON MOBIL CORP	03/05/2025	VARIOUS		14,888,613	20,615,000	269,268
30303M-8Q-8	META PLATFORMS INC	04/30/2025	VARIOUS		10,296,588	10,370,000	261,196
30303M-8W-5	META PLATFORMS INC	02/24/2025	JP MORGAN SECURITIES LLC		8,044,315	8,075,000	12,449
30303M-AD-4	META PLATFORMS INC	10/30/2025	MORGAN STANLEY & CO. LLC		18,896,598	18,900,000	
30303M-AE-2	META PLATFORMS INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		24,907,051	25,150,000	125,750
30315X-AC-8	FS LUXEMBOURG SARL	07/28/2025	VARIOUS		4,219,443	4,103,000	71,361
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD	05/01/2025	VARIOUS		15,005,376	14,910,000	184,943
31428X-DF-0	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		199,730	200,000	
31428X-DH-6	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		5,887,449	5,850,000	
31428X-DL-7	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		5,232,995	5,250,000	
31428X-DM-5	FEDEX CORP	10/01/2025	144A SECURITY EXCHANGE TRANSACTION		6,753,645	7,000,000	
31428X-DN-3	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		12,150,724	12,480,000	
31428X-DP-8	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		4,394,810	4,400,000	
31428X-DQ-6	FEDEX CORP	10/06/2025	144A SECURITY EXCHANGE TRANSACTION		4,605,269	5,000,000	
31428X-DS-2	FEDEX CORP	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,899,860	17,700,000	143,173
31428X-DT-0	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		4,026,599	4,190,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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31428X-DU-7	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		14,816,910	18,890,000	
31428X-DW-3	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		10,544,541	11,755,000	
31575K-AA-3	FIDEICOMISO IRREVOCABLE NO F/1721	12/04/2025	VARIOUS		2,727,529	2,738,000	1,361
31620M-AU-0	FIDELITY NATIONAL INFORMATION SERV	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,949,364	3,400,000	31,450
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SERV	02/24/2025	JP MORGAN SECURITIES LLC		7,628,143	7,830,000	48,938
316773-CV-0	FIFTH THIRD BANCORP	09/25/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		4,973,400	5,000,000	6,583
316773-DE-7	FIFTH THIRD BANCORP	04/24/2025	MORGAN STANLEY & CO. LLC		11,949,960	12,100,000	
31677Q-BU-2	FIFTH THIRD BANK NA	08/08/2025	VARIOUS		26,587,130	26,470,000	104,169
337738-AV-0	FISERV INC	02/24/2025	JP MORGAN SECURITIES LLC		5,313,737	6,415,000	42,339
337738-BD-9	FISERV INC	03/28/2025	DEUTSCHE BANK SECURITIES INC.		3,068,040	3,000,000	13,171
337738-BG-2	FISERV INC	04/16/2025	JP MORGAN SECURITIES LLC		6,384,618	6,259,000	52,332
337738-BL-1	FISERV INC	02/24/2025	JP MORGAN SECURITIES LLC		3,575,900	3,535,000	85,626
337932-AH-0	FIRSTENERGY CORPORATION	03/05/2025	VARIOUS		20,764,169	21,146,000	116,832
337932-AJ-6	FIRSTENERGY CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		11,811,921	12,975,000	181,794
33835P-AA-4	FIVE CORNERS FUNDING TRUST IV	11/04/2025	JP MORGAN SECURITIES LLC		6,007,140	5,750,000	76,628
33938X-AE-5	FLEX LTD	03/05/2025	BARCLAYS CAPITAL		10,290,158	10,002,000	85,017
33938X-AF-2	FLEX LTD	11/10/2025	VARIOUS		1,937,897	1,905,000	32,782
34056R-AB-8	RAYS BASEBALL CLUB LLC	10/16/2025	DIRECT PLACEMENT		7,481,250	7,500,000	
341081-GV-3	FLORIDA POWER & LIGHT CO	01/30/2025	VARIOUS		1,639,078	1,645,000	11,635
341081-GZ-4	FLORIDA POWER & LIGHT CO	02/24/2025	JP MORGAN SECURITIES LLC		11,794,916	11,525,000	7,427
341081-HB-6	FLORIDA POWER & LIGHT CO	12/02/2025	VARIOUS		29,909,740	30,000,000	
34432#-AA-1	FOLEY INDUSTRIES INC	05/09/2025	DIRECT PLACEMENT		1,728,000	1,728,000	
34432#-AB-9	FOLEY INDUSTRIES INC.	05/09/2025	DIRECT PLACEMENT		2,900,000	2,900,000	
34490*-AB-2	FOOTBALL CLUB TERM NOTES 2025-XIX	07/24/2025	DIRECT PLACEMENT		8,000,000	8,000,000	
34490*-AE-6	FOOTBALL CLUB TERM NOTES 2025-XIX	10/02/2025	DIRECT PLACEMENT		14,500,000	14,500,000	
34502#-AA-6	FOOTBALL CLUB TERM NTS 2025-XVIII	02/27/2025	DIRECT PLACEMENT		1,600,000	1,600,000	
34960P-AG-6	FORTRESS TRANSPORTATION AND INFRAS	02/21/2025	MORGAN STANLEY & CO. LLC		3,885,500	3,800,000	50,983
34964C-AG-1	FORTUNE BRANDS HOME & SECURITY INC	12/04/2025	VARIOUS		23,553,601	29,045,000	334,581
35137L-AL-9	FOX CORP	04/15/2025	BARCLAYS CAPITAL		1,865,540	2,000,000	1,556
35137L-AN-5	FOX CORP	03/05/2025	JP MORGAN SECURITIES LLC		6,089,723	5,690,000	151,022
353514-E#-5	FRANKLIN ELECTRIC CO. INC.	09/26/2025	DIRECT PLACEMENT		59,500,000	59,500,000	
36143L-2D-6	GA GLOBAL FUNDING TRUST	03/19/2025	GOLDMAN SACHS & CO		5,464,740	6,000,000	1,625
36143L-2R-5	GA GLOBAL FUNDING TRUST	01/07/2025	VARIOUS		2,935,628	2,940,000	
36143L-2S-3	GA GLOBAL FUNDING TRUST	01/07/2025	JP MORGAN SECURITIES LLC		4,729,813	4,750,000	
361448-BA-0	GATX CORPORATION	04/03/2025	VARIOUS		14,055,940	14,500,000	96,882
361448-BF-9	GATX CORPORATION	04/08/2025	VARIOUS		7,665,930	8,000,000	88,000
36165R-AC-9	GRUPO CEMENTOS DE CHIHUAHUA SAB DE	10/14/2025	BOFA MERRILL LYNCH		219,000	240,000	4,216
361841-AT-6	GLP CAPITAL LP / GLP FINANCING II	02/24/2025	JP MORGAN SECURITIES LLC		2,632,066	2,645,000	82,243
36264F-AM-3	HALEON US CAPITAL LLC	01/23/2025	RBC CAPITAL MARKETS CORP		5,277,783	5,840,000	70,567
36264F-AN-1	HALEON US CAPITAL LLC	11/04/2025	VARIOUS		13,060,178	16,595,000	174,176
36266G-AC-1	GE HEALTHCARE TECHNOLOGIES INC	10/02/2025	WELLS FARGO SECURITIES LLC		3,934,598	3,770,000	65,661
36266G-AE-7	GE HEALTHCARE TECHNOLOGIES INC	12/01/2025	GOLDMAN SACHS & CO		8,932,770	9,000,000	
36267V-AK-9	GE HEALTHCARE TECHNOLOGIES INC	03/05/2025	JP MORGAN SECURITIES LLC		2,395,236	2,270,000	40,213
36267V-AM-5	GE HEALTHCARE TECH INC	11/04/2025	JP MORGAN SECURITIES LLC		24,834,508	22,560,000	536,485
366651-AC-1	GARTNER INC	07/31/2025	GOLDMAN SACHS & CO		2,468,775	2,500,000	9,375
36830D-AD-3	GC TREASURY CENTER CO LTD	03/27/2025	DEUTSCHE BANK AG- LONDON		3,166,520	3,440,000	74,839
369550-BC-1	GENERAL DYNAMICS CORPORATION	05/02/2025	VARIOUS		7,378,595	7,500,000	122,604
369550-BJ-6	GENERAL DYNAMICS CORPORATION	04/02/2025	GOLDMAN SACHS & CO		2,517,570	3,000,000	708
370334-CG-7	GENERAL MILLS INC	04/15/2025	BARCLAYS CAPITAL		2,966,700	3,000,000	62,650
370334-CJ-1	GENERAL MILLS INC	11/04/2025	JP MORGAN SECURITIES LLC		12,269,525	13,865,000	134,044
370334-CP-7	GENERAL MILLS INC	02/24/2025	JP MORGAN SECURITIES LLC		4,260,619	6,565,000	13,130
37045V-AP-5	GENERAL MOTORS CO	02/24/2025	JP MORGAN SECURITIES LLC		5,722,238	6,185,000	127,411
37045V-AQ-3	GENERAL MOTORS CO	10/28/2025	VARIOUS		9,305,325	9,905,000	47,535
37045V-AS-9	GENERAL MOTORS CO	12/18/2025	BMO CAPITAL MARKETS		4,891,477	4,799,000	51,989
37045V-AT-7	GENERAL MOTORS CO	12/04/2025	VARIOUS		21,403,567	22,300,000	388,105
37045X-FE-1	GENERAL MOTORS FINANCIAL CO INC	02/27/2025	VARIOUS		25,004,000	25,000,000	
372460-AE-5	GENUINE PARTS COMPANY	05/30/2025	VARIOUS		6,327,420	6,000,000	28,167
37256E-AA-0	GENPACT UK FINCO PLC / GENPACT USA	11/13/2025	VARIOUS		15,828,504	15,890,000	
373334-KN-0	GEORGIA POWER COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		5,323,197	7,120,000	18,294
373334-LD-1	GEORGIA POWER COMPANY	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		19,834,278	20,100,000	202,675
37373W-AE-0	GERDAU TRADE INC	11/13/2025	VARIOUS		4,457,820	4,340,000	90,606
375558-BJ-1	GILEAD SCIENCES INC	02/24/2025	JP MORGAN SECURITIES LLC		4,991,612	5,555,000	107,397
375558-CC-5	GILEAD SCIENCES INC	02/24/2025	JP MORGAN SECURITIES LLC		6,488,895	6,495,000	87,412
375558-CD-3	GILEAD SCIENCES INC	10/28/2025	VARIOUS		11,279,979	10,950,000	262,518
375558-CE-1	GILEAD SCIENCES INC	10/28/2025	VARIOUS		15,710,746	15,360,000	317,147

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	05/02/2025	VARIOUS		5,930,780	6,000,000	101,288
37940B-AE-3	GLOBAL RENTAL CO. INC.	07/08/2025	DIRECT PLACEMENT		36,000,000	36,000,000	
37940B-AF-0	GLOBAL RENTAL CO. INC.	07/08/2025	DIRECT PLACEMENT		7,100,000	7,100,000	
37940X-AB-8	GLOBAL PAYMENTS INC	03/20/2025	MORGAN STANLEY & CO. LLC		2,974,954	3,180,000	10,176
37940X-AC-6	GLOBAL PAYMENTS INC	10/28/2025	VARIOUS		12,895,755	16,775,000	95,366
37954F-AK-0	GLOBAL PARTNERS LP/GLP FINANCE COR	03/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,923,500	3,800,000	48,767
37959G-AF-4	GLOBAL ATLANTIC (FIN) COMPANY	12/04/2025	VARIOUS		21,863,110	21,225,000	449,906
37960B-AD-7	GLOBAL MEDICAL RESPONSE INC	09/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,703,000	2,703,000	
38021M-AA-4	GOAT HOLDCO LLC	02/24/2025	TRUIST SECURITIES INC.		4,886,100	4,880,000	55,815
38141G-B3-7	GOLDMAN SACHS GP	03/05/2025	JP MORGAN SECURITIES LLC		10,330,797	10,340,000	71,952
38141G-B7-8	GOLDMAN SACHS GROUP INC/THE	02/24/2025	JP MORGAN SECURITIES LLC		3,111,680	3,200,000	54,396
38141G-C4-4	GOLDMAN SACHS GROUP INC/THE	02/24/2025	VARIOUS		16,385,357	16,315,000	24,102
38141G-C5-1	GOLDMAN SACHS GROUP INC/THE	01/21/2025	GOLDMAN SACHS & CO		7,560,000	7,560,000	
38141G-C7-7	GOLDMAN SACHS GROUP INC/THE	04/15/2025	GOLDMAN SACHS & CO		25,000,000	25,000,000	
38141G-D4-3	GOLDMAN SACHS GROUP INC/THE	10/14/2025	GOLDMAN SACHS & CO		3,000,000	3,000,000	
38141G-FD-1	GOLDMAN SACHS GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		1,734,738	1,590,000	42,930
38141G-WL-4	GOLDMAN SACHS GROUP INC/THE	02/27/2025	GOLDMAN SACHS & CO		14,870,768	15,200,000	129,349
38152B-AA-9	GOLDMAN SACHS PRIVATE CREDIT CORP	04/29/2025	BOFA SECURITIES INC (MERRILL LYNCH)		19,985,800	20,000,000	
38152B-AE-1	GOLDMAN SACHS PRIVATE CREDIT CORP	10/09/2025	MORGAN STANLEY & CO. LLC		19,861,200	20,000,000	
38173M-AD-4	GOLUB CAPITAL BDC INC.	04/08/2025	VARIOUS		29,528,057	28,180,000	512,512
38173M-AE-2	GOLUB CAPITAL BDC INC.	04/15/2025	VARIOUS		3,482,910	3,544,000	55,589
38179R-AB-1	GOLUB CAPITAL PRIVATE CREDIT FUND	06/10/2025	EXCHANGE TRANSACTIONS		1,537,145	1,571,000	
38179R-AD-7	GOLUB CAPITAL PRIVATE CREDIT FUND	06/10/2025	EXCHANGE TRANSACTIONS		4,046,449	4,164,000	
38179R-AE-5	GOLUB CAPITAL PRIVATE CREDIT FUND	07/16/2025	WELLS FARGO SECURITIES LLC		18,946,165	19,073,000	
39121J-D#-4	GREAT RIVER ENERGY	09/03/2025	DIRECT PLACEMENT		2,799,000	2,799,000	
39531J-AB-0	GREENKO WIND PROJECTS (MAURITIUS)	10/01/2025	VARIOUS		4,695,987	4,687,000	520
40055C-AA-1	GRUPO NUTRESA S.A. 8% 12 MAY 2030-30 144	05/07/2025	VARIOUS		4,622,610	4,600,000	
40055C-AB-9	GRUPO NUTRESA S.A. 9% 12 MAY 2035-35 144	10/02/2025	VARIOUS		13,056,260	12,890,000	37,645
403949-AQ-3	HF SINCLAIR CORP	09/05/2025	MORGAN STANLEY & CO. LLC		8,027,141	8,010,000	41,163
404119-CL-1	HCA INC	02/13/2025	GOLDMAN SACHS & CO		5,031,550	6,350,000	121,554
404119-CY-3	HCA INC	03/20/2025	MORGAN STANLEY & CO. LLC		3,205,122	3,180,000	13,250
404119-DB-2	HCA INC	02/24/2025	JP MORGAN SECURITIES LLC		2,443,812	2,410,000	1,540
404119-DC-0	HCA INC	02/24/2025	JP MORGAN SECURITIES LLC		7,747,767	7,650,000	5,270
404119-DH-9	HCA INC	12/04/2025	VARIOUS		16,037,851	16,550,000	62,027
404280-BT-5	HSBC HOLDINGS PLC	07/18/2025	MORGAN STANLEY & CO. LLC		7,498,675	7,501,000	30,557
404280-CL-1	HSBC HOLDINGS PLC	08/08/2025	GOLDMAN SACHS & CO		4,759,850	5,000,000	38,862
404280-DR-7	HSBC HOLDINGS PLC	01/21/2025	HSBC SECURITIES (USA) INC.		14,635,598	13,830,000	224,280
40428H-R9-5	HSBC USA INC	08/14/2025	HSBC SECURITIES (USA) INC.		1,982,952	1,960,000	18,228
40440V-AQ-8	HPS CORPORATE LENDING FUND	09/04/2025	VARIOUS		13,040,015	13,100,000	
40440V-AS-4	HPS CORPORATE LENDING FUND	09/04/2025	VARIOUS		13,086,111	13,100,000	
404530-AA-5	HACKENSACK MERIDIAN HEALTH INC	02/04/2025	RBC DOMINION SECURITIES INC		1,907,629	2,276,000	9,673
404530-AC-1	HACKENSACK MERIDIAN HEALTH INC	03/13/2025	GOLDMAN SACHS & CO		1,093,077	1,558,000	1,505
406216-AW-1	HALLIBURTON CO	02/24/2025	JP MORGAN SECURITIES LLC		10,909,064	9,925,000	295,544
406216-BE-0	HALLIBURTON CO	02/24/2025	JP MORGAN SECURITIES LLC		11,247,435	12,715,000	40,264
40624B-BG-4	HALLMARK CARDS INC.	01/03/2025	DIRECT PLACEMENT		11,000,000	11,000,000	
40624B-BH-2	HALLMARK CARDS INC.	01/03/2025	DIRECT PLACEMENT		11,000,000	11,000,000	
41242*-CP-5	HARDWOOD FUNDING LLC	06/09/2025	DIRECT PLACEMENT		17,489,360	17,489,360	
41242*-CR-1	HARDWOOD FUNDING LLC	06/09/2025	DIRECT PLACEMENT		14,946,588	14,946,588	
41242*-CS-9	HARDWOOD FUNDING LLC	06/09/2025	DIRECT PLACEMENT		5,000,000	5,000,000	
41242*-CT-7	HARDWOOD FUNDING LLC	06/09/2025	DIRECT PLACEMENT		9,000,000	9,000,000	
41242*-CV-2	HARDWOOD FUNDING LLC	06/09/2025	DIRECT PLACEMENT		14,006,725	14,006,725	
418056-AZ-0	HASBRO INC	07/18/2025	SUSQUEHANNA FINANCIAL GROUP		7,424,648	7,700,000	51,718
419866-AV-0	HAWAIIAN ELECTRIC COMPANY INC	09/12/2025	JP MORGAN SECURITIES LLC		4,374,879	4,345,000	
42540B-AA-5	NFA HENDRICK SPV LLC	01/31/2025	DIRECT PLACEMENT		30,800,000	30,800,000	
42545#-AE-0	HENDRICKSON HOLDINGS LLC	12/11/2025	DIRECT PLACEMENT		78,900,000	78,900,000	
42704L-AF-1	HERC HOLDINGS INC	06/17/2025	EXCHANGE TRANSACTIONS		1,420,000	1,420,000	
42704L-AG-9	HERC HOLDINGS INC	06/17/2025	EXCHANGE TRANSACTIONS		2,315,026	2,290,000	
42704L-AH-7	HERC HOLDINGS INC	12/02/2025	WELLS FARGO SECURITIES LLC		1,653,000	1,653,000	
42704L-AK-0	HERC HOLDINGS INC	12/03/2025	WELLS FARGO SECURITIES LLC		4,971,056	4,953,000	
427866-BB-3	HERSHEY COMPANY THE	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,000,975	21,750,000	37,760
427866-BH-0	HERSHEY COMPANY THE	04/24/2025	SMBC NIKKO SECURITIES		2,515,025	2,500,000	50,469
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO	02/24/2025	JP MORGAN SECURITIES LLC		2,836,341	2,670,000	59,778
428291-AP-3	HEXCEL CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		3,128,507	3,065,000	
42981F-AA-9	HIGH STREET FUNDING TRUST III	10/28/2025	VARIOUS		25,305,916	25,155,000	81,438
43283Q-AC-4	HILTON GRAND VACATIONS BORROWER ES	04/03/2025	MORGAN STANLEY & CO. LLC		693,000	700,000	10,177

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
437076-CD-2	HOME DEPOT INC	04/02/2025	GOLDMAN SACHS & CO		1,779,100	2,500,000	39,083
437076-CQ-3	HOME DEPOT INC	04/02/2025	GOLDMAN SACHS & CO		1,858,250	2,500,000	42,292
437076-DF-6	HOME DEPOT INC	11/04/2025	JP MORGAN SECURITIES LLC		14,949,997	15,325,000	293,303
438127-AD-4	HONDA MOTOR CO LTD	12/18/2025	VARIOUS		6,110,923	6,050,000	122,280
438516-CJ-3	HONEYWELL INTERNATIONAL INC	02/21/2025	VARIOUS		3,980,267	3,930,000	3,271
438516-CT-1	HONEYWELL INTERNATIONAL INC	12/04/2025	VARIOUS		12,384,678	12,900,000	152,950
438516-CU-8	HONEYWELL INTERNATIONAL INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,813,364	15,350,000	214,431
440452-AF-7	HORMEL FOODS CORPORATION	04/15/2025	VARIOUS		6,094,310	7,000,000	42,350
440452-AJ-9	HORMEL FOODS CORPORATION	01/16/2025	WELLS FARGO SECURITIES LLC		2,285,993	3,530,000	13,159
442722-AD-6	HOWARD MIDSTREAM ENERGY PARTNERS L	08/05/2025	RBC CAPITAL MARKETS CORP		1,890,000	1,890,000	
444859-BX-9	HUMANA INC	11/04/2025	JP MORGAN SECURITIES LLC		12,115,229	13,050,000	99,688
445640-AC-9	HUNT OIL COMPANY OF PERU 8.55% 18 SEP 20	03/25/2025	BARCLAYS CAPITAL		1,428,352	1,280,000	2,432
445658-CG-0	JB HUNT TRANSPORT SERVICES INC	03/11/2025	VARIOUS		74,293,771	74,455,000	
44805R-AA-3	HUSKY INJECTION MOLDING SYSTEMS LT	04/03/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,051,275	1,070,000	13,108
448579-AG-7	HYATT HOTELS CORP	05/30/2025	GOLDMAN SACHS & CO		2,960,130	3,000,000	28,073
44891A-BX-4	HYUNDAI CAPITAL AMERICA	03/20/2025	MORGAN STANLEY & CO. LLC		2,909,795	3,180,000	16,960
44891A-CV-7	HYUNDAI CAPITAL AMERICA	03/27/2025	HSBC BANK PLC		2,338,761	2,330,000	27,611
44891A-DM-6	HYUNDAI CAPITAL AMERICA	01/06/2025	TD SECURITIES (USA) LLC		2,933,120	2,940,000	
44891A-DP-9	HYUNDAI CAPITAL AMERICA	03/25/2025	VARIOUS		22,988,454	23,000,000	
44891A-DZ-7	HYUNDAI CAPITAL AMERICA	09/15/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,989,950	5,000,000	
449276-AG-9	IBM INTERNATIONAL CAPITAL PTE. LTD	01/30/2025	VARIOUS		2,941,516	3,200,000	76,732
45138L-BH-5	IDAHO POWER COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		2,712,923	2,775,000	67,833
45138L-BJ-1	IDAHO POWER COMPANY	12/04/2025	VARIOUS		18,995,139	18,515,000	242,659
45138L-BL-6	IDAHO POWER COMPANY	03/10/2025	MIZUHO SECURITIES USA INC.		1,810,984	1,825,000	
45167R-AG-9	IDEX CORPORATION	04/15/2025	BARCLAYS CAPITAL		1,805,360	2,000,000	27,500
452327-AR-0	ILLUMINA INC	12/08/2025	VARIOUS		8,631,729	8,625,000	7,389
45434L-2H-6	INDIAN RAILWAY FINANCE CORP LTD	06/25/2025	STANDARD CHARTERED		1,047,603	1,140,000	17,523
455434-BW-9	INDIANAPOLIS POWER & LIGHT CO	02/24/2025	JP MORGAN SECURITIES LLC		6,867,470	6,890,000	157,092
456837-AM-5	ING GROEP NV	08/14/2025	VARIOUS		16,668,229	16,700,000	198,980
456837-AQ-6	ING GROEP NV	09/12/2025	MORGAN STANLEY & CO. LLC		4,932,477	4,950,000	86,873
45687V-AG-1	INGERSOLL RAND INC	11/04/2025	JP MORGAN SECURITIES LLC		11,193,555	11,090,000	187,752
45780U-AC-8	INRETAIL SHOPPING MALLS 144A	10/09/2025	CITIGROUP GLOBAL MARKETS INC.		6,202,548	6,210,000	
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC	04/07/2025	SUSQUEHANNA FINANCIAL GROUP		3,533,080	4,000,000	26,367
459200-GS-4	INTERNATIONAL BUSINESS MACHINES CO	03/05/2025	JP MORGAN SECURITIES LLC		5,663,353	5,570,000	86,644
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO	02/24/2025	JP MORGAN SECURITIES LLC		5,732,456	6,560,000	75,622
459200-LK-5	INTERNATIONAL BUSINESS MACHINES CO	12/04/2025	VARIOUS		25,337,830	25,255,000	269,258
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES	03/20/2025	VARIOUS		7,582,877	7,680,000	153,340
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRANCES	11/04/2025	JP MORGAN SECURITIES LLC		9,090,854	10,175,000	55,115
459506-AQ-4	INTERNATIONAL FLAVORS AND FRAGRANCES INC	02/26/2025	BARCLAYS CAPITAL		19,841,410	23,000,000	170,456
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES	03/05/2025	JP MORGAN SECURITIES LLC		5,406,516	8,055,000	76,821
460146-CS-0	INTERNATIONAL PAPER CO	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,929,350	7,000,000	62,592
461070-AR-5	INTERSTATE POWER AND LIGHT CO	03/27/2025	GOLDMAN SACHS & CO		5,042,198	7,241,000	125,310
461070-AW-4	INTERSTATE POWER AND LIGHT CO	04/01/2025	VARIOUS		9,568,485	9,905,000	180,731
46150D-AA-0	SOLENIS (OLYMPUS WATER US HOLDINGS	07/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,181,738	5,175,000	
46205Q-AB-4	ION PLATFORM FINANCE US INC	10/01/2025	GOLDMAN SACHS & CO		2,897,273	2,900,000	
46647P-ER-3	JPMORGAN CHASE & CO	02/24/2025	JP MORGAN SECURITIES LLC		6,644,892	6,800,000	114,912
46647P-EW-2	JPMORGAN CHASE & CO	02/24/2025	JP MORGAN SECURITIES LLC		18,018,123	17,665,000	83,694
46849L-TL-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	02/24/2025	JP MORGAN SECURITIES LLC		4,536,592	4,945,000	26,813
46849L-VE-8	JACKSON NATIONAL LIFE GLOBAL FUNDI	01/06/2025	VARIOUS		7,090,101	7,090,000	
47077W-AE-8	JANE STREET GROUP LLC	04/23/2025	JP MORGAN SECURITIES LLC		3,196,400	3,190,000	
47233W-BM-0	JEFFERIES FINANCIAL GROUP INC	08/08/2025	MORGAN STANLEY & CO. LLC		4,780,596	4,600,000	15,014
476556-DH-5	JERSEY CENTRAL POWER & LIGHT COMPA	09/02/2025	VARIOUS		9,980,800	10,000,000	
476920-AA-1	JETBLUE AIRWAYS CORPORATION	04/03/2025	VARIOUS		2,042,750	2,040,000	10,627
48268K-AJ-0	KT CORPORATION	06/23/2025	CITIGROUP GLOBAL MARKETS INC.		2,680,316	2,693,000	
483007-AM-2	KAISER ALUMINUM CORPORATION	10/27/2025	JP MORGAN SECURITIES LLC		4,470,000	4,470,000	
48344F-AB-6	KALLPA GENERACION S.A.	12/04/2025	VARIOUS		10,082,958	10,075,000	45,925
48344F-AC-4	KALLPA GENERACION SA 144A	10/30/2025	MORGAN STANLEY		3,483,000	3,440,000	25,752
485134-BS-8	EVERGY METRO INC	02/24/2025	JP MORGAN SECURITIES LLC		5,144,168	6,470,000	106,755
487836-BW-7	KELLOGG COMPANY	04/24/2025	VARIOUS		3,982,910	4,000,000	73,757
491674-BM-8	KENTUCKY UTILITIES COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		6,992,308	10,185,000	78,425
491674-BP-1	KENTUCKY UTILITIES COMPANY	11/04/2025	JP MORGAN SECURITIES LLC		9,940,700	9,625,000	128,253
49177J-AF-9	KENVUE INC	04/03/2025	VARIOUS		15,031,550	14,721,000	250,202
49177J-AR-3	KENVUE INC	10/28/2025	VARIOUS		23,436,514	24,815,000	283,255
49271V-AF-7	KEURIG DR PEPPER INC	04/15/2025	VARIOUS		9,984,050	10,000,000	173,792
49271V-AR-1	KEURIG DR PEPPER INC	02/24/2025	VARIOUS		9,817,910	11,720,000	185,481

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
49271V-AV-2	KEURIG DR PEPPER INC	03/05/2025	VARIOUS		12,976,551	12,885,000	292,418
49326E-EG-4	KEYCORP	04/24/2025	MORGAN STANLEY & CO. LLC		23,967,374	24,458,000	475,148
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC	03/20/2025	MORGAN STANLEY & CO. LLC		3,171,605	3,180,000	67,045
49338L-AG-8	KEYSIGHT TECHNOLOGIES INC	02/24/2025	VARIOUS		10,707,163	11,095,000	182,584
494550-AW-6	KINDER MORGAN ENER PART	02/24/2025	JP MORGAN SECURITIES LLC		5,633,826	5,110,000	39,461
49456B-AJ-0	KINDER MORGAN INC	02/24/2025	JP MORGAN SECURITIES LLC		6,726,359	7,560,000	10,605
49456B-AQ-4	KINDER MORGAN INC	02/24/2025	JP MORGAN SECURITIES LLC		8,522,243	9,440,000	237,259
49456B-AT-8	KINDER MORGAN INC	02/13/2025	VARIOUS		10,884,535	15,990,000	284,609
49456B-BA-8	KINDER MORGAN INC	12/04/2025	VARIOUS		9,793,800	9,600,000	163,774
49456B-BB-6	KINDER MORGAN INC	04/22/2025	BARCLAYS CAPITAL		9,987,000	10,000,000	
49461M-AB-6	KINETIK HOLDINGS LP	04/08/2025	MUFG SECURITIES AMERICA INC		3,010,250	2,980,000	54,126
497266-AC-0	KIRBY CORPORATION	03/28/2025	MORGAN STANLEY & CO. LLC		2,949,930	3,000,000	10,500
50012L-AE-4	KODIAK GAS SERVICES LLC	09/03/2025	JP MORGAN SECURITIES LLC		2,228,815	2,218,000	
50077L-AZ-9	KRAFT HEINZ FOODS CO	02/24/2025	JP MORGAN SECURITIES LLC		9,618,756	10,995,000	214,403
50077L-BC-9	KRAFT HEINZ FOODS CO	03/20/2025	MORGAN STANLEY & CO. LLC		3,137,579	3,180,000	43,129
50077L-BJ-4	KRAFT HEINZ FOODS CO	11/04/2025	VARIOUS		19,696,548	20,860,000	347,562
50077L-BN-5	KRAFT HEINZ FOODS CO	04/03/2025	VARIOUS		7,068,466	6,955,000	35,802
501044-DK-4	KROGER CO	11/04/2025	JP MORGAN SECURITIES LLC		6,000,121	6,850,000	97,327
501044-DV-0	KROGER CO	04/03/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,081,156	3,120,000	8,233
501044-DW-8	KROGER CO	04/30/2025	VARIOUS		29,468,220	31,105,000	609,689
501044-DX-6	KROGER CO	03/06/2025	MUFG SECURITIES AMERICA INC		3,042,995	3,150,000	93,931
50212Y-AH-7	LPL HOLDINGS INC	11/05/2025	VARIOUS		24,727,389	23,179,000	570,030
50212Y-AL-8	LPL HOLDINGS INC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,531,980	7,482,000	68,086
50222C-AB-6	LSEG US FIN CORP	03/20/2025	NATWEST MARKETS SECURITIES INC.		2,931,117	2,900,000	73,820
50232*-AA-3	LBCT LLC	02/19/2025	DIRECT PLACEMENT		3,300,000	3,300,000	
50232*-AB-1	LBCT LLC	02/19/2025	DIRECT PLACEMENT		5,400,000	5,400,000	
50232*-AC-9	LBCT LLC	02/19/2025	DIRECT PLACEMENT		12,800,000	12,800,000	
502413-BG-1	L3 TECHNOLOGIES INC	04/23/2025	SEAPORT GRP SECURITIES (FMLY IPO.COM SEC		14,846,144	15,200,000	239,653
502431-AV-1	L3HARRIS TECHNOLOGIES INC	10/28/2025	VARIOUS		34,443,821	34,195,000	278,842
50540R-AU-6	LABORATORY CORPORATION OF AMERICA	04/23/2025	JP MORGAN SECURITIES LLC		14,745,978	15,080,000	79,924
517834-AJ-6	LAS VEGAS SANDS CORP	05/01/2025	JANE STREET FINANCIAL LTD		314,489	310,000	7,672
517834-AL-1	LAS VEGAS SANDS CORP	10/23/2025	VARIOUS		2,001,195	1,963,000	16,902
521865-AZ-8	LEAR CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		5,766,645	6,590,000	96,104
524590-AA-4	LEEWARD RENEWABLE ENERGY LLC	03/10/2025	VARIOUS		2,950,825	3,250,000	23,932
52532X-AL-9	LEIDOS INC	02/24/2025	JP MORGAN SECURITIES LLC		5,174,190	5,160,000	3,942
527298-CN-1	LEVEL 3 FINANCING INC	09/04/2025	VARIOUS		3,304,093	3,299,000	8,182
53079E-BN-3	LIBERTY MUTUAL GROUP INC	10/28/2025	VARIOUS		6,250,253	6,395,000	125,273
531968-AB-1	LIGHT AND WONDER INTERNATIONAL INC	09/10/2025	JP MORGAN SECURITIES LLC		3,202,000	3,202,000	
53219L-AY-5	LIFEPOINT HEALTH INC	04/08/2025	VARIOUS		9,584,075	9,490,000	29,964
53229K-AA-7	LIGHTNING POWER LLC	02/21/2025	WELLS FARGO SECURITIES LLC		3,937,750	3,800,000	6,888
532457-CM-8	ELI LILLY AND COMPANY	01/30/2025	JP MORGAN SECURITIES LLC		845,117	910,000	21,739
532457-CU-0	ELI LILLY AND COMPANY	03/20/2025	BARCLAYS CAPITAL		3,027,270	3,000,000	14,788
532457-CZ-9	ELI LILLY AND COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		5,665,988	5,580,000	11,284
532457-DF-2	ELI LILLY AND COMPANY	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,856,607	9,650,000	156,209
532457-DG-0	ELI LILLY AND COMPANY	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		19,699,680	19,250,000	317,224
537008-C@-1	LITTELFUSE INC	12/05/2025	APOLLO GLOBAL SECURITIES LLC		4,942,808	5,200,000	67,704
53767#-AC-2	LITTELFUSE INC.	12/05/2025	APOLLO GLOBAL SECURITIES LLC		1,773,972	1,800,000	23,188
539439-AQ-2	LLOYDS BANKING GROUP PLC	03/20/2025	MORGAN STANLEY & CO. LLC		3,088,034	3,180,000	42,304
539439-AR-0	LLOYDS BANKING GROUP PLC	12/03/2025	VARIOUS		20,068,180	20,005,000	277,228
539439-AT-6	LLOYDS BANKING GROUP PLC	11/14/2025	VARIOUS		20,257,056	20,141,000	270,378
539439-BA-6	LLOYDS BANKING GROUP PLC	02/24/2025	JP MORGAN SECURITIES LLC		8,836,800	8,750,000	120,923
53944Y-AX-1	LLOYDS BANKING GROUP PLC	02/24/2025	JP MORGAN SECURITIES LLC		4,779,944	4,710,000	37,150
539830-BY-4	LOCKHEED MARTIN CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		11,890,806	11,150,000	310,651
539830-BZ-1	LOCKHEED MARTIN CORPORATION	04/15/2025	VARIOUS		3,325,540	3,320,000	61,845
539830-CB-3	LOCKHEED MARTIN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		7,510,446	7,865,000	11,361
539830-CE-7	LOCKHEED MARTIN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		4,995,427	5,320,000	7,684
548661-EJ-2	LOWES COMPANIES INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		16,188,610	19,825,000	82,232
548661-EL-7	LOWES COMPANIES INC	01/23/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,145,605	7,300,000	100,375
548661-ER-4	LOWES COMPANIES INC	04/02/2025	VARIOUS		17,138,782	17,335,000	132,502
552081-AM-3	LYONDELLBASELL INDUSTRIES NV	02/24/2025	JP MORGAN SECURITIES LLC		7,394,951	9,155,000	210,533
553283-AE-2	MPH ACQUISITION HOLDINGS LLC	07/30/2025	VARIOUS		983,471	1,782,682	
553283-AF-9	MPH ACQUISITION HOLDINGS LLC	07/30/2025	VARIOUS		280,463	324,830	
553283-AG-7	MPH ACQUISITION HOLDINGS LLC	01/30/2025	EXCHANGE TRANSACTIONS		165,650	207,062	
55336V-AR-1	MPLX LP	03/14/2025	VARIOUS		12,091,448	12,350,000	117,967
55336V-BT-6	MPLX LP	01/29/2025	JEFFERIES & COMPANY INC.		750,484	890,000	16,643

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
55336V-BX-7	MPLX LP	01/23/2025	BARCLAYS CAPITAL		3,517,979	3,575,000	28,948
55336V-BY-5	MPLX LP	03/05/2025	JP MORGAN SECURITIES LLC		9,491,795	9,595,000	
55336V-BZ-2	MPLX LP	10/28/2025	VARIOUS		15,681,528	15,875,000	27,651
55407N-AA-0	MAADEN SUKUK LTD	10/01/2025	VARIOUS		11,469,158	11,426,000	21,452
55608J-AR-9	MACQUARIE GROUP LTD	03/20/2025	MORGAN STANLEY & CO. LLC		3,095,603	3,180,000	8,167
55608J-BC-1	MACQUARIE GROUP LTD FXD-FRN	03/19/2025	ING FINANCIAL MARKETS LLC		29,628,000	30,000,000	303,935
55608P-BX-1	MACQUARIE BANK LTD	06/04/2025	MORGAN STANLEY & CO. LLC		7,000,000	7,000,000	
55903V-BL-6	WARNER MEDIA (DISCOVERY)	06/30/2025	EXCHANGE TRANSACTIONS		3,982,000	3,982,000	
55903V-BQ-5	WARNER MEDIA (DISCOVERY)	06/30/2025	EXCHANGE TRANSACTIONS		2,181,000	2,181,000	
55939A-AA-5	MAGNERA (GLATFELTER)	02/21/2025	VARIOUS		3,784,800	3,800,000	89,691
55977Y-AA-6	MAEXIM PP 6.12500 12/04/2027	04/02/2025	J.P. MORGAN SECURITIES LLC		1,111,800	1,090,000	22,069
56444*-AA-4	MANSON CONSTRUCTION CO.	10/31/2025	DIRECT PLACEMENT		3,194,000	3,194,000	
570535-AV-6	MARKEL CORPORATION	10/28/2025	VARIOUS		12,302,185	15,250,000	79,138
570535-AY-0	MARKEL GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		8,568,141	8,405,000	138,683
571676-BB-0	MARS INC	03/05/2025	JP MORGAN SECURITIES LLC		8,429,489	8,475,000	
571676-BC-8	MARS INC	03/05/2025	CITIGROUP GLOBAL MARKETS INC.		11,810,756	11,875,000	
571748-CD-2	MARSH & MCLENNAN COMPANIES INC	02/24/2025	JP MORGAN SECURITIES LLC		8,639,302	8,890,000	142,685
571903-BS-1	MARRIOTT INTERNATIONAL INC	02/24/2025	JP MORGAN SECURITIES LLC		4,541,300	4,570,000	131,076
571903-BU-6	MARRIOTT INTERNATIONAL INC	03/05/2025	JP MORGAN SECURITIES LLC		8,495,943	8,490,000	18,159
573284-BB-1	MARTIN MARIETTA MATERIALS INC	10/28/2025	VARIOUS		12,475,262	12,425,000	281,240
573874-AN-4	MARVELL TECHNOLOGY INC	09/12/2025	DEUTSCHE BANK SECURITIES INC.		3,155,516	3,101,000	34,854
573874-AP-9	MARVELL TECHNOLOGY INC	02/21/2025	VARIOUS		1,987,360	1,934,000	1,867
574599-BM-7	MASCO CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		5,783,805	6,920,000	86,500
575634-AV-2	MASSACHUSETTS ELECTRIC COMPANY	12/04/2025	VARIOUS		14,724,978	14,590,000	330,444
57636Q-BF-0	MASTERCARD INC	03/14/2025	UBS SECURITIES LLC		4,018,760	4,000,000	10,111
57667J-AC-6	MATCH GROUP HOLDINGS II LLC	08/07/2025	CITIGROUP GLOBAL MARKETS INC.		1,991,990	1,990,000	
57763R-AE-7	MAUSER PACKAGING SOLUT	11/26/2025	EXCHANGE TRANSACTIONS		6,298,800	6,960,000	
57763R-AF-4	MAUSER PACKAGING SOLUT	11/26/2025	EXCHANGE TRANSACTIONS		4,715,400	5,420,000	
58013M-FR-0	MCDONALDS CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		11,935,667	14,150,000	46,223
58013M-FT-6	MCDONALDS CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		4,751,526	5,085,000	120,755
58013M-FW-9	MCDONALDS CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		7,491,097	7,660,000	12,756
581557-BT-1	MCKESSON CORP	08/25/2025	VARIOUS		7,450,631	7,300,000	54,349
581760-AV-7	MCLAREN HEALTH CARE CORP	02/04/2025	MORGAN STANLEY & CO. LLC		4,198,871	4,980,000	48,396
58547D-AJ-8	MELCO RESORTS FINANCE LTD	09/16/2025	DEUTSCHE BANK AG- LONDON		200,000	200,000	
58769J-AZ-0	MERCEDES-BENZ FINANCE NORTH AMERIC	02/27/2025	VARIOUS		15,059,232	15,000,000	209,108
58769J-BC-0	MERCEDES-BENZ FINANCE NORTH AMERIC	03/26/2025	GOLDMAN SACHS & CO		19,988,000	20,000,000	
58769J-BE-6	MERCEDES-BENZ FINANCE NORTH AMERIC	03/26/2025	GOLDMAN SACHS & CO		19,997,800	20,000,000	
58769J-BF-3	MERCEDES-BENZ FINANCE NORTH AMERIC	03/26/2025	GOLDMAN SACHS & CO		10,000,000	10,000,000	
58933Y-BF-1	MERCK & CO INC	04/02/2025	GOLDMAN SACHS & CO		1,646,906	2,630,000	22,702
58933Y-BG-9	MERCK & CO INC	04/02/2025	DEUTSCHE BANK SECURITIES INC.		2,072,760	3,510,000	31,951
58933Y-BM-6	MERCK & CO INC	04/02/2025	GOLDMAN SACHS & CO		2,465,338	2,640,000	49,867
58933Y-BN-4	MERCK & CO INC	02/24/2025	JP MORGAN SECURITIES LLC		9,764,149	10,430,000	146,223
58933Y-CA-1	MERCK & CO INC	12/01/2025	CITIGROUP GLOBAL MARKETS INC.		9,983,900	10,000,000	1,528
58933Y-CB-9	MERCK & CO INC	12/01/2025	VARIOUS		24,872,150	25,000,000	3,854
58933Y-CC-7	MERCK & CO INC	12/01/2025	CITIGROUP GLOBAL MARKETS INC.		24,816,750	25,000,000	3,958
590454-AC-8	MERSIN ULUSLARARASI LIMAN ISLETMECILIGI	04/07/2025	J.P. MORGAN SECURITIES LLC		2,074,200	2,040,000	64,112
59156R-*C-4	METLIFE INC	06/17/2025	DIRECT PLACEMENT		34,437,633	31,898,944	
59156R-CC-0	METLIFE INC	11/04/2025	JP MORGAN SECURITIES LLC		6,493,691	6,980,000	99,719
59156R-CD-8	METLIFE INC.	02/24/2025	JP MORGAN SECURITIES LLC		7,168,301	7,475,000	43,604
59217G-FQ-7	METROPOLITAN LIFE GLOBAL FUNDING I	07/31/2025	GOLDMAN SACHS & CO		3,614,310	3,500,000	72,975
592688-E#-8	METTLER-TOLEDO INTERNATIONAL INC.	01/09/2025	DIRECT PLACEMENT		8,342,594	9,513,049	
59284M-AC-8	MEXICO CITY AIRPORT TRUST	03/24/2025	BOFA MERRILL LYNCH		965,762	1,010,000	15,764
59450#-AG-2	MICHIGAN GAS UTILTIES CORPORATION	04/29/2025	DIRECT PLACEMENT		14,500,000	14,500,000	
595620-AU-9	MIDAMERICAN ENERGY COMPANY	01/30/2025	JP MORGAN SECURITIES LLC		480,602	590,000	1,114
595620-AY-1	MIDAMERICAN ENERGY COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		7,653,792	7,430,000	193,180
595620-BA-2	MIDAMERICAN ENERGY COMPANY	11/03/2025	SMBC NIKKO SECURITIES		24,907,232	25,100,000	
596680-D@-4	MIDDLESEX WATER COMPANY	10/15/2025	DIRECT PLACEMENT		8,300,000	8,300,000	
60284M-AC-6	MINERA MEXICO S.A. DE C.V.	02/05/2025	BOFA MERRILL LYNCH		3,289,610	3,310,000	
60402#-AF-1	MINNESOTA ENERGY RESOURCES CORPORA	04/29/2025	DIRECT PLACEMENT		10,900,000	10,900,000	
605417-C#-9	MISSISSIPPI POWER COMPANY	03/28/2025	DIRECT PLACEMENT		4,300,000	4,300,000	
60671#-AC-2	THE MITRE CORPORATION	03/14/2025	DIRECT PLACEMENT		20,000,000	20,000,000	
60671#-AD-0	THE MITRE CORPORATION	07/31/2025	DIRECT PLACEMENT		52,900,000	52,900,000	
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC	03/19/2025	VARIOUS		13,226,061	14,635,000	26,008
606822-DK-7	MITSUBISHI UFJ FINANCIAL GROUP INC	04/15/2025	VARIOUS		15,010,480	15,000,000	
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC	04/23/2025	SMBC NIKKO SECURITIES		17,678,142	18,369,000	83,257

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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60687Y-DJ-5	MIZUHO FINANCIAL GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		11,848,875	11,785,000	21,299
609207-AW-5	MONDELEZ INTERNATIONAL INC	10/22/2025	VARIOUS		21,225,821	34,695,000	276,926
61237W-AF-3	MONTEFIORE OBLIGATED GRP	07/07/2025	WACHOVIA SECURITIES LLC		1,199,215	1,345,000	13,132
61237W-AJ-5	MONTEFIORE OBLIGATED GROUP	06/17/2025	BARCLAYS CAPITAL		1,258,236	1,680,000	21,406
61237W-AK-2	MONTEFIORE OBLIGATED GROUP	07/07/2025	WACHOVIA SECURITIES LLC		7,043,406	7,870,000	94,917
61237W-AL-0	MONTEFIORE OBLIGATED GROUP	06/17/2025	VARIOUS		2,116,653	2,820,000	33,991
61238B-AA-9	MONTEGO BAY AIRPORT REVENUE FINANC	09/30/2025	VARIOUS		2,624,257	2,623,000	2,530
615369-AX-3	MOODYS CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC		13,501,265	21,765,000	189,295
61747Y-FK-6	MORGAN STANLEY	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,075,724	14,800,000	219,048
61748U-AE-2	MORGAN STANLEY	02/24/2025	JP MORGAN SECURITIES LLC		7,584,403	7,505,000	37,071
61776N-VG-5	MORGAN STANLEY PRIVATE BANK NA	07/17/2025	VARIOUS		20,071,320	20,055,000	
623115-AG-7	MOUNT SINAI HOSPITAL/THE	10/06/2025	INSURANCE WRAP EXCHANGE PER CNTLS		26,825,157	25,552,000	274,086
623115-AH-5	MOUNT SINAI HOSPITAL/THE	10/06/2025	INSURANCE WRAP EXCHANGE PER CNTLS		16,357,701	15,505,000	156,122
628530-BK-2	MYLAN INC	03/20/2025	MORGAN STANLEY & CO. LLC		3,116,432	3,180,000	62,699
62947Q-BC-1	NXP BV	10/24/2025	VARIOUS		11,402,515	11,081,000	175,692
62954H-AL-2	NXP BV	03/06/2025	VARIOUS		4,871,683	6,775,000	12,938
62954H-BH-0	NXP BV/NXP FDG/NXP USA	08/15/2025	JP MORGAN SECURITIES LLC		7,844,855	7,880,000	
62954W-AQ-8	NTT FINANCE CORP	07/09/2025	MORGAN STANLEY & CO. LLC		4,500,000	4,500,000	
63111X-AH-4	NASDAQ INC	04/15/2025	BARCLAYS CAPITAL		3,059,130	3,000,000	48,150
632525-AW-1	NATIONAL AUSTRALIA BANK LTD	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,884,522	12,275,000	94,804
632525-CF-6	NATIONAL AUSTRALIA BANK LTD	02/24/2025	VARIOUS		12,167,638	12,095,000	27,996
63307A-2X-2	NATIONAL BANK OF CANADA	10/24/2025	VARIOUS		14,686,818	14,040,000	207,912
636180-BP-5	NATIONAL FUEL GAS COMPANY	12/29/2025	VARIOUS		9,540,258	9,483,000	105,830
638612-AL-5	NATIONWIDE FINANCIAL SERVICES INC	02/24/2025	JP MORGAN SECURITIES LLC		5,082,966	5,410,000	77,258
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC	01/30/2025	JP MORGAN SECURITIES LLC		381,271	510,000	3,315
63890C-AB-0	NAVOI MINING & METALLURGICAL COMBINAT (N	03/24/2025	JEFFERIES & COMPANY INC.		1,534,590	1,530,000	46,669
63906Y-AT-5	NATWEST MARKETS PLC	10/30/2025	NATWEST MARKETS SECURITIES INC.		5,000,000	5,000,000	
64105M-AD-3	NESTLE CAPITAL CORP	01/08/2025	WELLS FARGO SECURITIES LLC		1,225,795	1,330,000	22,045
641062-BE-3	NESTLE HOLDINGS INC.	01/08/2025	WELLS FARGO SECURITIES LLC		936,425	1,080,000	24,534
64110D-AK-0	NETAPP INC	04/15/2025	BARCLAYS CAPITAL		1,771,080	2,000,000	17,100
64110L-AS-5	NETFLIX INC	04/15/2025	BARCLAYS CAPITAL		2,532,725	2,500,000	339
64110L-AT-3	NETFLIX INC	07/31/2025	VARIOUS		16,766,135	16,000,000	71,969
641423-CG-1	NEVADA POWER COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		5,692,500	5,500,000	146,667
650929-AD-4	NEWFOLD DIGITAL HLDGS GR	12/08/2025	DWAC		1,497,710	1,972,000	
651229-BE-5	NEWELL BRANDS INC	02/25/2025	GOLDMAN SACHS & CO		3,783,850	3,800,000	72,028
65163L-AR-0	NEWMONT CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		1,524,083	1,505,000	35,786
65336Y-AN-3	NEXSTAR BROADCASTING INC	02/20/2025	WELLS FARGO SECURITIES LLC		3,572,000	3,800,000	55,153
65339K-DF-4	NEXTERA ENERGY CAPITAL HOLDINGS IN	02/04/2025	VARIOUS		8,179,000	8,170,000	
65342Q-AB-8	NEXTERA ENERGY OPERATING PARTNERS 144A	02/11/2025	JP MORGAN SECURITIES LLC		908,400	960,000	17,640
65342Q-AM-4	XPLR INFRASTRUCTURE OPERATING PART	02/19/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,520,100	4,560,000	32,142
65343H-AA-9	NEXSTAR MEDIA INC	04/15/2025	MUFG SECURITIES AMERICA INC		631,200	640,000	9,100
65345Y-AA-0	NIAGARA ENERGY SAC 144A	07/28/2025	VARIOUS		1,280,299	1,285,000	31,198
653522-DV-1	NIAGARA MOHAWK POWER CORPORATION	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,803,756	7,600,000	192,405
65364U-AS-5	NIAGARA MOHAWK POWER CORPORATION	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,909,453	6,900,000	87,564
65364U-AU-0	NIAGARA MOHAWK POWER CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		8,815,173	9,000,000	51,165
654106-AG-8	NIKE INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,007,027	13,350,000	42,553
65473P-AM-7	NISOURCE INC	01/30/2025	JP MORGAN SECURITIES LLC		381,552	430,000	2,747
65473P-AU-9	NISOURCE INC	10/28/2025	VARIOUS		18,984,616	18,725,000	26,049
65473P-AY-1	NISOURCE INC	11/03/2025	GOLDMAN SACHS & CO		9,570,000	9,570,000	
65473Q-BF-9	NISOURCE FINANCE CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		6,818,326	8,220,000	99,896
65535H-AY-5	NOMURA HOLDINGS INC	05/22/2025	VARIOUS		5,782,019	6,300,000	38,137
65535H-BB-4	NOMURA HOLDINGS INC	07/03/2025	WELLS FARGO SECURITIES LLC		1,477,268	1,580,000	19,625
65535H-BC-2	NOMURA HOLDINGS INC	09/22/2025	CITADEL SECURITIES		6,961,287	6,650,000	79,723
65535H-BM-0	NOMURA HOLDINGS INC	09/22/2025	VARIOUS		15,297,371	14,640,000	226,822
655844-CH-9	NORFOLK SOUTHERN CORPORATION	01/30/2025	JP MORGAN SECURITIES LLC		958,010	1,490,000	9,924
655844-CP-1	NORFOLK SOUTHERN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		7,982,002	9,350,000	99,266
655844-CS-5	NORFOLK SOUTHERN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		12,251,968	12,660,000	45,154
661169-AA-0	NORTH MISSISSIPPI HEALTH SERVICES INC	12/23/2025	BANK OF AMERICA		976,211	1,500,000	14,302
662352-AC-7	NORTHWELL HEALTHCARE INC	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS		7,194,152	6,700,000	89,207
665772-CY-3	NORTHERN STATES POWER COMPANY (MIN	02/24/2025	JP MORGAN SECURITIES LLC		5,091,264	5,210,000	125,040
665772-DA-4	OCP 2025-43A	04/28/2025	MIZUHO SECURITIES USA INC.		9,945,400	10,000,000	
665789-BA-0	NORTHERN STATES POWER CO (WISCONSI	02/06/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		2,627,306	3,255,000	59,241
665789-BC-6	NORTHERN STATES POWER CO (WISCONSI	12/04/2025	VARIOUS		19,718,817	19,270,000	435,110
665859-AZ-7	NORTHERN TRUST CORPORATION	11/12/2025	VARIOUS		32,831,427	32,800,000	
66679N-AB-6	NORTHRIVER MIDSTREAM FINANCE LP	04/07/2025	JP MORGAN SECURITIES LLC		346,500	350,000	5,447

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
666807-BU-5	NORTHROP GRUMMAN CORP	02/24/2025	JP MORGAN SECURITIES LLC		13,512,185	14,225,000	236,491
666807-CJ-9	NORTHROP GRUMMAN CORP	02/24/2025	JP MORGAN SECURITIES LLC		8,880,539	9,770,000	214,940
666807-CM-2	NORTHROP GRUMMAN CORP	11/04/2025	JP MORGAN SECURITIES LLC		14,908,503	15,650,000	348,126
667274-AE-4	NORTHWELL HEALTHCARE INC	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS		6,217,434	6,890,000	49,319
667274-AF-1	NORTHWELL HEALTHCARE INC	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS		24,461,079	24,425,000	228,652
667274-AG-9	NORTHWELL HEALTHCARE INC	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS		2,655,611	2,600,000	28,737
667655-D@-0	NORTHWEST NATURAL GAS COMPANY	12/16/2025	DIRECT PLACEMENT		11,943,000	11,943,000	
668771-AM-0	GEN DIGITAL INC 144A	02/24/2025	MUFG SECURITIES AMERICA INC		3,800,000	3,800,000	
66989H-BC-1	NOVARTIS CAPITAL CORP	12/04/2025	VARIOUS		34,878,024	35,400,000	112,183
670001-AH-9	NOVELIS CORP 144A	02/24/2025	GOLDMAN SACHS & CO		3,325,000	3,800,000	4,090
670001-AL-0	NOVELIS INC	01/09/2025	JP MORGAN SECURITIES LLC		3,613,446	3,600,000	
670001-AN-6	NOVELIS CORP	08/12/2025	RBC CAPITAL MARKETS CORP		1,993,489	1,991,000	
67021C-AQ-0	NSTAR ELECTRIC CO	02/03/2025	JP MORGAN SECURITIES LLC		3,037,931	4,625,000	25,091
67021C-AS-6	NSTAR ELECTRIC CO	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,043,175	17,500,000	8,847
67021C-AT-4	NSTAR ELECTRIC CO	02/24/2025	JP MORGAN SECURITIES LLC		7,954,932	8,725,000	191,950
67022*-AN-3	NSTAR GAS COMPANY	06/02/2025	DIRECT PLACEMENT		2,000,000	2,000,000	
670346-AH-8	NUCOR CORP	02/24/2025	JP MORGAN SECURITIES LLC		5,223,632	4,780,000	71,381
670346-AP-0	NUCOR CORPORATION	05/23/2025	VARIOUS		6,863,930	7,000,000	111,478
670346-AU-9	NUCOR CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		4,188,273	6,805,000	39,418
670346-AW-5	NUCOR CORPORATION	12/04/2025	VARIOUS		17,667,151	22,945,000	187,803
670346-BA-2	NUCOR CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC		4,948,783	4,990,000	3,535
67052N-AB-1	NUFARM AUSTRALIA LTD / NUFARM AMER	01/24/2025	UBS SECURITIES LLC		1,482,675	1,590,000	
67077M-AU-2	NUTRIEN LTD	02/24/2025	JP MORGAN SECURITIES LLC		8,148,547	9,020,000	178,633
67077M-AW-8	NUTRIEN LTD	03/12/2025	VARIOUS		5,205,466	5,693,000	55,981
67077M-BB-3	NUTRIEN LTD	11/04/2025	JP MORGAN SECURITIES LLC		12,132,925	11,875,000	72,701
67077M-BC-1	NUTRIEN LTD	04/24/2025	TD SECURITIES (USA) LLC		10,202,307	10,093,000	180,777
67077M-BE-7	NUTRIEN LTD	03/11/2025	CITIGROUP GLOBAL MARKETS INC.		11,994,600	12,000,000	
67077M-BF-4	NUTRIEN LTD	03/12/2025	VARIOUS		21,963,320	22,000,000	
67103H-AG-2	OREILLY AUTOMOTIVE INC	04/15/2025	BARCLAYS CAPITAL		2,528,376	2,550,000	41,597
67103H-AM-9	OREILLY AUTOMOTIVE INC	03/20/2025	MORGAN STANLEY & CO. LLC		3,239,466	3,180,000	61,458
674215-AN-8	CHORD ENERGY CORP	03/04/2025	WELLS FARGO SECURITIES LLC		5,577,150	5,580,000	
674215-AQ-1	CHORD ENERGY CORP	09/16/2025	JP MORGAN SECURITIES LLC		1,914,000	1,914,000	
674599-CF-0	OCCIDENTAL PETROLEUM CORPORATION	04/02/2025	VARIOUS		2,500,670	3,250,000	45,094
674599-DF-9	OCCIDENTAL PETROLEUM CORP	02/24/2025	JP MORGAN SECURITIES LLC		2,600,563	2,495,000	71,523
674599-DL-6	OCCIDENTAL PETROLEUM CORPORATION	02/24/2025	VARIOUS		9,949,040	9,625,000	277,631
674599-EA-9	OCCIDENTAL PETROLEUM CORPORATION	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,525,588	6,676,000	171,165
674599-EC-5	OCCIDENTAL PETROLEUM CORP	03/20/2025	MORGAN STANLEY & CO. LLC		3,296,547	3,180,000	11,263
674599-EH-4	OCCIDENTAL PETROLEUM CORPORATION	04/16/2025	GOLDMAN SACHS & CO		9,927,700	10,000,000	105,556
674599-EJ-0	OCCIDENTAL PETROLEUM CORPORATION	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,515,133	2,541,000	32,299
674599-EM-3	OCCIDENTAL PETROLEUM CORPORATION	11/04/2025	VARIOUS		14,724,520	15,340,000	251,235
677415-CQ-2	OHIO POWER CO	01/30/2025	JP MORGAN SECURITIES LLC		374,088	480,000	6,640
677415-CR-0	OHIO POWER CO	02/24/2025	JP MORGAN SECURITIES LLC		6,852,097	8,955,000	83,580
67743#-AA-5	OHIO MACHINERY CO	05/01/2025	DIRECT PLACEMENT		7,900,000	7,900,000	
67743#-AB-3	OHIO MACHINERY CO.	05/01/2025	DIRECT PLACEMENT		4,400,000	4,400,000	
67777J-AK-4	OHIOHEALTH CORP	03/05/2025	GOLDMAN SACHS & CO		3,685,548	5,285,000	49,571
678858-BY-6	OKLAHOMA GAS AND ELECTRIC COMPANY	02/24/2025	VARIOUS		7,652,686	7,725,000	163,604
678858-BZ-3	OKLAHOMA GAS AND ELECTRIC COMPANY	10/28/2025	VARIOUS		20,933,374	20,675,000	25,601
681639-AE-0	SOLENIS (OLYMPUS WATER US HOLDINGS	09/26/2025	VARIOUS		6,300,000	6,300,000	
681919-BH-8	OMNICOM GROUP INC	12/02/2025	EXCHANGE TRANSACTIONS		5,533,447	5,529,000	
681919-BJ-4	OMNICOM GROUP INC	12/02/2025	EXCHANGE TRANSACTIONS		2,217,820	2,200,000	
681919-BK-1	OMNICOM GROUP INC	12/02/2025	EXCHANGE TRANSACTIONS		7,187,742	8,000,000	
68233J-CM-4	ONCOR ELECTRIC DELIVERY	11/04/2025	JP MORGAN SECURITIES LLC		9,062,658	9,900,000	68,063
68233J-CU-6	ONCOR ELECTRIC DELIVERY COMPANY LL	03/05/2025	VARIOUS		16,687,656	16,635,000	152,401
68233J-CZ-5	ONCOR ELECTRIC DELIVERY COMPANY LL	03/17/2025	VARIOUS		13,520,196	13,500,000	
68233J-D#-8	ONCOR ELECTRIC DELIVERY COMPANY LL	02/27/2025	DIRECT PLACEMENT		25,600,000	25,600,000	
68233J-DA-9	ONCOR ELECTRIC DELIVERY COMPANY LL	03/17/2025	VARIOUS		10,005,500	10,000,000	
682680-AU-7	ONEOK INC	05/23/2025	BARCLAYS CAPITAL		5,963,940	6,000,000	100,100
682680-BJ-1	ONEOK INC	05/22/2025	VARIOUS		5,746,838	5,600,000	18,865
682680-BL-6	ONEOK INC	03/20/2025	MORGAN STANLEY & CO. LLC		3,023,192	2,900,000	9,747
682680-BN-2	ONEOK INC	12/04/2025	VARIOUS		16,693,277	15,770,000	426,389
682680-CC-5	ONEOK INC	07/08/2025	SUSQUEHANNA FINANCIAL GROUP		3,256,007	3,301,000	33,890
682680-CF-8	ONEOK INC	01/30/2025	BARCLAYS CAPITAL		398,952	425,000	8,546
682680-CM-3	ONEOK INC	06/16/2025	EXCHANGE TRANSACTIONS		12,820,095	12,610,000	
682680-CQ-4	ONEOK INC	10/17/2025	VARIOUS		8,163,575	7,950,000	98,994
682680-CR-2	ONEOK INC	06/16/2025	EXCHANGE TRANSACTIONS		13,498,282	12,745,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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682680-DD-2	ONEOK INC	11/04/2025	JP MORGAN SECURITIES LLC		9,033,660	9,000,000	129,688
68268N-AD-5	ONEOK PARTNERS LP	02/24/2025	JP MORGAN SECURITIES LLC		3,867,733	3,555,000	87,937
68288A-AA-5	1261229 BC LTD	09/02/2025	JP MORGAN SECURITIES LLC		4,524,600	4,405,000	109,354
68348B-AA-1	OPAL BIDCO SAS	04/07/2025	VARIOUS		3,041,500	3,080,000	
68389X-AH-8	ORACLE CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		6,392,308	6,090,000	48,699
68389X-BP-9	ORACLE CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC		2,972,935	3,510,000	42,608
68389X-CU-7	ORACLE CORPORATION	02/13/2025	GOLDMAN SACHS & CO		10,097,010	11,000,000	225,003
68389X-DA-0	ORACLE CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC		7,929,715	7,820,000	44,205
68389X-DB-8	ORACLE CORPORATION	02/24/2025	VARIOUS		8,685,721	8,600,000	21,175
68389X-DM-4	ORACLE CORPORATION	09/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,999,400	4,000,000	
684065-F*-1	ORANGE AND ROCKLAND UTILITIES INC	09/30/2025	DIRECT PLACEMENT		7,386,000	7,386,000	
686330-AS-0	ORIX CORPORATION	10/02/2025	VARIOUS		10,003,909	9,840,000	29,233
68666U-AA-3	ORLEN SA 144A	03/27/2025	VARIOUS		3,793,349	3,820,000	4,000
688239-AF-9	OSHKOSH CORP	08/25/2025	VARIOUS		3,011,720	3,000,000	30,731
68902V-AM-9	OTIS WORLDWIDE CORP	11/04/2025	VARIOUS		10,976,192	15,650,000	114,215
690470-AB-8	OVINTIV INC	03/20/2025	MORGAN STANLEY & CO. LLC		3,254,507	3,180,000	62,885
690742-AH-4	OWENS CORNING	11/04/2025	JP MORGAN SECURITIES LLC		9,012,931	10,700,000	124,239
690742-AQ-4	OWENS CORNING	02/24/2025	JP MORGAN SECURITIES LLC		7,582,336	7,400,000	85,614
69121K-AH-7	BLUE OWL CAPITAL CORP	03/20/2025	VARIOUS		25,677,996	25,401,000	601,793
693475-BE-4	PNC FINANCIAL SERVICES GROUP INC (	02/24/2025	JP MORGAN SECURITIES LLC		2,041,924	2,140,000	21,724
693475-BT-1	PNC FINANCIAL SERVICES GROUP INC (	03/13/2025	GOLDMAN SACHS & CO		23,159,542	22,504,000	595,456
693475-BZ-7	PNC FINANCIAL SERVICES GROUP INC (	02/24/2025	JP MORGAN SECURITIES LLC		3,659,474	3,640,000	17,475
693475-CC-7	PNC FINANCIAL SERVICES GROUP INC	02/24/2025	VARIOUS		18,513,102	18,380,000	26,977
693506-BP-1	PPG INDUSTRIES INC	02/21/2025	GOLDMAN SACHS & CO		1,989,938	2,040,000	33,788
69351U-BB-8	PPL ELECTRIC UTILITIES CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC		11,368,305	11,700,000	196,219
69351U-BD-4	PPL ELECTRIC UTILITIES CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		9,060,133	8,875,000	114,931
69369E-AB-5	PT PERTAMINA (PERSERO) 6.5% 27 MAY 2041	03/24/2025	VARIOUS		4,110,753	3,920,000	82,906
69371R-S6-4	PACCAR FINANCIAL CORP	05/19/2025	BARCLAYS CAPITAL		4,276,482	4,200,000	57,750
69377F-AB-2	FREEPORT INDONESIA PT	06/25/2025	CITIGROUP GLOBAL MARKETS INC.		1,170,585	1,170,000	12,437
694308-JC-2	PACIFIC GAS AND ELECTRIC COMPANY	12/29/2025	VARIOUS		3,149,725	3,125,000	60,143
694476-AE-2	PACIFIC LIFECORP	11/04/2025	VARIOUS		10,740,062	15,278,000	91,481
694476-AF-9	PACIFIC LIFECORP	04/01/2025	VARIOUS		9,275,105	9,680,000	176,014
694538-AA-3	WAL-MART TRANSPORTATION LLC	01/03/2025	DIRECT PLACEMENT		12,925,371	12,925,371	
694538-AB-1	WAL-MART TRANSPORTATION LLC	01/17/2025	DIRECT PLACEMENT		3,944,452	3,944,452	
694538-AC-9	WAL-MART TRANSPORTATION LLC	01/17/2025	DIRECT PLACEMENT		3,500,000	3,500,000	
694538-AD-7	WAL-MART TRANSPORTATION LLC	03/28/2025	DIRECT PLACEMENT		5,996,951	5,996,951	
695156-AV-1	PACKAGING CORP OF AMERICA	02/24/2025	JP MORGAN SECURITIES LLC		3,147,887	4,040,000	31,815
695156-AW-9	PACKAGING CORP OF AMERICA	12/04/2025	VARIOUS		12,010,329	18,355,000	120,909
69902P-AA-6	PARADIGM PARENT LLC	08/01/2025	CITIGROUP GLOBAL MARKETS INC.		2,500,706	2,610,000	761
70339P-AA-7	PATTERN ENERGY OPERATIONS LP	02/25/2025	BARCLAYS CAPITAL		6,458,138	6,830,000	8,441
703481-AC-5	PATTERSON-UTI ENERGY INC.	03/20/2025	MORGAN STANLEY & CO. LLC		3,148,995	3,180,000	57,320
703481-AD-3	PATTERSON-UTI ENERGY INC.	02/24/2025	JP MORGAN SECURITIES LLC		2,344,888	2,215,000	63,349
70462G-AE-8	PEACEHEALTH SYSTEM SERVICES	10/07/2025	MORGAN STANLEY & CO. LLC		10,000,000	10,000,000	
70602#-AL-5	PELLA CORPORATION	07/28/2025	DIRECT PLACEMENT		5,500,000	5,500,000	
709599-CB-8	PENSKE TRUCK LEASING CO LP / PTL F	03/20/2025	VARIOUS		9,286,967	9,190,000	49,583
713448-EM-6	PEPSICO INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,447,779	4,700,000	55,519
713448-FN-3	PEPSICO INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,898,545	8,300,000	132,662
713448-FR-4	PEPSICO INC	04/24/2025	GOLDMAN SACHS & CO		2,527,125	2,500,000	49,444
713448-FZ-6	PEPSICO INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		29,409,403	29,950,000	602,744
71427Q-AC-2	PERNOD RICARD INTERNATIONAL FINANC	12/04/2025	VARIOUS		21,747,328	35,996,000	343,410
71429M-AD-7	PERRIGO FINANCE UNLIMITED CO	03/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,776,250	3,800,000	112,496
71644E-AF-9	SUNCOR ENERGY INC	04/24/2025	MORGAN STANLEY & CO. LLC		25,915,854	24,239,000	754,102
71654Q-DE-9	PETROLEOS MEXICANOS	10/03/2025	DEUTSCHE BANK AG- LONDON		3,116,311	3,190,000	35,852
71654Q-DL-3	PETROLEOS MEXICANOS	11/13/2025	VARIOUS		591,108	565,221	15,184
716743-AV-1	PETRONAS CAPITAL LIMITED 4.95% 03 JAN 20	03/26/2025	J.P. MORGAN SECURITIES LLC		8,125,999	8,140,000	
716973-AG-7	PFIZER INC	04/02/2025	VARIOUS		13,585,665	14,215,000	206,780
716973-AH-5	PFIZER INVESTMENT ENTERPRISES PTE	10/22/2025	JP MORGAN SECURITIES LLC		26,617,139	27,780,000	523,982
72284K-AB-7	PINE STREET TRUST III	10/28/2025	VARIOUS		13,362,808	12,780,000	282,040
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE LP	11/04/2025	JP MORGAN SECURITIES LLC		11,940,409	13,925,000	254,518
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP	09/12/2025	SUSQUEHANNA FINANCIAL GROUP		4,966,866	5,130,000	45,529
72650R-BS-0	PLAINS ALL AMERICAN PIPELINE LP	11/10/2025	CITIGROUP GLOBAL MARKETS INC.		6,935,742	6,900,000	70,840
737446-AV-6	POST HOLDINGS INC 144A	02/21/2025	VARIOUS		5,270,600	5,320,000	169,440
737679-F*-6	POTOMAC ELECTRIC POWER COMPANY	03/26/2025	DIRECT PLACEMENT		14,900,000	14,900,000	
741503-BC-9	BOOKING HOLDINGS INC	03/20/2025	CITADEL SECURITIES		929,783	949,000	562
74168R-AB-9	PRIMO WATER HOLDINGS INC AND TRITO	02/12/2025	EXCHANGE TRANSACTIONS		7,104,979	7,345,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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74251V-AP-7	PRINCIPAL FINANCIAL GROUP INC	03/21/2025	EXCHANGE TRANSACTIONS		950,000	950,000	
74251V-AS-1	PRINCIPAL FINANCIAL GROUP INC	04/15/2025	BARCLAYS CAPITAL		2,612,730	3,000,000	21,427
74251V-AU-6	PRINCIPAL FINANCIAL GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		4,800,475	4,920,000	118,837
74256L-FB-0	PRINCIPAL LIFE GLOBAL FUNDING II	04/03/2025	GOLDMAN SACHS & CO		9,807,681	9,650,000	168,513
743674-BG-7	PROTECTIVE LIFE CORPORATION	11/26/2025	TD SECURITIES (USA) LLC		6,065,580	6,000,000	3,567
74368C-BV-5	PROTECTIVE LIFE GLOBAL FUNDING	01/29/2025	VARIOUS		5,165,199	5,069,000	40,029
743756-AG-3	PROVIDENCE ST JOSEPH HEALTH OBLIGATED	04/15/2025	EXCHANGE TRANSACTIONS		1,016,532	1,330,000	
743820-AE-2	PROVIDENCE ST JOSEPH HEALTH OBLIGATED	04/15/2025	VARIOUS		8,067,820	13,170,000	94,653
744320-AY-8	PRUDENTIAL FINANCIAL INC	01/08/2025	BARCLAYS CAPITAL		2,129,349	2,830,000	9,823
744320-BA-9	PRUDENTIAL FINANCIAL INC	02/24/2025	VARIOUS		4,693,376	6,120,000	44,133
744320-CF-0	PRUDENTIAL FINANCIAL INC	11/04/2025	JP MORGAN SECURITIES LLC		9,060,496	11,925,000	63,733
744330-AA-9	PRUDENTIAL FUNDING ASIA PLC	05/23/2025	JANE STREET FINANCIAL LTD		466,920	500,000	1,866
744330-AB-7	PRUDENTIAL FUNDING ASIA PLC	12/08/2025	VARIOUS		3,606,013	3,815,000	27,372
74444B-DB-4	PUBLIC SERVICE COMPANY OF COLORADO	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,500,423	13,675,000	486,659
744480-AA-5	CIKARANG LISTRINDO TBK PT 144A	03/21/2025	VARIOUS		4,377,800	4,400,000	7,533
744542-F#-3	PUBLIC SERVICE COMPANY OF NEW MEXI	04/23/2025	DIRECT PLACEMENT		4,900,000	4,900,000	
744542-G@-4	PUBLIC SERVICE COMPANY OF NEW MEXI	07/31/2025	DIRECT PLACEMENT		4,000,000	4,000,000	
74456Q-CP-9	PUBLIC SERVICE ELECTRIC AND GAS CO	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,948,050	5,000,000	93,861
74456Q-CV-6	PUBLIC SERVICE ELECTRIC AND GAS CO	12/04/2025	VARIOUS		30,207,224	30,300,000	230,450
74735K-AA-0	QTELQD 2 5/8 04/08/31	03/26/2025	SOCIETE GENERALE/ SG COWEN		3,474,900	3,900,000	48,059
74743L-AB-6	QNITY ELECTRONICS INC	08/12/2025	JP MORGAN SECURITIES LLC		796,000	796,000	
74825N-AA-5	QXO BUILDING PRODUCTS INC	04/24/2025	VARIOUS		5,410,194	5,411,000	
74825Q-AB-6	QUEEN'S HEALTH SYSTEMS/THE	03/05/2025	GOLDMAN SACHS & CO		1,425,347	1,540,000	13,374
74843P-AA-8	QUIKRETE HOLDINGS INC	01/31/2025	WELLS FARGO SECURITIES LLC		1,590,000	1,590,000	
74843P-AB-6	QUIKRETE HOLDINGS INC	01/31/2025	WELLS FARGO SECURITIES LLC		2,241,289	2,230,000	
749685-AU-7	RPM INTERNATIONAL INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,795,959	8,900,000	192,092
749685-AV-5	RPM INTERNATIONAL INC	04/23/2025	JP MORGAN SECURITIES LLC		5,183,544	5,277,000	21,438
74977R-DN-1	COOPERATIEVE RABOBANK UA	04/24/2025	TD SECURITIES (USA) LLC		19,620,600	20,000,000	38,517
74992*-AJ-4	RXR REALTY LLC	07/02/2025	DIRECT PLACEMENT		95,000,000	95,000,000	
750236-AY-7	RADIAN GROUP INC	07/10/2025	VARIOUS		4,979,760	4,800,000	46,293
75026J-AG-5	RADIATE HOLDCO LLC / RADIATE FINANCE	09/15/2025	VARIOUS		1,278,513	1,464,763	
75102X-AC-0	RAIZEN FUELS FINANCE SA 144A	03/27/2025	VARIOUS		536,640	550,000	2,446
75102X-AE-6	RAIZEN FUELS FINANCE SA	03/24/2025	VARIOUS		5,485,105	5,490,000	14,593
75513E-CH-2	RTX CORPORATION	03/20/2025	MORGAN STANLEY & CO. LLC		3,122,569	3,180,000	1,855
75513E-CP-4	RTX CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,881,334	21,800,000	80,733
75513E-CS-8	RTX CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		8,087,451	8,400,000	221,486
75513E-CX-7	RTX CORP	01/10/2025	TRUIST SECURITIES INC.		2,145,038	2,020,000	42,375
758750-AM-5	REGAL REXNORD CORP	03/20/2025	MORGAN STANLEY & CO. LLC		3,258,928	3,180,000	83,369
758750-AN-3	REGAL REXNORD CORP	02/27/2025	GOLDMAN SACHS & CO		20,007,488	19,250,000	43,794
759351-88-5	REINSURANCE GROUP OF AMERICA INCOR	01/02/2025	TRANSFER BROKER		12,000,000	480,000	
759351-AP-4	REINSURANCE GROUP OF AMERICA INCOR	03/19/2025	VARIOUS		13,298,881	14,515,000	120,656
759470-BB-2	RILIN PP 2.87500 01/12/2032	03/24/2025	VARIOUS		3,542,612	4,070,000	23,543
75968N-AG-6	RENAISSANCERE HOLDINGS LTD	02/24/2025	JP MORGAN SECURITIES LLC		12,030,387	11,840,000	
76009@-AD-1	RENSSELAER POLYTECHNIC INSTITUTE	08/25/2025	DIRECT PLACEMENT		19,200,000	19,200,000	
760759-BM-1	REPUBLIC SERVICES INC	03/17/2025	VARIOUS		14,912,190	15,000,000	
76119L-AD-3	RESIDEO FUNDING INC	02/21/2025	OPPENHEIMER & CO. INC		2,385,760	2,368,000	15,988
76209P-AG-8	RGA GLOBAL FUNDING	01/06/2025	US BANCORP INVESTMENTS INC		4,896,374	4,900,000	
767201-AD-8	RIO TINTO FINANCE (USA) LTD	05/23/2025	BARCLAYS CAPITAL		6,460,160	6,000,000	149,823
76720A-AT-3	RIO TINTO FINANCE (USA) PLC	03/11/2025	VARIOUS		24,873,500	25,000,000	
76720A-AV-8	RIO TINTO FINANCE (USA) PLC	11/04/2025	VARIOUS		16,382,217	16,050,000	103,021
771196-BY-7	ROCHE HOLDINGS INC	04/01/2025	BARCLAYS CAPITAL		2,485,202	4,050,000	31,968
771196-CM-2	ROCHE HOLDINGS INC	04/01/2025	BARCLAYS CAPITAL		6,376,545	6,510,000	22,646
771367-G*-4	ROCHESTER GAS AND ELECTRIC CORPORA	12/15/2025	DIRECT PLACEMENT		2,200,000	2,200,000	
77311W-AD-3	ROCKET COMPANIES INC	10/01/2025	EXCHANGE TRANSACTIONS		6,237,941	5,980,000	
77340R-AU-1	ROCKIES EXPRESS PIPELINE LLC	03/11/2025	RBC CAPITAL MARKETS CORP		5,773,750	5,750,000	
773903-AH-2	ROCKWELL AUTOMATION INC	02/14/2025	JP MORGAN SECURITIES LLC		492,948	515,000	8,362
775109-CK-5	ROGERS COMMUNICATIONS INC	10/28/2025	VARIOUS		13,372,496	16,280,000	226,223
775109-DH-1	ROGERS COMMUNICATIONS INC	02/10/2025	WELLS FARGO SECURITIES LLC		3,210,000	3,210,000	
77519@-AX-8	ROGERS GROUP INC.	05/23/2025	DIRECT PLACEMENT		20,000,000	20,000,000	
78016F-ZW-7	ROYAL BANK OF CANADA	02/21/2025	SG AMERICAS SECURITIES LLC		2,566,791	2,551,000	14,583
78017D-AH-1	ROYAL BANK OF CANADA	03/24/2025	RBC CAPITAL MARKETS CORP		15,000,000	15,000,000	
78355H-KV-0	RYDER SYSTEM INC	03/20/2025	VARIOUS		8,309,193	8,100,000	21,596
78355H-KX-6	RYDER SYSTEM INC	03/20/2025	MORGAN STANLEY & CO. LLC		3,351,815	3,180,000	61,215
78392B-AH-0	SK HYNIX INC	03/06/2025	CANTOR FITZGERALD & CO.		6,951,776	6,800,000	52,983
784572-AA-7	SMRC AUTOMOTIVE HOLDINGS NETHERLAN	07/29/2025	VARIOUS		2,011,505	1,985,000	40,112

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
78478E-AC-2	ST MARYS CEMENT INC CANADA 144A	08/28/2025	VARIOUS		3,572,013	3,505,000	86,348
78518P-AA-3	SAAVI ENERGIA LUXEMBOURG SARL	11/13/2025	VARIOUS		4,406,490	4,240,000	65,936
79466L-AL-8	SALESFORCE INC	12/04/2025	VARIOUS		27,625,300	43,150,000	420,903
79466L-AM-6	SALESFORCE.COM INC.	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		12,307,400	20,000,000	237,222
797440-CF-9	SAN DIEGO GAS & ELECTRIC CO	12/04/2025	VARIOUS		21,781,787	22,155,000	257,173
80007R-AQ-8	SANDS CHINA LTD	10/01/2025	VARIOUS		2,806,703	3,074,000	9,357
80386W-AB-1	SASOL FINANCING USA LLC	10/01/2025	ING FINANCIAL MARKETS LLC		694,750	700,000	632
806851-AQ-4	SCHLUMBERGER HOLDINGS CORP	03/17/2025	EXCHANGE TRANSACTIONS		977,297	990,000	
806851-AR-2	SCHLUMBERGER HOLDINGS CORP	03/17/2025	EXCHANGE TRANSACTIONS		1,356,682	1,512,000	
80808#-AL-6	SCHREIBER FOODS INC.	10/01/2025	DIRECT PLACEMENT		38,200,000	38,200,000	
808513-CH-6	CHARLES SCHWAB CORPORATION (THE)	02/24/2025	JP MORGAN SECURITIES LLC		4,263,953	4,010,000	683
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL	04/15/2025	GOLDMAN SACHS & CO		614,400	640,000	1,300
808625-AB-3	SCIENCE APPLICATIONS INTERNATIONAL	09/23/2025	CITIGROUP GLOBAL MARKETS INC.		962,000	960,000	
822905-AE-5	SHELL FINANCE US INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		17,581,890	20,750,000	389,639
822905-AR-6	SHELL FINANCE US INC	12/08/2025	EXCHANGE TRANSACTIONS		149,500	150,000	
822905-AT-2	SHELL FINANCE US INC	12/08/2025	EXCHANGE TRANSACTIONS		11,468,574	10,360,000	
822905-AV-7	SHELL FINANCE US INC	12/08/2025	EXCHANGE TRANSACTIONS		1,363,557	1,300,000	
822905-AZ-8	SHELL FINANCE US INC	12/08/2025	EXCHANGE TRANSACTIONS		12,783,118	15,240,000	
822905-BB-0	SHELL FINANCE US INC	12/08/2025	EXCHANGE TRANSACTIONS		10,688,113	15,475,000	
824348-AX-4	SHERWIN-WILLIAMS COMPANY (THE)	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,674,861	16,525,000	305,713
824348-BK-1	SHERWIN-WILLIAMS COMPANY (THE)	02/24/2025	JP MORGAN SECURITIES LLC		5,342,322	7,095,000	7,489
824348-BL-9	SHERWIN-WILLIAMS COMPANY (THE)	04/15/2025	BARCLAYS CAPITAL		440,345	500,000	4,824
824348-BM-7	SHERWIN-WILLIAMS COMPANY (THE)	02/24/2025	JP MORGAN SECURITIES LLC		3,468,581	5,090,000	46,658
824348-BS-4	SHERWIN-WILLIAMS COMPANY (THE)	03/28/2025	MORGAN STANLEY & CO. LLC		3,001,770	3,000,000	11,375
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE	03/20/2025	MORGAN STANLEY & CO. LLC		3,121,583	3,180,000	50,315
826418-BM-6	SIERRA PACIFIC POWER COMPANY	03/13/2025	DEUTSCHE BANK SECURITIES INC.		3,031,645	3,100,000	29,777
828908-AA-7	SIMPLOT COMPANY	09/30/2025	DIRECT PLACEMENT		300,000	300,000	
828908-AB-5	SIMPLOT COMPANY	09/30/2025	DIRECT PLACEMENT		600,000	600,000	
828908-AC-3	SIMPLOT COMPANY	09/30/2025	DIRECT PLACEMENT		3,100,000	3,100,000	
828908-AD-1	SIMPLOT COMPANY	09/30/2025	DIRECT PLACEMENT		9,800,000	9,800,000	
828908-AE-9	SIMPLOT COMPANY	09/30/2025	DIRECT PLACEMENT		3,900,000	3,900,000	
829932-AF-9	SIXTH STREET LENDING PARTNERS	12/24/2025	144A SECURITY EXCHANGE TRANSACTION		4,907,041	5,000,000	
83012A-AB-5	SIXTH STREET SPECIALTY LENDING INC	04/09/2025	VARIOUS		10,144,450	10,000,000	106,181
832696-AP-3	JM SMUCKER CO/THE	11/04/2025	JP MORGAN SECURITIES LLC		14,986,944	17,700,000	107,552
832696-AX-6	J M SMUCKER CO	02/24/2025	JP MORGAN SECURITIES LLC		1,024,627	965,000	16,619
832696-AZ-1	J M SMUCKER CO	04/02/2025	VARIOUS		15,260,045	14,010,000	268,739
83272G-AE-1	SMURFIT KAPPA TREASURY UNLIMITED C	05/21/2025	144A SECURITY EXCHANGE TRANSACTION		19,780,891	19,750,000	
83272G-AF-8	SMURFIT KAPPA TREASURY UNLIMITED C	10/28/2025	VARIOUS		20,045,336	19,400,000	47,564
83304A-AL-0	SNAP INC 144A	02/27/2025	VARIOUS		7,074,325	7,010,000	10,160
83304A-AM-8	SNAP INC	08/12/2025	CITIGROUP GLOBAL MARKETS INC.		1,193,506	1,195,000	228
83368R-BQ-4	SOCIETE GENERALE SA	04/23/2025	CITIGROUP GLOBAL MARKETS INC.		20,781,074	20,600,000	376,290
83368R-CF-7	SOCIETE GENERALE SA	01/06/2025	VARIOUS		11,193,382	11,200,000	
834423-AE-5	SOLVAY FINANCE AMERICA LLC	03/18/2025	VARIOUS		9,188,406	8,990,000	148,148
83444M-AN-1	SOLVENTUM CORP	01/02/2025	144A SECURITY EXCHANGE TRANSACTION		24,484,913	24,470,000	
83444M-AP-6	SOLVENTUM CORP	03/20/2025	VARIOUS		5,937,567	5,880,000	9,540
83444M-AS-0	SOLVENTUM CORP	11/04/2025	VARIOUS		24,431,357	24,290,000	146,910
838515-Q*-8	SOUTH JERSEY GAS COMPANY	10/15/2025	DIRECT PLACEMENT		3,400,000	3,400,000	
842587-CX-3	SOUTHERN COMPANY (THE)	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,708,904	16,800,000	242,293
842587-EB-9	SOUTHERN COMPANY (THE)	02/25/2025	VARIOUS		10,006,875	10,000,000	
84259*-AF-9	SOUTHERN COL MIDCO LLC	06/17/2025	DIRECT PLACEMENT		6,500,000	6,500,000	
842638-K#-4	THE SOUTHERN CONNECTICUT GAS COMPA	12/15/2025	DIRECT PLACEMENT		4,400,000	4,400,000	
84265V-AG-0	SOUTHERN COPPER CORPORATION 5.25% 08 NOV	12/04/2025	VARIOUS		1,367,163	1,425,000	9,053
843163-E#-9	SOUTHERN INDIANA GAS AND ELECTRIC	10/01/2025	DIRECT PLACEMENT		3,300,000	3,300,000	
844741-BL-1	SOUTHWEST AIRLINES CO	10/27/2025	MORGAN STANLEY & CO. LLC		3,947,065	3,949,000	
845437-BQ-4	SOUTHWESTERN ELECTRIC POWER COMPAN	02/24/2025	JP MORGAN SECURITIES LLC		9,155,865	12,380,000	40,451
845437-BT-8	SOUTHWESTERN ELECTRIC POWER COMPAN	03/27/2025	MUFG SECURITIES AMERICA INC		17,668,662	27,505,000	365,014
84857L-AE-1	SPIRE INC	11/18/2025	VARIOUS		12,460,163	12,450,000	
853254-BS-8	STANDARD CHARTERED PLC	02/24/2025	JP MORGAN SECURITIES LLC		4,488,027	4,585,000	85,171
853254-CN-8	STANDARD CHARTERED PLC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,011,766	5,618,000	197,570
853254-CS-7	STANDARD CHARTERED PLC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,001,325	3,858,000	74,278
853254-CW-8	STANDARD CHARTERED PLC	04/23/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,336,399	7,125,000	101,531
85325C-2D-3	STANDARD CHARTERED PLC	01/13/2025	VARIOUS		14,565,238	14,560,000	
854502-AN-1	STANLEY BLACK & DECKER INC	11/04/2025	JP MORGAN SECURITIES LLC		8,963,314	15,025,000	195,116
854502-AT-8	STANLEY BLACK & DECKER INC	03/20/2025	VARIOUS		6,268,005	6,030,000	113,407
85513A-AA-6	US SILICA (STAR HOLDING LLC)	02/24/2025	VARIOUS		2,073,375	2,130,000	35,853

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
855244-AU-3	STARBUCKS CORPORATION	03/06/2025	VARIOUS		6,396,408	7,650,000	14,463
855244-BA-6	STARBUCKS CORPORATION	10/28/2025	VARIOUS		15,655,097	21,325,000	332,228
857477-BV-4	STATE STREET CORP	02/24/2025	JP MORGAN SECURITIES LLC		4,142,604	4,380,000	10,639
857477-CA-9	STATE STREET CORP	02/24/2025	JP MORGAN SECURITIES LLC		2,394,104	2,440,000	9,476
857477-CG-6	STATE STREET CORP	02/24/2025	JP MORGAN SECURITIES LLC		2,463,075	2,335,000	37,332
857477-CX-9	STATE STREET CORP	03/05/2025	JP MORGAN SECURITIES LLC		4,966,297	4,955,000	8,499
858119-BS-8	STEEL DYNAMICS INC	03/10/2025	VARIOUS		11,455,056	11,550,000	
858119-BT-6	STEEL DYNAMICS INC	12/04/2025	VARIOUS		12,640,228	12,625,000	31,625
858628-AB-2	STEPAN COMPANY	05/21/2025	DIRECT PLACEMENT		27,400,000	27,400,000	
861932-AA-9	AIR TRANSPORT SERVICES GROUP INC	02/25/2025	VARIOUS		10,270,200	10,120,000	7,959
863338-AB-1	STRIPE INC	09/26/2025	DIRECT PLACEMENT		20,100,000	20,100,000	
863338-AC-9	STRIPE INC	09/26/2025	DIRECT PLACEMENT		12,700,000	12,700,000	
863667-AJ-0	STRYKER CORPORATION	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,912,090	16,450,000	169,069
86562M-AV-2	SUMITOMO MITSUI FINANCIAL GROUP IN	04/23/2025	VARIOUS		10,726,485	11,041,000	6,168
86562M-DB-3	SUMITOMO MITSUI FINANCIAL GROUP IN	12/29/2025	WESTPAC CAPITAL MARKETS		2,299,962	2,200,000	59,192
86562M-DG-2	SUMITOMO MITSUI FINANCIAL GROUP IN	04/23/2025	MIZUHO SECURITIES USA INC.		12,374,040	12,000,000	76,213
86562M-DP-2	SUMITOMO MITSUI FINANCIAL GROUP IN	02/24/2025	JP MORGAN SECURITIES LLC		4,791,852	4,680,000	33,237
86562M-DU-1	SUMITOMO MITSUI FINANCIAL GROUP IN	02/24/2025	JP MORGAN SECURITIES LLC		8,896,473	8,675,000	54,286
86765K-AD-1	SUNOCO LP	03/21/2025	WELLS FARGO SECURITIES LLC		2,823,975	2,820,000	
86765K-AH-2	SUNOCO LP	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		3,833,247	3,890,000	
86765K-AK-5	SUNOCO LP	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		4,521,128	4,560,000	
86765K-AL-3	SUNOCO LP	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		3,302,110	3,300,000	
86964W-AF-9	SUZANO AUSTRIA GMBH	07/07/2025	BOFA MERRILL LYNCH		2,747,430	2,670,000	76,985
86964W-AH-5	SUZANO AUSTRIA GMBH 5% 15 JAN 2030-29	09/05/2025	VARIOUS		3,828,693	3,830,000	52,093
86964W-AJ-1	SUZANO AUSTRIA GMBH	10/23/2025	VARIOUS		2,265,775	2,410,000	24,256
86964W-AK-8	SUZANO AUSTRIA GMBH	10/01/2025	VARIOUS		884,500	1,010,000	12,235
86964W-AL-6	SUZANO AUSTRIA GMBH	05/22/2025	MORGAN STANLEY		183,392	200,000	944
870195-AC-8	SWEDBANK AB	03/20/2025	MORGAN STANLEY & CO. LLC		3,219,337	3,180,000	53,420
87088Q-AB-0	SWISS RE SUBORDINATED FINANCE PLC	11/04/2025	VARIOUS		33,996,548	33,600,000	50,285
87164D-VJ-6	SYNOVUS BANK	07/31/2025	GOLDMAN SACHS & CO		5,064,800	5,000,000	129,688
871829-BH-9	SYSCO CORPORATION	04/02/2025	TD SECURITIES (USA) LLC		2,485,950	3,000,000	6,675
871829-BJ-5	SYSCO CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		6,038,515	8,575,000	62,883
871829-BN-6	SYSCO CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		19,934,413	18,040,000	310,889
872540-AV-1	TJX COMPANIES INC	04/15/2025	BARCLAYS CAPITAL		1,815,760	2,000,000	9,647
87264A-DM-4	T-MOBILE USA INC	01/28/2025	MORGAN STANLEY & CO. LLC		10,000,320	10,560,000	19,301
87264A-DU-6	T-MOBILE USA INC	03/25/2025	VARIOUS		14,997,800	15,000,000	
87264A-DY-8	T-MOBILE USA INC	10/22/2025	WELLS FARGO SECURITIES LLC		14,916,237	14,700,000	32,585
87268L-AA-5	TR FINANCE LLC	03/20/2025	EXCHANGE TRANSACTIONS		16,298,421	16,235,000	
87268L-AD-9	TR FINANCE LLC	03/20/2025	EXCHANGE TRANSACTIONS		611,905	585,000	
87268L-AE-7	TR FINANCE LLC	03/20/2025	EXCHANGE TRANSACTIONS		1,612,626	1,617,000	
874054-AK-5	TAKE-TWO INTERACTIVE SOFTWARE INC.	03/28/2025	VARIOUS		5,956,887	5,900,000	70,221
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,791,041	21,150,000	205,184
874060-BM-7	TAKEDA PHARMACEUTICAL CO LTD	02/24/2025	JP MORGAN SECURITIES LLC		5,673,554	5,720,000	44,886
874060-BN-5	TAKEDA PHARMACEUTICAL CO LTD	02/24/2025	JP MORGAN SECURITIES LLC		6,693,101	6,765,000	52,214
875127-BF-8	TAMPA ELECTRIC COMPANY	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,911,324	5,800,000	121,881
875127-BJ-0	TAMPA ELECTRIC COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		4,706,626	6,720,000	101,476
875127-BL-5	TAMPA ELECTRIC COMPANY	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,833,300	10,700,000	208,056
875127-BN-1	TAMPA ELECTRIC COMPANY	03/05/2025	JP MORGAN SECURITIES LLC		7,425,436	7,490,000	4,286
87612G-AD-3	TARGA RESOURCES CORP	02/24/2025	JP MORGAN SECURITIES LLC		10,399,189	9,810,000	17,713
87612G-AF-8	TARGA RESOURCES CORP	04/03/2025	JP MORGAN SECURITIES LLC		6,232,738	5,800,000	4,189
87612G-AK-7	TARGA RESOURCES CORP	02/24/2025	JP MORGAN SECURITIES LLC		5,854,971	5,865,000	8,960
87612G-AN-1	TARGA RESOURCES CORP	10/28/2025	VARIOUS		21,332,358	20,990,000	482,798
87612K-AC-6	TARGA RESOURCES CORP	01/30/2025	JP MORGAN SECURITIES LLC		485,160	480,000	2,500
87656X-D#-5	TATE & LYLE INTERNATIONAL FINANCE	03/12/2025	DIRECT PLACEMENT		4,500,000	4,500,000	
87656X-D@-7	TATE & LYLE INTERNATIONAL FINANCE	03/12/2025	DIRECT PLACEMENT		500,000	500,000	
87656X-E*-8	TATE & LYLE INTERNATIONAL FINANCE	03/12/2025	DIRECT PLACEMENT		39,319,210	42,280,219	
87656X-E@-6	TATE & LYLE INTERNATIONAL FINANCE	03/12/2025	DIRECT PLACEMENT		20,751,805	22,314,560	
879360-AD-7	TELEDYNE TECHNOLOGIES INCORPORATED	04/24/2025	MORGAN STANLEY & CO. LLC		7,042,575	7,500,000	11,250
87938W-AX-1	TELEFONICA EMISIONES SAU	02/24/2025	JP MORGAN SECURITIES LLC		10,818,305	11,585,000	309,088
880779-BB-8	TEREX CORPORATION	02/24/2025	GOLDMAN SACHS & CO		6,021,100	6,080,000	143,028
88104L-AG-8	TERRAFORM POWER OPERATING LLC	02/24/2025	VARIOUS		4,291,650	4,590,000	23,423
88163V-AD-1	TEVA PHARMACEUTICAL FINANCE LLC	09/24/2025	MERRILL LYNCH INTERNATIONAL		501,125	475,000	4,463
88167A-AS-0	TEVA PHARMACEUTICAL FINANCE NETHER	10/31/2025	MORGAN STANLEY AND CO. INTERNATIONAL PLC		504,137	460,000	4,931
882508-BV-5	TEXAS INSTRUMENTS INC	02/21/2025	GOLDMAN SACHS & CO		1,506,225	1,500,000	1,725
882508-CC-6	TEXAS INSTRUMENTS INC	11/04/2025	JP MORGAN SECURITIES LLC		6,039,651	6,450,000	45,688

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
882884-H#-9	TEXAS-NEW MEXICO POWER CO	07/21/2025	DIRECT PLACEMENT		1,500,000	1,500,000	
882884-H*-3	TEXAS-NEW MEXICO POWER CO	07/21/2025	DIRECT PLACEMENT		12,100,000	12,100,000	
882884-H@-1	TEXAS-NEW MEXICO POWER CO	07/21/2025	DIRECT PLACEMENT		2,300,000	2,300,000	
882884-J*-1	TEXAS-NEW MEXICO POWER CO	07/21/2025	DIRECT PLACEMENT		3,000,000	3,000,000	
882884-J@-9	TEXAS-NEW MEXICO POWER CO	07/21/2025	DIRECT PLACEMENT		2,700,000	2,700,000	
883203-CE-9	TEXTRON INC	02/24/2025	JP MORGAN SECURITIES LLC		5,788,982	5,765,000	10,569
883203-CF-6	TEXTRON INC	10/28/2025	WELLS FARGO SECURITIES LLC		2,999,430	3,000,000	
883556-D*-0	THERMO FISHER SCIENTIFIC INC.	01/06/2025	DIRECT PLACEMENT		42,396,484	48,427,514	
88632Q-AE-3	CLOUD SOFTWARE GROUP INC	02/25/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,743,000	3,800,000	100,172
88732J-AU-2	TIME WARNER CABLE LLC	02/24/2025	JP MORGAN SECURITIES LLC		3,617,172	3,600,000	47,250
889184-AG-2	TOLEDO HOSPITAL/THE	05/06/2025	VARIOUS		11,154,686	11,610,000	311,486
889184-AH-0	TOLEDO HOSPITAL/THE	05/06/2025	VARIOUS		8,868,801	10,525,000	232,031
88947E-AT-7	TOLL BROTHERS FINANCE CORP.	07/31/2025	GOLDMAN SACHS & CO		2,490,225	2,500,000	50,146
891092-C*-7	THE TORO CORPORATION	09/30/2025	DIRECT PLACEMENT		35,800,000	35,800,000	
89115A-2U-5	TORONTO-DOMINION BANK/THE	04/15/2025	VARIOUS		13,360,160	13,000,000	164,309
89115A-3E-0	TORONTO-DOMINION BANK/THE	12/04/2025	VARIOUS		18,369,679	18,350,000	19,748
89115A-3G-5	TORONTO-DOMINION BANK/THE	02/24/2025	JP MORGAN SECURITIES LLC		5,292,610	5,240,000	19,279
89157X-AB-7	TOTALENERGIES CAPITAL SA	01/30/2025	VARIOUS		4,000,101	4,240,000	63,072
89157X-AC-5	TOTALENERGIES CAPITAL SA	11/04/2025	VARIOUS		12,215,811	12,325,000	117,615
89157X-AF-8	TOTALENERGIES CAPITAL SA	02/24/2025	JP MORGAN SECURITIES LLC		13,065,320	13,715,000	341,018
89346D-AL-1	TRANSALTA CORP	12/12/2025	RBC CAPITAL MARKETS CORP		4,266,518	4,277,000	
89352H-AW-9	TRANSCANADA PIPELINES LTD	09/25/2025	VARIOUS		16,897,472	17,100,000	330,142
89352H-AY-5	TRANSCANADA PIPELINES LTD	11/04/2025	JP MORGAN SECURITIES LLC		5,064,584	5,600,000	128,917
89352H-AZ-2	TRANSCANADA PIPELINES LTD	10/22/2025	VARIOUS		16,635,868	17,750,000	234,219
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE COM	01/30/2025	JP MORGAN SECURITIES LLC		380,460	510,000	4,253
893647-CA-3	TRANSDIGM INC	08/14/2025	VARIOUS		542,813	540,000	
89378T-AD-5	SAFTRA PP 8.25000 02/06/2028	10/02/2025	HSBC SECURITIES (USA) INC.		678,400	640,000	8,360
89417E-AS-8	TRAVELERS COMPANIES INC	02/24/2025	JP MORGAN SECURITIES LLC		5,221,674	5,270,000	71,804
896239-AC-4	TRIMBLE INC	09/25/2025	VARIOUS		16,309,960	16,225,000	268,864
896522-AJ-8	TRINITY INDUSTRIES INC 144A	04/16/2025	VARIOUS		1,309,035	1,274,000	25,095
897051-AC-2	TRONOX INC	02/24/2025	VARIOUS		5,827,375	6,460,000	125,065
89785G-AA-6	TRUENOORD CAPITAL DAC	02/27/2025	CITIGROUP GLOBAL MARKETS INC.		7,347,350	7,230,000	13,854
89788M-AG-7	TRUIST FINANCIAL CORP	05/23/2025	MORGAN STANLEY & CO. LLC		9,909,000	10,000,000	195,843
89788M-AN-2	TRUIST FINANCIAL CORP	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,176,799	4,109,000	97,318
89788M-AP-7	TRUIST FINANCIAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		4,717,017	4,570,000	57,348
89788M-AR-3	TRUIST FINANCIAL CORP	03/20/2025	MORGAN STANLEY & CO. LLC		3,243,727	3,180,000	27,365
89788M-AS-1	TRUIST FINANCIAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		8,843,472	8,640,000	42,490
89788N-AA-8	TRUIST FINANCIAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		2,681,803	2,795,000	10,305
89834M-AA-4	TRUST 2401	12/04/2025	EXCHANGE TRANSACTIONS		3,148,053	3,255,000	
89834M-AB-2	TRUST 7401	12/04/2025	EXCHANGE TRANSACTIONS		935,140	868,000	
89834M-AC-0	TRUST 7401	12/04/2025	EXCHANGE TRANSACTIONS		1,824,382	1,714,000	
900111-AC-9	TURKCELL ILETISIM HIZMETLERI AS	01/16/2025	HSBC SECURITIES (USA) INC.		3,553,000	3,553,000	
901928-AA-9	200 PARK FUNDING TRUST	11/04/2025	VARIOUS		38,841,096	38,695,000	81,384
902613-BH-0	UBS GROUP AG	02/24/2025	JP MORGAN SECURITIES LLC		7,471,375	7,290,000	19,619
902613-BJ-6	UBS GROUP AG	03/20/2025	MORGAN STANLEY & CO. LLC		3,237,367	3,180,000	20,617
902613-BU-1	UBS GROUP AG	11/03/2025	UBS SECURITIES LLC		24,850,000	24,850,000	
902674-ZW-3	UBS AG (LONDON BRANCH)	05/19/2025	BARCLAYS CAPITAL		5,165,700	5,000,000	54,146
90320W-AH-6	UPMC	02/18/2025	GOLDMAN SACHS & CO		2,329,353	2,375,000	33,345
90331H-PS-6	US BANK NATIONAL ASSOCIATION	08/13/2025	US BANK NATIONAL ASSOCIATION		1,705,531	1,690,000	19,762
906548-CW-0	UNION ELECTRIC CO	12/04/2025	VARIOUS		24,030,770	24,680,000	349,805
906548-CZ-3	UNION ELECTRIC CO	02/24/2025	JP MORGAN SECURITIES LLC		5,529,930	5,950,000	116,893
907818-FG-8	UNION PACIFIC CORPORATION	01/30/2025	JP MORGAN SECURITIES LLC		950,078	1,310,000	18,300
907818-GH-5	UNION PACIFIC CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		12,182,068	12,035,000	22,465
90932L-AH-0	UNITED AIRLINES	04/21/2025	WELLS FARGO SECURITIES LLC		601,600	640,000	576
91064*-AA-0	THE UNITED ILLUMINATING COMPANY	12/15/2025	DIRECT PLACEMENT		4,300,000	4,300,000	
911312-AJ-5	UNITED PARCEL SERVICE	02/24/2025	JP MORGAN SECURITIES LLC		5,493,738	5,075,000	34,961
911312-CE-4	UNITED PARCEL SERVICE INC	02/24/2025	JP MORGAN SECURITIES LLC		7,316,221	7,375,000	104,786
911312-CF-1	UNITED PARCEL SERVICE INC	02/24/2025	JP MORGAN SECURITIES LLC		4,865,434	4,895,000	70,814
911312-CK-0	UNITED PARCEL SERVICE INC	11/04/2025	JP MORGAN SECURITIES LLC		8,903,325	8,500,000	240,231
91159H-HS-2	US BANCORP	04/24/2025	VARIOUS		20,664,103	21,020,000	338,251
91159H-HW-3	US BANCORP	07/10/2025	MARKETAXESS CORP		3,302,356	3,499,000	46,945
91159H-JG-6	US BANCORP	02/24/2025	JP MORGAN SECURITIES LLC		2,321,857	2,395,000	10,905
91159H-JR-2	US BANCORP	02/24/2025	JP MORGAN SECURITIES LLC		4,126,156	4,030,000	20,340
91159H-JS-0	US BANCORP	04/07/2025	SUSQUEHANNA FINANCIAL GROUP		4,028,040	4,000,000	42,500
91159H-JU-5	US BANCORP	02/24/2025	JP MORGAN SECURITIES LLC		7,698,807	7,650,000	14,984

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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91324P-DT-6	UNITEDHEALTH GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		4,723,116	5,830,000	5,668
91324P-ES-7	UNITEDHEALTH GROUP INC	02/12/2025	BNP PARIBAS SECURITIES CORP		971,765	970,000	28,177
91324P-FJ-6	UNITEDHEALTH GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		6,078,307	6,085,000	34,820
91324P-FL-1	UNITEDHEALTH GROUP INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,860,887	8,650,000	140,563
91324P-FM-9	UNITEDHEALTH GROUP INC	12/04/2025	VARIOUS		22,411,380	22,650,000	302,035
913903-BB-5	UNIVERSAL HEALTH SERVICES INC	02/27/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,014,045	10,250,000	200,160
914906-AZ-5	UNIVISION COMMUNICATIONS INC	02/20/2025	JP MORGAN SECURITIES LLC		3,781,000	3,800,000	18,842
914906-BA-9	UNIVISION COMMUNICATIONS INC	07/16/2025	JP MORGAN SECURITIES LLC		1,656,225	1,648,000	
91845A-AB-1	VZ SECURED FINANCING BV	10/02/2025	CITIGROUP GLOBAL MARKETS INC.		1,351,250	1,350,000	
91911T-AR-4	VALE OVERSEAS LIMITED 6.125% 12 JUN 2033	03/24/2025	MORGAN STANLEY & CO INTERNATIONAL PLC		958,830	930,000	16,298
91911T-AS-2	VALE OVERSEAS LTD	10/02/2025	VARIOUS		5,706,287	5,700,000	70,667
922966-AA-4	VENTURE GLOBAL PLAQUEMINES LNG LLC	04/16/2025	MIZUHO SECURITIES USA INC.		2,565,875	2,546,000	
922966-AB-2	VENTURE GLOBAL PLAQUEMINES LNG LLC	04/16/2025	MIZUHO SECURITIES USA INC.		2,565,875	2,546,000	
92332Y-AB-7	VENTURE GLOBAL LNG INC	02/21/2025	CITIGROUP GLOBAL MARKETS INC.		3,980,500	3,800,000	73,374
92332Y-AE-1	VENTURE GLOBAL LNG INC	02/20/2025	CITIGROUP GLOBAL MARKETS INC.		3,861,750	3,800,000	26,600
92334*-AG-9	VEOLIA UTILITY RESOURCES LLC	01/15/2025	DIRECT PLACEMENT		1,000,000	1,000,000	
92343V-CM-4	VERIZON COMMUNICATIONS	01/30/2025	JP MORGAN SECURITIES LLC		942,372	1,060,000	23,612
92343V-DR-2	VERIZON COMMUNICATIONS INC	02/24/2025	JP MORGAN SECURITIES LLC		4,677,127	4,990,000	106,719
92343V-FD-1	VERIZON COMMUNICATIONS INC	02/24/2025	JP MORGAN SECURITIES LLC		8,875,167	11,420,000	194,140
92343V-GC-2	VERIZON COMMUNICATIONS INC	03/05/2025	JP MORGAN SECURITIES LLC		17,259,959	24,730,000	397,821
92343V-GP-3	VERIZON COMMUNICATIONS INC	03/25/2025	WELLS FARGO SECURITIES LLC		10,080,720	13,500,000	36,328
92343V-GW-8	VERIZON COMMUNICATIONS INC	11/04/2025	JP MORGAN SECURITIES LLC		15,105,258	15,575,000	171,325
92343V-GY-4	VERIZON COMMUNICATIONS INC	04/16/2025	144A SECURITY EXCHANGE TRANSACTION		13,787,283	13,998,000	
92343V-HK-3	VERIZON COMMUNICATIONS INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,997,760	9,950,000	18,242
925650-AJ-2	VICI PROPERTIES LP	03/27/2025	VARIOUS		29,946,770	30,000,000	
927804-GL-2	VIRGINIA ELECTRIC AND POWER COMPAN	02/24/2025	JP MORGAN SECURITIES LLC		9,135,642	9,475,000	203,285
927804-GN-8	VIRGINIA ELECTRIC AND POWER COMPAN	02/24/2025	JP MORGAN SECURITIES LLC		8,129,544	8,150,000	12,904
927804-GU-2	VIRGINIA ELECTRIC AND POWER COMPAN	03/03/2025	TD SECURITIES (USA) LLC		5,050,183	5,075,000	
927804-GW-8	VIRGINIA ELECTRIC AND POWER COMPAN	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,909,746	8,675,000	66,123
92857W-BU-3	VODAFONE GROUP PLC	01/14/2025	MORGAN STANLEY & CO. LLC		2,524,996	3,350,000	46,667
92857W-CB-4	VODAFONE GROUP PLC	02/24/2025	VARIOUS		9,107,573	9,420,000	78,201
928668-CB-6	VOLKSWAGEN GROUP OF AMERICA FINANC	07/31/2025	GOLDMAN SACHS & CO		2,595,225	2,500,000	32,292
928668-CG-5	VOLKSWAGEN GROUP OF AMERICA FINANC	03/20/2025	MORGAN STANLEY & CO. LLC		3,186,678	3,180,000	83,011
928668-CH-3	VOLKSWAGEN GROUP OF AMERICA FINANC	02/24/2025	JP MORGAN SECURITIES LLC		8,319,523	8,350,000	198,730
928668-CP-5	VOLKSWAGEN GROUP OF AMERICA FINANC	03/18/2025	VARIOUS		28,974,820	29,000,000	
928668-CS-9	VOLKSWAGEN GROUP OF AMERICA FINANC	09/02/2025	VARIOUS		11,039,337	11,100,000	171,970
928668-CW-0	VOLKSWAGEN GROUP OF AMERICA FINANC	09/02/2025	MORGAN STANLEY & CO. LLC		6,995,310	7,000,000	
928881-AD-3	VONTIER CORP	12/08/2025	VARIOUS		7,665,029	8,088,000	32,426
929160-AY-5	VULCAN MATERIALS COMPANY	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		11,904,959	12,925,000	97,871
929160-BC-2	VULCAN MATERIALS COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		4,543,464	4,510,000	63,672
92921E-AA-0	VOYAGER PARENT LLC	05/09/2025	DEUTSCHE BANK SECURITIES INC.		3,191,200	3,192,000	
92939U-AU-0	WEC ENERGY GROUP INC	11/03/2025	WELLS FARGO SECURITIES LLC		9,425,000	9,425,000	
92940P-AE-4	WRKCO INC	05/22/2025	TD SECURITIES (USA) LLC		1,955,440	2,000,000	37,267
92943G-AF-8	W R GRACE HOLDINGS LLC	08/11/2025	JP MORGAN SECURITIES LLC		3,982,000	3,982,000	
93045#-AH-1	WAGNER EQUIPMENT CO.	01/23/2025	DIRECT PLACEMENT		2,600,000	2,600,000	
941053-AH-3	WASTE CONNECTIONS INC	10/21/2025	DEUTSCHE BANK SECURITIES INC.		2,465,135	2,436,000	40,549
94106L-CA-5	WASTE MANAGEMENT INC	06/25/2025	144A SECURITY EXCHANGE TRANSACTION		2,804,121	2,840,000	
94106L-CF-4	WASTE MANAGEMENT INC	12/04/2025	VARIOUS		12,628,768	12,950,000	105,120
94403*-BD-7	WAWA INC	01/27/2025	DIRECT PLACEMENT		1,000,000	1,000,000	
94403*-BE-5	WAWA INC	01/27/2025	DIRECT PLACEMENT		9,000,000	9,000,000	
94403*-BF-2	WAWA INC	03/27/2025	DIRECT PLACEMENT		13,500,000	13,500,000	
94403*-BG-0	WAWA INC	03/27/2025	DIRECT PLACEMENT		6,100,000	6,100,000	
94403*-BH-8	WAWA INC	03/27/2025	DIRECT PLACEMENT		2,000,000	2,000,000	
95000U-2M-4	WELLS FARGO & COMPANY	10/22/2025	WELLS FARGO SECURITIES LLC		14,964,225	15,725,000	41,604
95000U-3R-2	WELLS FARGO & COMPANY	01/16/2025	VARIOUS		15,150,455	15,150,000	
95000U-3W-1	WELLS FARGO & COMPANY	04/15/2025	WELLS FARGO SECURITIES LLC		25,000,000	25,000,000	
95081Q-AS-3	WESCO DISTRIBUTION INC	02/25/2025	GOLDMAN SACHS & CO		2,650,000	2,650,000	
958254-AH-7	WESTERN MIDSTREAM OPERATING LP	09/12/2025	CITADEL SECURITIES		2,673,338	2,670,000	4,673
958254-AK-0	WESTERN MIDSTREAM OPERATING LP	12/15/2025	VARIOUS		14,467,762	14,294,000	107,520
958667-AF-4	WESTERN MIDSTREAM OPERATING LP	10/24/2025	MORGAN STANLEY & CO. LLC		4,928,588	4,661,000	83,859
958667-AH-0	WESTERN MIDSTREAM OPERATING LP	12/08/2025	RBC CAPITAL MARKETS CORP		3,189,298	3,190,000	2,127
95954A-2A-0	WESTERN-SOUTHERN GLOBAL FUNDING	04/24/2025	VARIOUS		50,014,500	50,000,000	
960386-AM-2	WESTINGHOUSE AIR BRAKE TECHNOLOGIE	05/30/2025	MORGAN STANLEY & CO. LLC		2,006,260	2,000,000	20,106
960413-AW-2	WESTLAKE CHEMICAL CORP	04/15/2025	BARCLAYS CAPITAL		923,740	1,000,000	11,344
961214-EY-5	WESTPAC BANKING CORP	11/04/2025	JP MORGAN SECURITIES LLC		8,952,858	11,725,000	170,407

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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961214-FW-8	WESTPAC BANKING CORP	02/24/2025	JP MORGAN SECURITIES LLC		3,635,013	3,640,000	53,964
96208T-AD-6	WEX INC.	03/19/2025	VARIOUS		9,061,875	9,080,000	9,606
963320-BE-5	WHIRLPOOL CORPORATION	06/09/2025	MIZUHO SECURITIES USA INC.		2,656,000	2,656,000	
96812H-AA-6	WILDFIRE INTERMEDIATE HOLDINGS LLC	01/29/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,585,213	1,600,000	40,940
969457-BB-5	WILLIAMS COMPANIES INC	02/14/2025	JANE STREET EXECUTION SERVICES LLC		998,298	900,000	6,188
969457-BY-5	WILLIAMS COMPANIES INC	02/21/2025	GOLDMAN SACHS & CO		499,100	575,000	6,603
969457-CK-4	WILLIAMS COMPANIES INC	05/30/2025	BARCLAYS CAPITAL		2,044,320	2,000,000	31,506
969457-CN-8	WILLIAMS COMPANIES INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		11,677,788	11,350,000	299,892
969457-CP-3	WILLIAMS COMPANIES INC	02/24/2025	JP MORGAN SECURITIES LLC		2,861,532	2,815,000	20,143
969457-CQ-1	WILLIAMS COMPANIES INC	04/01/2025	VARIOUS		16,568,637	16,360,000	99,327
96949V-AN-3	WILLIAMS SCOTSMAN INC 144A	03/13/2025	JP MORGAN SECURITIES LLC		5,544,125	5,540,000	
97314@-AD-7	WIND ENERGY TRANSMISSION TEXAS LLC	01/16/2025	DIRECT PLACEMENT		16,200,000	16,200,000	
973244-AA-4	WINDFALL MINING GROUP INC / GROUPE 144A	07/09/2025	VARIOUS		3,204,778	3,140,000	24,574
97382B-AB-5	WINDSTREAM SERVICES LLC	09/25/2025	CITIGROUP GLOBAL MARKETS INC.		2,590,000	2,590,000	
976656-CK-2	WISCONSIN ELECTRIC POWER COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		5,196,738	6,195,000	96,195
976826-BN-6	WISCONSIN POWER AND LIGHT COMPANY	02/24/2025	VARIOUS		4,285,739	5,915,000	76,309
976826-BT-3	WISCONSIN POWER AND LIGHT COMPANY	12/02/2025	WELLS FARGO SECURITIES LLC		29,888,100	30,000,000	
976843-BN-1	WISCONSIN PUBLIC SERVICE CORPORATI	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,896,844	8,975,000	105,157
980236-AQ-6	WOODSIDE FINANCE LTD	03/13/2025	VARIOUS		16,434,022	16,750,000	174,089
980236-AR-4	WOODSIDE FINANCE LTD	02/24/2025	JP MORGAN SECURITIES LLC		5,684,024	5,860,000	135,317
980236-AS-2	WOODSIDE FINANCE LTD	04/02/2025	VARIOUS		16,499,511	17,395,000	407,635
983133-AD-1	WYNN RESORTS FINANCE LLC	02/27/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,036,200	3,040,000	83,389
98379Y-AA-0	XPLR INFRASTRUCTURE OPERATING PART	11/13/2025	JP MORGAN SECURITIES LLC		2,767,000	2,767,000	
98380M-AA-3	XPLR INFRASTRUCTURE OPERATING PART	03/21/2025	GOLDMAN SACHS & CO		3,962,875	3,960,000	
98380M-AB-1	XPLR INFRASTRUCTURE OPERATING PART	03/21/2025	GOLDMAN SACHS & CO		2,776,725	2,790,000	
98389B-BE-9	XCEL ENERGY INC	03/18/2025	VARIOUS		9,990,240	10,000,000	
983919-AK-7	XILINX INC	04/15/2025	BARCLAYS CAPITAL		2,688,690	3,000,000	26,719
98419M-AL-4	XYLEM INC	04/22/2025	MIZUHO SECURITIES USA INC.		18,940,240	22,000,000	114,125
98472#-AM-1	YANCEY BROS. CO.	04/18/2025	DIRECT PLACEMENT		25,000,000	25,000,000	
98472#-AN-9	YANCEY BROS. CO	04/18/2025	DIRECT PLACEMENT		18,300,000	18,300,000	
98472#-AP-4	YANCEY BROS. CO.	04/18/2025	DIRECT PLACEMENT		18,300,000	18,300,000	
98472#-AU-3	YANCEY BROS. CO.	11/12/2025	DIRECT PLACEMENT		17,300,000	17,300,000	
98472#-AV-1	YANCEY BROS. CO.	11/12/2025	DIRECT PLACEMENT		4,100,000	4,100,000	
98472#-AW-9	YANCEY BROS. CO.	11/12/2025	DIRECT PLACEMENT		1,700,000	1,700,000	
98472#-AX-7	YANCEY BROS. CO.	11/12/2025	DIRECT PLACEMENT		1,200,000	1,200,000	
98478*-BF-3	YANKEE GAS SERVICES COMPANY	07/15/2025	DIRECT PLACEMENT		10,300,000	10,300,000	
98479@-AC-8	YANKEE STADIUM HOLDINGS LLC	06/05/2025	DIRECT PLACEMENT		11,900,000	11,900,000	
984851-AF-2	YARA INTERNATIONAL ASA	03/11/2025	VARIOUS		11,906,854	12,002,000	159,943
98919V-AC-9	ZAYO GROUP HOLDINGS INC	09/26/2025	EXCHANGE TRANSACTIONS		7,809,767	8,243,986	
98927U-AA-5	ZEGONA FINANCE PLC	04/03/2025	DEUTSCHE BANK SECURITIES INC.		4,366,513	4,110,000	48,384
98956P-AH-5	ZIMMER HOLDINGS INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,898,200	11,250,000	152,969
98956P-BC-5	ZIMMER BIOMET HOLDINGS INC	02/24/2025	JP MORGAN SECURITIES LLC		1,191,563	1,170,000	1,073
98978V-AM-5	ZOETIS INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		19,850,885	24,550,000	223,575
98978V-AP-8	ZOETIS INC	02/24/2025	JP MORGAN SECURITIES LLC		5,378,480	6,305,000	3,897
A4S42P-AA-3	LD CELULOSE INTERNATIONAL GMBH	09/30/2025	GOLDMAN SACHS		264,625	250,000	3,644
BNL2F7-R0-1	VITENS NV	12/04/2025	DIRECT PLACEMENT		5,836,751	5,872,253	
BRYU7T-59-2	SNB SUKUK LTD	11/13/2025	STANDARD CHARTERED		408,800	400,000	4,559
C1001#-AA-8	AVENEX COATING TECHNOLOGIES INC.	10/27/2025	DIRECT PLACEMENT		8,494,200	8,580,000	
C4001#-AA-2	ENTERPRISE FLEET MANAGEMENT CANADA	01/16/2025	DIRECT PLACEMENT		100,072,970	105,051,979	
C4001#-AB-0	ENTERPRISE FLEET MANAGEMENT CANADA	06/03/2025	DIRECT PLACEMENT		102,133,868	102,133,868	
C5793#-AU-7	MCCAIN FINANCE CANADA LTD.	08/06/2025	DIRECT PLACEMENT		1,817,851	1,823,819	
C5847*-AH-6	MOSAIC FOREST MANAGEMENT LIMITED P	08/26/2025	DIRECT PLACEMENT		36,500,000	36,500,000	
C5864@-AQ-2	MULLEN GROUP LTD.	07/10/2025	DIRECT PLACEMENT		19,721,705	19,697,246	
C8665*-AV-8	TFORCE HOLDINGS INC.	06/27/2025	DIRECT PLACEMENT		9,664,312	9,629,765	
C8665*-AW-6	TFORCE HOLDINGS INC.	06/27/2025	DIRECT PLACEMENT		10,982,172	10,942,914	
C8665*-AX-4	TFORCE HOLDINGS INC.	06/27/2025	DIRECT PLACEMENT		6,735,732	6,711,654	
C97750-AA-8	WINDFALL MINING GROUP INC	10/28/2025	VARIOUS		3,469,798	3,310,000	87,098
D2002*-AC-4	DFMG HOLDING GMBH	12/04/2025	DIRECT PLACEMENT		4,319,196	4,345,467	
D2002*-AD-2	DFMG HOLDING GMBH	12/04/2025	DIRECT PLACEMENT		5,836,751	5,872,253	
E4181M-AA-7	ENFRAGEN ENERGIA SUR SA	09/30/2025	MORGAN STANLEY		348,150	330,000	156
E90508-AA-5	TERMOCANDELARIA POWER SA	03/21/2025	HSBC SECURITIES (USA) INC.		1,450,080	1,440,000	2,170
F79088-AD-2	ROQUETTE FRERES SA	11/24/2025	DIRECT PLACEMENT		2,000,000	2,000,000	
F79088-AE-0	ROQUETTE FRERES SA	11/24/2025	DIRECT PLACEMENT		2,000,000	2,000,000	
F79088-AF-7	ROQUETTE FRERES SA	11/24/2025	DIRECT PLACEMENT		15,000,000	15,000,000	
F79088-AH-3	ROQUETTE FRERES SA	12/10/2025	DIRECT PLACEMENT		8,149,399	8,221,154	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
F79088-AJ-9	ROQUETTE FRERES SA	12/10/2025	DIRECT PLACEMENT		8,149,399	8,221,154	
F9863#-AJ-6	XPFIBRE GROUPE	04/30/2025	DIRECT PLACEMENT		19,211,073	19,848,214	
G0222Q-AA-5	ALDAR SUKUK NO 2 LTD	10/02/2025	VARIOUS		4,596,842	4,750,000	81,309
G0399B-AA-5	ANTOFAGASTA PLC	10/01/2025	VARIOUS		6,991,043	6,857,000	99,091
G0399B-AB-3	ANTOFAGASTA PLC	05/22/2025	VARIOUS		7,028,650	6,860,000	89,257
G0446N-AS-3	ANGLO AMERICAN CAPITAL PLC	06/02/2025	GOLDMAN SACHS INTERNATIONAL		3,900,996	4,400,000	26,629
G0446N-AY-0	ANGLO AMERICAN CAPITAL PLC	03/24/2025	MERRILL LYNCH INTERNATIONAL		1,896,426	1,890,000	41,291
G0446N-AZ-7	ANGLO AMERICAN CAPITAL PLC	10/01/2025	RBC CAPITAL MARKETS		263,000	250,000	7,108
G0755Y-AA-3	AZULE ENERGY FINANCE PLC	03/24/2025	CITIGROUP GLOBAL MARKETS INC.		2,007,500	2,000,000	28,438
G1267*-AE-9	BIDCORP FOODSERVICE EUROPE LIMITED	03/13/2025	DIRECT PLACEMENT		1,085,800	1,174,451	
G1267*-AF-6	BIDCORP FOODSERVICE EUROPE LIMITED	05/13/2025	DIRECT PLACEMENT		558,125	587,225	
G1746#-AK-2	CADENT FINANCE PLC	10/14/2025	DIRECT PLACEMENT		6,859,138	6,942,253	
G1992D-AA-8	CBQ FINANCE LTD	10/01/2025	VARIOUS		2,611,133	2,560,000	61,320
G20038-AA-6	CENTRAL AMERICAN BOTTLIN 5.25% 27 APR 20	03/31/2025	JEFFERIES & COMPANY INC.		1,002,560	1,040,000	23,357
G2588B-AA-2	CT TRUST 5.125% 03 FEB 2032-27 REGS	03/31/2025	BARCLAYS CAPITAL		1,591,056	1,740,000	14,367
G28288-AB-7	DP WORLD CRESCENT LTD 4.848% 26 SEP 2028	10/01/2025	VARIOUS		2,559,918	2,559,000	555
G28288-AD-3	DP WORLD CRESCENT LTD	03/25/2025	MARKETAXESS CORPORATION		233,189	245,000	1,454
G28288-AF-8	DP WORLD LTD	12/04/2025	VARIOUS		9,309,458	9,000,000	80,969
G2956@-BE-0	ABP ACQUISITIONS UK LIMITED	02/18/2025	DIRECT PLACEMENT		59,193,618	57,275,192	
G3115S-AD-9	EMAAR SUKUK LTD	10/01/2025	STANDARD CHARTERED		373,160	380,000	654
G3115S-AE-7	EMAAR SUKUK LTD	03/25/2025	GOLDMAN SACHS INTERNATIONAL		2,249,463	2,411,000	20,072
G37048-AA-6	FWD GROUP HOLDINGS LTD	12/16/2025	VARIOUS		2,149,673	1,905,000	43,283
G37048-AB-4	FWD GROUP HOLDINGS LTD	06/25/2025	MERRILL LYNCH INTERNATIONAL		6,094,000	5,540,000	205,615
G3705Q-AA-5	GACI FIRST INVESTMENT COMPA 5% 13 OCT 20	05/29/2025	NOMURA INTERNATIONAL PLC		2,970,060	2,950,000	20,076
G3705X-AB-8	GACI FIRST INVESTMENT CO	10/06/2025	VARIOUS		1,062,822	1,040,000	9,384
G3946K-AA-7	GOHL CAPITAL LTD 4.25% 24 JAN 2027 REGS	10/09/2025	VARIOUS		6,533,730	6,580,000	53,840
G4378*-BA-6	HEATHROW AIRPORT LIMITED	12/11/2025	DIRECT PLACEMENT		42,857,623	42,907,083	
G4701H-AC-3	IHS HOLDING LTD	03/24/2025	MERRILL LYNCH INTERNATIONAL		1,717,850	1,720,000	46,118
G5265V-AA-1	KINGSTON AIRPORT REVENUE FINANCE L	09/30/2025	JEFFERIES & COMPANY INC.		206,000	200,000	3,975
G5765U-AD-2	MAF SUKUK LTD	10/01/2025	VARIOUS		2,644,415	2,760,000	8,648
G5975L-AE-6	MELCO RESORTS FINANCE LTD	01/27/2025	DEUTSCHE BANK AG- LONDON		183,500	200,000	1,613
G6164#-AP-3	MITIE TREASURY MANAGEMENT LTD.	11/12/2025	DIRECT PLACEMENT		35,783,320	36,652,602	
G6164#-AQ-1	MITIE TREASURY MANAGEMENT LTD.	11/12/2025	DIRECT PLACEMENT		27,576,136	28,246,042	
G6753Y-AB-0	OOREDO INTERNATIONAL FINANCE	03/21/2025	JANE STREET FINANCIAL LMIITED		3,481,764	3,900,000	47,491
G6970*-BH-8	PEEL PORTS PP FINANCE LIMITED	03/06/2025	DIRECT PLACEMENT		15,726,412	16,409,605	
G6992#-AA-4	PD PORTS ACQUISITIONS UK LTD	12/10/2025	DIRECT PLACEMENT		40,094,682	40,485,993	
G6992#-AC-0	PD PORTS ACQUISITIONS UK LTD	12/10/2025	DIRECT PLACEMENT		5,727,812	5,783,713	
G7898#-AM-1	SCOTLAND GAS NETWORKS PLC	10/15/2025	DIRECT PLACEMENT		6,760,987	6,816,030	
G8287#-AN-6	SOUTHERN GAS NETWORKS PLC	03/12/2025	DIRECT PLACEMENT		13,484,813	12,759,578	
G8287#-AQ-9	SOUTHERN GAS NETWORKS PLC	12/11/2025	DIRECT PLACEMENT		13,737,476	13,758,283	
G8401*-AR-2	SSP FINANCING LTD	01/30/2025	DIRECT PLACEMENT		34,423,947	38,756,868	
G8401*-AS-0	SSP FINANCING LTD	01/30/2025	DIRECT PLACEMENT		3,390,237	3,816,964	
G8422B-FV-5	STANDARD CHARTERED PLC	12/30/2025	VARIOUS		6,462,916	6,235,000	151,978
G87602-AC-5	TENGIZCHEVROIL FINANCE COMPANY INT	11/17/2025	VARIOUS		5,246,608	5,680,000	46,582
G9544B-AA-7	WE SODA INVESTMENTS HOLDING PLC	03/25/2025	BARCLAYS BANK PLC		923,660	896,000	40,196
L0175#-AG-7	ALPHA TRAINS FINANCE SA	06/25/2025	DIRECT PLACEMENT		13,596,572	13,741,071	
L0175#-AH-5	ALPHA TRAINS FINANCE SA	06/25/2025	DIRECT PLACEMENT		5,810,501	5,872,253	
L1567L-AB-9	CHILE ELECTRICITY LUX MPC	10/23/2025	MORGAN STANLEY		408,825	395,000	249
L2848U-AB-8	EIG PEARL HOLDINGS S.A R.L 3.545% 31 AUG	10/06/2025	VARIOUS		3,396,621	3,789,505	11,746
L3551#-AT-7	FERRERO INTERNATIONAL SA	04/09/2025	DIRECT PLACEMENT		7,900,000	7,900,000	
L3551#-AU-4	FERRERO INTERNATIONAL SA	04/09/2025	DIRECT PLACEMENT		5,400,000	5,400,000	
L40756-AE-5	FS LUXEMBOURG SARL	03/21/2025	MORGAN STANLEY		951,844	923,000	9,557
L67359-AC-0	NEXA RESOURCES SA	10/01/2025	HSBC SECURITIES (USA) INC.		268,775	260,000	8,294
L7909C-AC-1	RAIZEN FUELS FINANCE SA	03/25/2025	MARKETAXESS CORP		553,810	547,000	2,058
L7909C-AD-9	RAIZEN FUELS FINANCE SA	05/14/2025	VARIOUS		3,735,580	3,935,000	30,876
L7915T-AA-0	REDE DOR FINANCE S.A R.L 4.5% 22 JAN 203	04/02/2025	J.P. MORGAN SECURITIES LLC		1,388,240	1,480,000	13,135
L9031*-AL-5	TERMINAL INVESTMENT LIMITED HOLDIN	07/02/2025	DIRECT PLACEMENT		16,400,000	16,400,000	
L9031*-AM-3	TERMINAL INVESTMENT LIMITED HOLDIN	07/02/2025	DIRECT PLACEMENT		18,200,000	18,200,000	
L9031*-AP-6	TERMINAL INVESTMENT LIMITED HOLDIN	10/01/2025	DIRECT PLACEMENT		21,600,000	21,600,000	
M28505-AC-5	DP WORLD LIMITED 5.625% 25 SEP 2048 REGS	03/21/2025	VARIOUS		3,859,928	4,040,000	16,177
M2851H-AA-2	DP WORLD LTD	03/24/2025	CITIGROUP GLOBAL MARKETS INC.		2,784,250	2,500,000	39,958
M2962L-AA-9	EMIRATES NBD BANK PJSC	10/01/2025	STANDARD CHARTERED		269,048	260,000	4,715
M5R07D-AG-5	ICL GROUP LTD. 6.375% 31 MAY 2038-37 144	10/01/2025	VARIOUS		3,919,090	3,780,000	72,204
M72005-AA-5	NATIONAL CENTRAL COOLING COM 2.5% 21 OCT	12/04/2025	VARIOUS		1,651,072	1,740,000	15,636
M7301Y-AB-8	NBK SPC LTD 1.625% 15 SEP 2027-26 REGS	10/06/2025	VARIOUS		2,647,210	2,750,000	1,642

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
M8237R-AM-6	SAUDI ARABIAN OIL COMPAN 5.75% 17 JUL 20	03/21/2025	VARIOUS		3,382,341	3,560,000	32,527
M8237R-AN-4	SAUDI ARABIAN OIL COMPAN 5.25% 17 JUL 20	03/21/2025	FIRST ABU DHABI BANK P.J.S.C.		1,370,880	1,360,000	13,487
M8903C-AM-2	TURKCELL ILETISIM HIZMETLERI AS	03/25/2025	ING BANK N.V.		940,992	928,000	12,424
M8T08R-AA-8	NATIONAL CENTRAL COOLIN 5.279% 05 MAR 20	10/02/2025	NOMURA INTERNATIONAL PLC		1,181,510	1,150,000	5,228
N15516-AH-5	BRASKEM NETHERLANDS FINANCE BV	03/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		942,330	933,000	16,081
N23198-AE-5	CORBION NV	12/18/2025	DIRECT PLACEMENT		34,000,000	34,000,000	
N30420-AA-6	MEGLOBAL BV	03/24/2025	JANE STREET FINANCIAL LTD		1,898,923	1,917,000	32,363
N30420-AC-2	MEGLOBAL BV	10/01/2025	MERRILL LYNCH INTERNATIONAL		267,120	280,000	3,165
N7676S-AD-3	SABIC CAPITAL I BV	09/24/2025	VARIOUS		6,378,765	9,605,000	6,379
N7676V-AC-8	SABIC CAPITAL II BV	10/01/2025	JANE STREET FINANCIAL LTD		262,356	260,000	5,623
N7896@-AB-1	AALBERTS FINANCE BV	06/11/2025	DIRECT PLACEMENT		26,400,000	26,400,000	
N7896@-AC-9	AALBERTS FINANCE BV	06/11/2025	DIRECT PLACEMENT		1,800,000	1,800,000	
N7896@-AD-7	AALBERTS FINANCE BV	06/11/2025	DIRECT PLACEMENT		1,600,000	1,600,000	
N8133N-AA-5	SIGMA FINANCE NETHERLAN 4.875% 27 MAR 20	10/01/2025	HSBC SECURITIES (USA) INC.		201,900	200,000	135
N8505*-AA-6	TENNET HOLDING BV	09/15/2025	EXCHANGE TRANSACTIONS		19,400,695	19,378,434	
N8505*-AB-4	TENNET HOLDING BV	09/15/2025	EXCHANGE TRANSACTIONS		36,449,790	36,407,967	
P0156P-AC-3	ALFA SAB DE CV	11/14/2025	MORGAN STANLEY		223,000	200,000	1,986
P0929Y-AA-4	BECLE SAB DE CV 2.5% 14 OCT 2031-31 REGS	04/21/2025	VARIOUS		1,459,563	1,820,000	17,267
P0R12R-AA-8	FIEMEX ENERGIA - BANCO A 7.25% 31 JAN 20	09/30/2025	VARIOUS		3,197,214	3,194,058	43,834
P0R80B-AG-7	SITIOS LATINOAMERICA SA 5.375% 04 APR 20	12/04/2025	VARIOUS		2,508,596	2,590,000	27,369
P1905C-AJ-9	BRF S.A. 5.75% 21 SEP 2050-50 REGS	04/14/2025	CITIGROUP GLOBAL MARKETS INC.		171,325	220,000	843
P1905C-JX-9	BRF S.A. 4.875% 24 JAN 2030-29 REGS	10/03/2025	VARIOUS		3,477,340	3,660,000	31,948
P2195V-BA-2	CELULOSA ARAUCO Y CONSTITUCION SA	10/01/2025	HSBC SECURITIES (USA) INC.		1,371,963	1,335,000	22,247
P2205J-AT-7	CENCOSUD SA	09/30/2025	MORGAN STANLEY		263,375	250,000	5,124
P2253T-JR-1	CEMEX S.A.B. DE C.V. 3.875% 11 JUL 2031-	03/21/2025	VARIOUS		5,158,728	5,800,000	16,618
P28768-AC-6	COLOMBIA TELECOMUNICACIONES SA ESP	04/10/2025	HSBC SECURITIES (USA) INC.		4,113,860	4,880,000	39,636
P3067G-AG-6	COMPANIA CERVECERIAS UNI 3.35% 19 JAN 20	06/12/2025	HSBC SECURITIES (USA) INC.		2,135,863	2,410,000	32,294
P3083S-AD-7	CONSORCIO TRANSMANTARO SA	06/30/2025	HSBC SECURITIES (USA) INC.		2,212,158	2,295,000	44,478
P3083S-AF-2	CONSORCIO TRANSMANTARO SA 5.2% 11 APR 20	10/02/2025	J.P. MORGAN SECURITIES LLC		435,600	440,000	10,932
P3143N-BQ-6	CODELCO INC	03/24/2025	BARCLAYS BANK PLC		309,209	305,000	3,882
P3143N-BT-0	CODELCO INC	03/24/2025	BARCLAYS BANK PLC		2,393,259	2,299,000	24,265
P3143N-BV-5	CODELCO INTERNATIONAL LTD	03/21/2025	GOLDMAN SACHS		2,590,000	2,500,000	31,210
P3143N-BW-3	CODELCO INTERNATIONAL LTD	10/01/2025	HSBC SECURITIES (USA) INC.		269,625	250,000	3,720
P3146D-AA-1	CORPORACION INMOBILIARIA VESTA SAB	11/13/2025	VARIOUS		3,481,563	3,945,000	34,730
P3691N-BL-3	EL PUERTO DE LIVERPOOL SAB DE CV	03/24/2025	GOLDMAN SACHS		214,935	210,000	2,299
P3691N-BM-1	EL PUERTO DE LIVERPOOL SAB DE CV	11/06/2025	VARIOUS		4,488,175	4,240,000	82,679
P3697U-AE-8	EMBOTELLADORA ANDINA SA	01/14/2025	HSBC SECURITIES (USA) INC.		562,100	770,000	14,701
P3762T-AE-1	ENGIE ENERGIA CHILE SA	03/25/2025	VARIOUS		4,074,460	3,935,000	110,405
P47465-AB-8	GRUPO CEMENTOS DE CHIHU 3.614% 20 APR 20	05/16/2025	BARCLAYS CAPITAL		2,031,640	2,350,000	24,107
P4948K-AH-8	GRUMA S.A.B. DE C.V. 5.39% 09 DEC 2034-3	12/03/2025	VARIOUS		4,026,058	3,990,000	94,208
P4R21K-AB-2	GRUPO NUTRESA SA	10/01/2025	BTG PACTUAL US CAPITAL CORP.		261,625	230,000	8,050
P4R53V-AA-1	GRUPO ENERGIA BOGOTA SA ESP	03/25/2025	HSBC SECURITIES (USA) INC.		2,264,350	2,300,000	40,801
P4R53V-AB-9	GRUPO ENERGIA BOGOTA SA ESP	09/30/2025	HSBC SECURITIES (USA) INC.		3,081,700	2,730,000	81,311
P57908-AF-5	ORBIA ADVANCE CORPORATION SAB DE C	03/24/2025	MARKETAXESS CORP		172,820	200,000	261
P58072-AT-9	INVERSIONES CMPC SA	03/26/2025	BOFA SECURITIES INC (MERRILL LYNCH)		315,000	360,000	5,130
P58072-AY-8	INVERSIONES CMPC SA	03/24/2025	VARIOUS		2,555,100	2,505,000	12,093
P6002*-AA-6	INTERNACIONAL DE CERAMICA SAB DE C	02/25/2025	DIRECT PLACEMENT		4,400,000	4,400,000	
P60694-AF-6	KCMA 2.431 07/01/31	11/19/2025	HSBC SECURITIES (USA) INC.		2,488,395	2,730,000	25,625
P6638M-AB-7	METALSA SA DE CV	07/28/2025	VARIOUS		2,943,028	3,621,000	46,575
P6680P-AB-7	COMPANIA DE MINAS BUENAVENTURA SAA	07/29/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,079,793	1,055,000	35,073
P6777M-AB-8	MINERA MEXICO SA DE CV	03/25/2025	VARIOUS		2,702,419	3,550,000	50,815
P7200A-AA-1	NIAGARA ENERGY SAC	10/02/2025	VARIOUS		10,954,166	11,170,000	235,931
P7S81Y-AC-9	ORBIA ADVANCE CORP SAB DE CV	10/22/2025	VARIOUS		3,644,260	4,325,000	50,251
P8000L-AA-7	PLUSPETROL CAMISEA & PLUSPETROL LO	09/30/2025	VARIOUS		3,377,694	3,301,000	34,065
P87026-AA-1	SITIOS LATINOAMERICA SAB DE CV	12/16/2025	VARIOUS		519,375	500,000	6,233
P8718A-AL-0	SOCIEDAD QUIMICA Y MINER 4.25% 07 MAY 20	10/01/2025	HSBC SECURITIES (USA) INC.		200,400	200,000	3,424
P8718A-AP-1	SOCIEDAD QUIMICA Y MINERA DE CHILE	12/30/2025	HSBC SECURITIES (USA) INC.		1,087,500	1,000,000	9,569
P8803L-AB-4	SURA ASSET MANAGEMENT SA	10/01/2025	VARIOUS		5,177,753	4,855,000	103,970
P9339S-AS-3	TRANSELEC SA	10/07/2025	VARIOUS		2,442,130	2,510,000	4,926
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU SA	04/10/2025	HSBC SECURITIES (USA) INC.		6,865,391	7,009,600	131,105
P9401J-AA-5	TRUST FIBRAUNO	03/24/2025	CITIGROUP GLOBAL MARKETS INC.		2,015,000	2,000,000	17,208
P9401J-AB-3	TRUST FIBRAUNO	03/24/2025	CITIGROUP GLOBAL MARKETS INC.		2,376,591	2,299,000	30,487
P98088-AA-8	VOTORANTIM CIMENTOS INTERNATIONAL	10/01/2025	BOFA SECURITIES INC (MERRILL LYNCH)		270,600	240,000	8,555
Q7160#-AT-6	ORICA FINANCE LIMITED	07/15/2025	DIRECT PLACEMENT		3,380,000	3,380,000	
Q7160#-AU-3	ORICA FINANCE LIMITED	07/15/2025	DIRECT PLACEMENT		4,600,000	4,600,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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S25221-AV-4	ESKOM HOLDINGS SOC LTD	03/24/2025	HSBC SECURITIES (USA) INC.		1,016,175	1,020,000	8,276
S8755V-FQ-9	TRANSNET SOC LTD 8.25% 06 FEB 2028 REGS	03/25/2025	HSBC SECURITIES (USA) INC.		667,550	650,000	7,597
T9263*-AA-0	INTER MEDIA AND COMMUNICATION SPA	06/05/2025	DIRECT PLACEMENT		36,205,700	37,112,637	
U0489E-AA-4	ATP TOWER HOLDINGS LLC	10/01/2025	VARIOUS		2,742,348	2,720,000	30,730
U0901R-AE-7	BIMBO BAKERIES USA INC	10/15/2025	BOFA MERRILL LYNCH		1,069,425	1,050,000	15,207
V0956Y-AB-1	BANQUE OUEST AFRICAINE DE DEVELOPP	05/09/2025	BARCLAYS BANK PLC		4,930,380	5,040,000	74,200
X5920U-AA-1	ORLEN SA	10/01/2025	VARIOUS		6,207,877	6,025,000	48,285
X6074E-MD-0	OTP BANK NYRT	10/01/2025	VARIOUS		1,531,804	1,500,000	43,617
Y00130-RP-4	ADANI PORTS AND SPECIAL EC 4.375% 03 JUL	03/24/2025	VARIOUS		2,316,413	2,550,000	25,324
Y0488D-AD-7	AXIATA SPV2 BERHAD 2.163% 19 AUG 2030-30	10/06/2025	VARIOUS		5,237,659	5,830,000	16,032
Y06072-AF-2	BANGKOK BANK PUBLIC CO LTD (HONG K	03/27/2025	VARIOUS		1,999,869	1,970,000	1,043
Y0889V-AC-4	BHARTI AIRTEL LTD	10/01/2025	VARIOUS		1,173,583	1,270,000	7,075
Y0R1SD-AB-9	ADANI ELECTRICITY MUMBA 3.867% 22 JUL 20	10/03/2025	CITIGROUP GLOBAL MARKETS INC.		1,755,600	1,900,000	15,307
Y17001-AA-9	AGROBANK AKB	03/24/2025	NOMURA INTERNATIONAL PLC		2,618,425	2,500,000	111,771
Y202ER-AD-2	ABJA INVESTMENT CO. PTE. LT 5.45% 24 JAN	10/03/2025	VARIOUS		7,167,227	7,060,000	71,611
Y210D1-AA-9	DUA CAPITAL LTD 2.78% 11 MAY 2031-30 REG	10/03/2025	VARIOUS		4,622,372	5,120,000	54,880
Y29011-DG-8	GS CALTEX CORPORATION 5.375% 07 AUG 2028	07/22/2025	WELLS FARGO SECURITIES LLC		398,330	390,000	9,666
Y306AX-AD-2	HANWHA LIFE INSURANCE CO LTD	03/27/2025	GOLDMAN SACHS INTERNATIONAL		2,589,633	2,670,000	13,282
Y38266-GK-5	HYUNDAI CARD CO LTD	06/25/2025	VARIOUS		4,961,773	4,815,000	81,146
Y44680-RW-1	JSW STEEL LTD	07/29/2025	GOLDMAN SACHS INTERNATIONAL		485,001	515,000	8,308
Y44709-AF-3	KAZMUNAYGAS NATIONAL CO	03/24/2025	VARIOUS		3,765,805	3,810,000	86,182
Y4470X-AA-1	JSW INFRASTRUCTURE LTD	09/22/2025	VARIOUS		5,433,096	5,405,000	30,574
Y5951M-AA-0	MEDCO MAPLE TREE PTE LTD	03/24/2025	DEUTSCHE BANK AG- LONDON		2,661,563	2,550,000	93,931
Y5S80V-AA-4	LG ELECTRONICS 5.625% 24 APR 2027 REGS	10/06/2025	VARIOUS		3,425,492	3,360,000	82,814
Y6074J-8X-0	MIRAE ASSET SECURITIES CO LTD	03/24/2025	GOLDMAN SACHS INTERNATIONAL		2,338,410	2,300,000	22,521
Y6074J-8Y-8	MIRAE ASSET SECURITIES CO LTD	10/01/2025	VARIOUS		716,334	690,000	7,238
Y6074K-AG-1	MIRAE ASSET SECURITIES CO LTD	03/24/2025	GOLDMAN SACHS INTERNATIONAL		2,520,652	2,490,000	21,303
Y62579-AE-0	NAVER CORPORATION 1.5% 29 MAR 2026 REGS	03/24/2025	VARIOUS		3,858,795	3,980,000	29,265
Y70750-CB-1	POSCO HOLDINGS INC. 5.125% 07 MAY 2030 R	07/30/2025	VARIOUS		6,445,530	6,340,000	71,724
Y7082R-JD-2	POWER FINANCE CORP LTD	10/30/2025	DEUTSCHE BANK AG- LONDON		249,818	250,000	4,219
Y711HH-AA-7	BANK KB BUKOPIN TBK PT	10/02/2025	GOLDMAN SACHS INTERNATIONAL		3,106,275	3,140,000	72,913
Y71260-AB-2	INDOFOOD CBP SUKSES MAKMUR TBK PT	03/21/2025	VARIOUS		4,662,891	5,730,000	58,940
Y71260-AD-8	PT INDOFOOD CBP SUKSES 3.541% 27 APR 203	10/09/2025	UBS SECURITIES LLC		195,195	210,000	3,450
Y71372-AB-5	TOWER BERSAMA INFRASTRUCT 2.8% 02 MAY 20	03/24/2025	VARIOUS		4,687,568	4,930,000	46,464
Y7138A-AB-6	PT PERTAMINA (PERSERO) 6.5% 27 MAY 2041	10/09/2025	VARIOUS		3,740,733	3,555,000	78,318
Y7140Q-AA-9	PT CIKARANG LISTRINDO TB 5.65% 12 MAR 20	10/13/2025	VARIOUS		5,243,268	5,190,000	57,234
Y7141B-AB-9	FREEPORT INDONESIA PT	10/01/2025	VARIOUS		4,504,518	4,570,000	95,927
Y7150M-AG-2	PTTEP TREASURY CENTER C 2.587% 10 JUN 20	10/06/2025	VARIOUS		2,185,096	2,270,000	17,656
Y7151P-AB-5	PTT TREASURY CENTER CO LTD 4.5% 25 OCT 2	03/26/2025	VARIOUS		2,201,342	2,510,000	47,315
Y72570-AS-6	RELIANCE INDUSTRIES LIMITE 2.875% 12 JAN	10/09/2025	DEUTSCHE BANK AG		1,456,480	1,600,000	11,244
Y754CZ-AA-2	SATS TREASURY PTE LTD	10/01/2025	HSBC BANK PLC		265,598	260,000	2,441
Y7747Z-RV-2	SHINHAN CARD CO LTD	07/22/2025	BNP PARIBAS		1,204,281	1,170,000	23,595
Y7S272-AH-5	POSCO HOLDINGS INC	03/25/2025	HSBC BANK PLC		2,396,599	2,311,000	26,023
Y8085F-BL-3	SK HYNIX INC	03/24/2025	AUSTRALIA & NEW ZEALAND BANKING GRP LTD		2,694,200	2,500,000	31,146
Y8085F-BU-3	SK HYNIX INC	05/22/2025	BARCLAYS BANK PLC		2,997,554	2,950,000	57,238
Y8190D-AA-5	SUMMIT DIGITEL INFRASTR 2.875% 12 AUG 20	10/03/2025	VARIOUS		4,733,504	5,400,000	37,548
Y8850A-AA-2	TNB GLOBAL VENTURES CAPITA 3.244% 19 OCT	10/06/2025	VARIOUS		1,673,237	1,690,000	25,737
Y8T54U-AA-1	TATA CAPITAL LTD	10/01/2025	HSBC BANK PLC		357,175	350,000	3,772
Y9048B-AA-1	ULTRATECH CEMENT LIMITED 2.8% 16 FEB 203	10/09/2025	VARIOUS		8,562,858	9,710,000	90,118
YN8752-68-8	HIKMA FINANCE USA LLC	10/03/2025	VARIOUS		4,082,094	4,050,000	36,765
ZM4996-88-4	IDBILI REGS 5.37500 01/26/2028	05/20/2025	VARIOUS		2,459,602	2,450,000	41,831
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					13,819,383,493	14,405,455,126	105,765,939
55670#-AH-2	VARIABLE FUNDING NOTE	12/31/2025	DIRECT PLACEMENT		618,471,236	618,471,236	
BNL2GO-QG-1	NYLIM HOLDINGS LLC	12/31/2025	DIRECT PLACEMENT		162,000,000	162,000,000	
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					780,471,236	780,471,236	
03422#-AA-8	ANDIRON FINANCING LLC	02/21/2025	DIRECT PLACEMENT		1,495,266	1,495,266	
03422#-AB-6	ANDIRON FINANCING LLC	05/20/2025	DIRECT PLACEMENT		38,000,000	38,000,000	
09735@-AA-9	BOHANNON JEFFERSON ASSOCIATES LP	02/25/2025	DIRECT PLACEMENT		23,400,000	23,400,000	
1254M@-AA-4	WASHINGTON BOULEVARD PROPERTIES LL	12/11/2025	DIRECT PLACEMENT		9,843,881	9,843,881	
19207@-AA-7	16-63 CODY AVENUE HOUSING FUND DEV	06/06/2025	DIRECT PLACEMENT		9,400,000	9,400,000	
28415#-AA-4	ELANCO INC. SPV	07/07/2025	DIRECT PLACEMENT		159,868,000	159,868,000	
34548*-AA-6	UNIVERSAL DEVELOPMENT OF TENNESSEE	10/22/2025	DIRECT PLACEMENT		42,719,286	42,719,286	
36273K-AA-7	GPP PRACTICE FACILITY LLC	10/14/2025	DIRECT PLACEMENT		7,300,000	7,300,000	
374593-B*-1	GIANTS STADIUM LLC	04/01/2025	DIRECT PLACEMENT		44,940,000	44,940,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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46682*-AA-6	CRISP PARTNERS LOT 2U LLC	06/11/2025	DIRECT PLACEMENT		16,495,023	16,331,706	
46683#-AA-1	3201 CUTHBERT UNIT ONE GROUND LESS	12/16/2025	DIRECT PLACEMENT		45,486,212	44,594,326	
48290*-AA-6	KKR OSPREY INVESTOR L.P.	01/10/2025	DIRECT PLACEMENT		27,902,313	27,902,313	85,645
50239*-AA-6	ARUGULA PROPERTY LLC	12/18/2025	DIRECT PLACEMENT		8,593,512	8,593,512	
54208J-AA-3	LONDON OPERATIONS LLC	03/21/2025	DIRECT PLACEMENT		20,000,000	20,000,000	
74359*-AA-0	PROJECT FLYWHEEL LEASE-BACKED PASS	09/04/2025	DIRECT PLACEMENT		7,460,134	7,386,271	
78616#-AD-0	SACRAMENTO DOWNTOWN ARENA LLC	03/26/2025	DIRECT PLACEMENT		21,027,000	21,027,000	
85209@-AA-6	BUILD TO FRUIT PROPERTY LLC	12/15/2025	DIRECT PLACEMENT		28,429,107	28,429,107	
C6802@-AB-8	OILERS ENTERTAINMENT GROUP CANADA	03/06/2025	DIRECT PLACEMENT		6,937,874	7,222,324	
G58Y41-AA-1	MAPLE CONNECT ISSUER LP	06/20/2025	DIRECT PLACEMENT		33,200,000	33,200,000	
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					552,497,608	551,652,992	85,645
008513-AA-1	AGREE LP	02/27/2025	VARIOUS		5,310,661	5,900,000	69,866
03027X-AY-6	AMERICAN TOWER CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,979,848	11,625,000	16,727
03027X-BD-1	AMERICAN TOWER CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC		9,780,163	14,820,000	108,474
03063U-AB-7	AMERICOLD REALTY OPERATING PARTNER	03/25/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,993,100	5,000,000	
04208*-AA-0	ARMADA HOFFLER L.P.	07/22/2025	DIRECT PLACEMENT		10,000,000	10,000,000	
04208*-AB-8	ARMADA HOFFLER L.P.	07/22/2025	DIRECT PLACEMENT		20,600,000	20,600,000	
04208*-AC-6	ARMADA HOFFLER L.P.	07/22/2025	DIRECT PLACEMENT		36,800,000	36,800,000	
05348E-BB-4	AVALONBAY COMMUNITIES INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,909,160	6,900,000	93,859
05646#-AA-3	BREP IX-NAV-TL	04/21/2025	DIRECT PLACEMENT		20,000,000	20,000,000	
10112R-BA-1	BOSTON PROPERTIES LP	03/19/2025	GOLDMAN SACHS & CO		12,626,135	12,856,000	175,163
10112R-BG-8	BOSTON PROPERTIES LP	03/20/2025	MORGAN STANLEY & CO. LLC		3,324,722	3,180,000	65,588
11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP LP	03/28/2025	BARCLAYS CAPITAL		7,276,650	7,500,000	116,875
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP	03/20/2025	VARIOUS		11,833,335	12,348,000	111,132
11120V-AK-9	BRIXMOR OPERATING PARTNERSHIP LP	03/25/2025	BARCLAYS CAPITAL		7,049,137	7,590,000	83,016
171653-AA-6	CIBANCO SA INSTITUCION 4.375% 22 JUL 203	03/26/2025	BARCLAYS CAPITAL		786,144	960,000	7,583
18055#-CL-4	CLARION LION PROPERTIES FUND HOLDI	12/01/2025	DIRECT PLACEMENT		3,200,000	3,200,000	
22966R-AK-2	CUBESMART LP	10/02/2025	US BANCORP INVESTMENTS INC		3,980,226	3,965,000	24,272
23134@-AA-7	CURBLINE PROPERTIES LP	09/03/2025	DIRECT PLACEMENT		9,800,000	9,800,000	
23134@-AB-5	CURBLINE PROPERTIES LP	09/03/2025	DIRECT PLACEMENT		4,600,000	4,600,000	
26884A-BB-8	ERP OPERATING LIMITED PARTNERSHIP	03/31/2025	MIZUHO SECURITIES USA INC.		1,147,755	1,325,000	14,906
26884A-BE-2	ERP OPERATING LIMITED PARTNERSHIP	03/31/2025	VARIOUS		2,419,104	2,825,000	42,375
26884A-BH-5	ERP OPERATING LP	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,921,471	7,100,000	69,422
26884U-AE-9	EPR PROPERTIES	02/26/2025	GOLDMAN SACHS & CO		7,008,697	7,067,000	128,266
27965#-AZ-5	EDENS LIMITED PARTNERSHIP	07/17/2025	DIRECT PLACEMENT		14,250,000	14,250,000	
27965#-BA-9	EDENS LIMITED PARTNERSHIP	07/17/2025	DIRECT PLACEMENT		23,750,000	23,750,000	
27965#-BB-7	EDENS LIMITED PARTNERSHIP	09/25/2025	DIRECT PLACEMENT		5,500,000	5,500,000	
292102-D#-4	EMPIRE STATE REALTY OP LP	12/18/2025	DIRECT PLACEMENT		59,600,000	59,600,000	
313747-AV-9	FEDERAL REALTY OP LP	04/02/2025	VARIOUS		6,493,373	7,560,000	86,268
374297-F#-1	GETTY REALTY CORP.	02/25/2025	DIRECT PLACEMENT		25,000,000	25,000,000	
374297-F@-3	GETTY REALTY CORP.	02/25/2025	DIRECT PLACEMENT		50,000,000	50,000,000	
37654*-AB-7	GLADSTONE COMMERCIAL LP	12/15/2025	DIRECT PLACEMENT		27,900,000	27,900,000	
40495*-AD-0	HGIT PROPERTIES LP	09/25/2025	DIRECT PLACEMENT		30,475,666	30,653,159	
40495*-AE-8	HGIT PROPERTIES LP	09/25/2025	DIRECT PLACEMENT		40,634,221	40,870,879	
42250G-AA-1	HEALTHPEAK OP LLC	02/24/2025	JP MORGAN SECURITIES LLC		5,729,953	5,735,000	9,419
44107T-AY-2	HOST HOTELS & RESORTS LP	03/20/2025	VARIOUS		18,589,691	20,015,000	143,835
44107T-BB-1	HOST HOTELS & RESORTS LP	02/24/2025	JP MORGAN SECURITIES LLC		1,316,878	1,310,000	11,201
44107T-BC-9	HOST HOTELS & RESORTS LP	02/24/2025	JP MORGAN SECURITIES LLC		2,393,113	2,430,000	71,651
49446R-AQ-2	KIMCO REALTY CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,871,824	10,400,000	176,367
50212@-AH-0	LP 1A REIT INC.	06/05/2025	DIRECT PLACEMENT		1,200,000	1,200,000	
50212@-AJ-6	LP 1A REIT INC.	06/05/2025	DIRECT PLACEMENT		1,100,000	1,100,000	
55342U-AQ-7	MPT OPERATING PARTNERSHIP LP / MPT	01/31/2025	VARIOUS		1,912,086	1,880,000	
59523U-AV-9	MID-AMERICA APARTMENTS LP	02/24/2025	JP MORGAN SECURITIES LLC		1,208,044	1,220,000	27,111
59523U-AX-5	MID-AMERICA APARTMENTS LP	02/24/2025	VARIOUS		8,872,472	9,200,000	74,500
637417-AR-7	NNN REIT INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,033,359	23,650,000	98,542
720198-AK-6	PIEDMONT OPERATING PARTNERSHIP LP	11/13/2025	WELLS FARGO SECURITIES LLC		2,980,920	3,000,000	
74170*-CP-2	PRIME PROPERTY FUND LLC	07/10/2025	DIRECT PLACEMENT		8,100,000	8,100,000	
74170*-CQ-0	PRIME PROPERTY FUND LLC	07/10/2025	DIRECT PLACEMENT		15,800,000	15,800,000	
74170*-CR-8	PRIME PROPERTY FUND LLC	07/10/2025	DIRECT PLACEMENT		5,900,000	5,900,000	
74460W-AH-0	PUBLIC STORAGE	11/04/2025	JP MORGAN SECURITIES LLC		9,930,021	10,075,000	140,742
756109-AT-1	REALTY INCOME CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,967,650	6,500,000	36,942
756109-CQ-5	REALTY INCOME CORPORATION	04/02/2025	VARIOUS		6,715,599	7,035,000	144,099
756109-CT-9	REALTY INCOME CORPORATION	04/01/2025	VARIOUS		9,988,346	10,125,000	
75884R-AX-1	REGENCY CENTERS LP	03/12/2025	WELLS FARGO SECURITIES LLC		5,911,740	6,000,000	122,375
78488@-AM-7	SVF HOLDING REAL ESTATE INVESTMENT	08/27/2025	DIRECT PLACEMENT		8,000,000	8,000,000	

SCHEDULE D - PART 3

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784888-AN-5	SVF HOLDING REAL ESTATE INVESTMENT	08/27/2025	DIRECT PLACEMENT		700,000	700,000	
85253#-AQ-4	STAG INDUSTRIAL OPERATING PARTNERS	06/25/2025	DIRECT PLACEMENT		19,500,000	19,500,000	
85253#-AR-2	STAG INDUSTRIAL OPERATING PARTNERS	06/25/2025	DIRECT PLACEMENT		3,500,000	3,500,000	
85253#-AS-0	STAG INDUSTRIAL OPERATING PARTNERS	06/25/2025	DIRECT PLACEMENT		1,500,000	1,500,000	
86278#-AA-8	STRATEGIC PARTNERS IX LP	04/03/2025	DIRECT PLACEMENT		20,000,000	20,000,000	
866677-AF-4	SUN COMMUNITIES OPERATING LP	03/25/2025	VARIOUS		31,387,191	34,105,000	300,349
89834M-AD-8	TRUST 2401	12/04/2025	EXCHANGE TRANSACTIONS		1,941,523	1,961,000	
G1608*-AA-5	BROMFORD FLAGSHIP LIMITED	04/22/2025	DIRECT PLACEMENT		12,042,454	12,105,447	
G4622#-AX-7	HOWARD DE WALDEN ESTATES LIMITED	07/09/2025	DIRECT PLACEMENT		9,172,916	9,079,085	
G4622#-AY-5	HOWARD DE WALDEN ESTATES LIMITED	07/09/2025	DIRECT PLACEMENT		3,397,376	3,362,624	
G5600#-AS-1	LONDONMETRIC PROPERTY PLC	11/04/2025	DIRECT PLACEMENT		25,115,466	25,892,205	
G5600#-AU-6	LONDONMETRIC PROPERTY PLC	11/04/2025	DIRECT PLACEMENT		15,004,045	15,468,071	
P26054-AB-5	CIBANCO SA IBM/PLA ADMIN INDUS S	09/30/2025	HSBC SECURITIES (USA) INC.		259,740	260,000	2,616
P9401C-AA-0	FIBRA UNO	03/24/2025	CITIGROUP GLOBAL MARKETS INC.		432,326	463,000	4,383
W6447@-AA-9	NORDIQUS INFRASTRUCTURE AB	02/25/2025	DIRECT PLACEMENT		26,200,091	30,155,769	
W6447@-AB-7	NORDIQUS INFRASTRUCTURE AB	02/25/2025	DIRECT PLACEMENT		42,692,874	49,138,717	
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					845,317,266	886,910,956	2,577,924
BNL2BC-19-3	OREGON TOOL INC (ASP)	02/24/2025	CASHLESS EXCHANGE		606,950	758,688	
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					606,950	758,688	
02361E-A*-9	AMERESCO INC	06/26/2025	TEACHERS INSURANCE AND ANNUITY		8,428,864	8,487,000	
25438@-AA-5	DIMENSION ENERGY LLC	06/26/2025	TEACHERS INSURANCE AND ANNUITY		8,148,464	8,487,000	
71369@-AA-2	PERDIDO ENERGY HOLDINGS	06/26/2025	TEACHERS INSURANCE AND ANNUITY		8,339,975	8,487,000	
84737#-AA-8	SPEARMINT RENEWABLE DEVELOPMENT	12/31/2025	VARIOUS		6,951,724	6,956,183	
84737#-AB-6	SPEARMINT RENEWABLE DEVELOPMENT TR	12/31/2025	VARIOUS		1,749,643	1,750,758	
89529#-AA-9	TRES ENERGY	06/26/2025	TEACHERS INSURANCE AND ANNUITY		8,294,973	8,487,000	
45778E-AG-9	INNOPHOS HOLDINGS INC	05/12/2025	PRIOR YEAR ADJUSTMENT		1,961,392	1,981,204	
BNL23F-YQ-1	FLINT GROUP (CAMPFIRE TOPCO LTD)	10/23/2025	CAPITALIZED INTEREST		85,457	85,457	
BNL23F-YR-9	FLINT GROUP (CAMPFIRE TOPCO LTD)	10/23/2025	CAPITALIZED INTEREST		33,257	33,257	
74142K-AK-5	PRETIUM PKG HOLDINGS INC	05/05/2025	CAPITALIZED INTEREST		9,915	9,915	
BNL240-L4-6	FLINT GROUP (CAMPFIRE TOPCO LTD)	10/23/2025	CAPITALIZED INTEREST		3,782	3,782	
74142K-AJ-8	PRETIUM PKG HOLDINGS INC	11/05/2025	CAPITALIZED INTEREST		8,721	8,721	
78249L-AE-0	RUSSELL INVEST US INSTI HOLDCO INC	11/28/2025	CAPITALIZED INTEREST		13,045	13,045	
L2465B-AW-6	FORMULA ONE GROUP (DELTA 2 LUX)	09/30/2025	CASHLESS EXCHANGE		2,333,333	2,333,333	
L2465B-AX-4	FORMULA ONE GROUP (DELTA 2 LUX)	01/13/2025	PRIOR YEAR ADJUSTMENT		2,333,333	2,333,333	
02932J-AU-1	AMERICAN ROCK SALT COMPANY LLC	08/18/2025	VARIOUS		702,897	702,897	
02932J-AT-4	AMERICAN ROCK SALT COMPANY LLC	02/28/2025	CASHLESS EXCHANGE		152,037	152,037	
45567Y-AP-0	INTERNET BRD (WEBMD/INDIGO/MH SUB)	02/21/2025	CASHLESS EXCHANGE		1,099,815	1,110,924	
BNL2A3-AG-8	GRAFTECH GLOBAL ENTERPRISES	02/10/2025	PRIOR YEAR ADJUSTMENT		695,683	730,394	
BNL2A3-AH-6	GRAFTECH GLOBAL ENTERPRISES	01/21/2025	VARIOUS		834,736	834,736	
BNL2A4-RP-8	COMMSCOPE INC	02/10/2025	PRIOR YEAR ADJUSTMENT		1,293,618	1,301,754	
00132U-AP-9	CULLIGAN (OSMOSIS BUYER)	01/02/2025	CASHLESS EXCHANGE		3,959,696	3,959,696	
40444K-AD-7	HAMILTON PROJECTS ACQUIROR LLC	01/06/2025	CASHLESS EXCHANGE		3,146,786	3,146,786	
84673E-AE-9	PQ GROUP HOLDINGS INC (SPARTA)	07/21/2025	CASHLESS EXCHANGE		1,789,400	1,789,400	
78489H-AE-8	SPRINGS WINDOW FASHIONS LLC (SIWF	03/11/2025	CASHLESS EXCHANGE		1,996,428	2,236,894	
93369P-AM-6	CALIBER COLLISION (CH-WAND NEWCO3)	01/30/2025	CASHLESS EXCHANGE		6,958,641	6,958,641	
23340D-AV-4	DTZ US BORROWER LLC (CUSHMAN & WA	01/22/2025	CASHLESS EXCHANGE		604,990	604,990	
46604B-AH-1	J&J VENTURES GAMING LLC	01/23/2025	CASHLESS EXCHANGE		1,245,266	1,248,387	
05988H-AQ-0	BMC SOFTWARE INC (BOXER PARENT CO)	01/31/2025	CASHLESS EXCHANGE		1,836,349	1,836,349	
74839X-AM-1	QUIKRETE (QUIKRETE HOLDINGS INC)	02/14/2025	CASHLESS EXCHANGE		2,574,204	2,574,204	
89678Q-AD-8	TRITON WATER HOLDINGS INC	02/12/2025	CASHLESS EXCHANGE		3,883,499	3,883,499	
04287K-AG-6	ARCONIC CORP (ARSENAL AIC PARENT)	02/24/2025	CASHLESS EXCHANGE		2,962,650	2,962,650	
02003D-BB-9	ALLTECH INC	03/17/2025	CASHLESS EXCHANGE		1,698,921	1,707,459	
62984C-AM-5	TROPICANA OPCO (NAKED JUICE)	04/21/2025	CASHLESS EXCHANGE		663,893	1,037,333	
62984C-AN-3	TROPICANA OPCO (NAKED JUICE)	09/30/2025	VARIOUS		230,936	1,060,802	
14852D-AJ-0	CISION US INC (CASTLE US HOLDING).	04/28/2025	CASHLESS EXCHANGE		1,133,749	1,730,914	
40444K-AF-2	HAMILTON PROJECTS ACQUIROR LLC	07/07/2025	CASHLESS EXCHANGE		3,069,643	3,069,643	
75025K-AM-0	ASTOUND (RADIATE HOLDCO)	11/28/2025	VARIOUS		4,105,332	4,105,332	
26825U-AN-1	ECI SOFTWARE SOLUTIONS (MAX HLDG)	07/16/2025	CASHLESS EXCHANGE		2,991,602	2,991,602	
50221U-AD-3	KIDDE FIRE PROTECTION -LSF12 CROWN	07/17/2025	CASHLESS EXCHANGE		9,250,000	9,250,000	
08078U-AN-3	BELRON FINANCE US LLC	08/07/2025	CASHLESS EXCHANGE		4,580,769	4,580,769	
08511L-BD-9	BERLIN PACKAGING LLC	07/31/2025	CASHLESS EXCHANGE		3,879,572	3,879,572	
12541H-AX-1	CHG HEALTHCARE (CHG HEALTHCARE SE	08/01/2025	CASHLESS EXCHANGE		2,435,694	2,435,694	
58503U-AH-6	MEDLINE BORROWER LP	07/31/2025	CASHLESS EXCHANGE		9,542,269	9,542,269	
46124C-AU-1	ALTERRA MOUNTAIN CO	07/28/2025	CASHLESS EXCHANGE		2,529,772	2,529,772	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
01642P-BE-5	ALIXPARTNERS LLP	08/12/2025	CASHLESS EXCHANGE		1,321,345	1,324,657	
23340D-AW-2	DTZ US BORROWER LLC (CUSHMAN & WA	07/21/2025	CASHLESS EXCHANGE		2,051,930	2,051,930	
91834W-AG-5	VS BUYER LLC	07/30/2025	CASHLESS EXCHANGE		3,850,825	3,850,825	
92537E-AG-3	VERTIV GROUP CORP	08/12/2025	CASHLESS EXCHANGE		3,272,020	3,272,020	
31732F-AX-4	FILTRATION GROUP CORP	08/06/2025	CASHLESS EXCHANGE		3,253,941	3,253,941	
46488H-AF-3	ISOLVED INC	07/28/2025	CASHLESS EXCHANGE		929,453	929,453	
50221B-AG-8	LSF11 TRINITY BIDCO INC	09/16/2025	CASHLESS EXCHANGE		2,947,500	2,947,500	
90266U-AL-7	TKO GROUP	09/15/2025	CASHLESS EXCHANGE		7,027,188	7,027,188	
00130M-AL-8	AHP HEALTH PARTNERS INC	09/18/2025	CASHLESS EXCHANGE		2,309,434	2,315,222	
G3168Q-AB-3	GVC HOLDINGS PLC (ENTAIN)	09/04/2025	CASHLESS EXCHANGE		1,869,660	1,872,000	
89364M-CF-9	TRANSDIGM INC	09/17/2025	CASHLESS EXCHANGE		8,132,550	8,132,550	
45173J-AT-1	COHERENT CORP (COHERENT CORP)	09/26/2025	CASHLESS EXCHANGE		1,484,320	1,484,320	
23340D-AX-0	CUSHMAN & WAKEFIELD US BORROWER LL	10/01/2025	CASHLESS EXCHANGE		513,327	513,327	
98919X-AH-4	ZAYO GROUP HOLDINGS INC	11/28/2025	VARIOUS		6,635,150	6,635,150	
BNL2ET-CX-8	ALTICE FRANCE SA (NUMERICABLE)	10/01/2025	CASHLESS EXCHANGE		2,718,473	3,073,522	
28414B-AJ-5	ELANCO ANIMAL HEALTH INC	10/31/2025	CASHLESS EXCHANGE		880,436	887,089	
78350L-BD-6	RYAN LLC	11/07/2025	CASHLESS EXCHANGE		1,764,979	1,773,849	
44988L-AM-9	ARBYS (IRB HOLDING CORP)	11/17/2025	CASHLESS EXCHANGE		4,925,154	4,925,154	
78397G-AM-3	SCIH SALT HOLDINGS INC (KISSNER)	12/04/2025	CASHLESS EXCHANGE		1,855,170	1,855,170	
BNL2FU-CK-2	PAREXEL INTERNATIONA INC	12/12/2025	CASHLESS EXCHANGE		4,521,824	4,533,157	
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					192,809,404	196,070,411	
0489999999. Total - issuer credit obligations (unaffiliated)					16,370,266,777	17,052,450,592	113,071,951
0499999999. Total - issuer credit obligations (affiliated)					780,471,236	780,471,236	
0509999997. Total - issuer credit obligations - Part 3					17,150,738,013	17,832,921,828	113,071,951
0509999998. Total - issuer credit obligations - Part 5					4,583,068,397	4,104,342,241	11,434,607
0509999999. Total - issuer credit obligations					21,733,806,410	21,937,264,069	124,506,558
38373M-P7-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	11/01/2025	CAPITALIZED INTEREST BROKER		301,487	301,487	
38376G-2S-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		204,651	204,651	
38376G-3B-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		116,127	116,127	
38376G-3R-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		21,044	21,044	
38376G-4U-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		146,617	146,617	
38376G-5F-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		198,957	198,957	
38376G-E8-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		202,168	202,168	
38376G-J7-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		294,327	294,327	
38376G-Q9-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		322,500	322,500	
38378B-2P-3	GNMA_12-152	12/01/2025	CAPITALIZED INTEREST BROKER		7,300	7,300	
38378B-2W-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		165,580	165,580	
38378B-3F-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		85,730	85,730	
38378B-3Z-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		183,480	183,480	
38378B-5G-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		191,393	191,393	
38378B-5N-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		72,162	72,162	
38378B-6E-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		131,952	131,952	
38378B-6R-5	GNMA_13-13	12/01/2025	CAPITALIZED INTEREST BROKER		167,601	167,601	
38378B-7X-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		124,428	124,428	
38378B-8F-9	GNMA_13-92	12/01/2025	CAPITALIZED INTEREST BROKER		74,224	74,224	
38378B-AP-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		113,988	113,988	
38378B-BG-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		483,092	483,092	
38378B-C8-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		43,649	43,649	
38378B-DA-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		283,186	283,186	
38378B-E3-9	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		338,934	338,934	
38378B-F5-3	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		93,192	93,192	
38378B-G9-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		166,903	166,903	
38378B-K9-9	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		136,475	136,475	
38378B-L7-2	GNMA_12-115	12/01/2025	CAPITALIZED INTEREST BROKER		255,913	255,913	
38378B-Q6-9	GNMA_12-123	12/01/2025	CAPITALIZED INTEREST BROKER		40,243	40,243	
38378B-RP-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		174,430	174,430	
38378B-TH-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		275,240	275,240	
38378B-V2-2	GNMA_12-139	12/01/2025	CAPITALIZED INTEREST BROKER		31,937	31,937	
38378B-W6-2	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		291,919	291,919	
38378B-WW-5	GNMA_12-83	12/01/2025	CAPITALIZED INTEREST BROKER		57,426	57,426	
38378B-XU-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		146,078	146,078	
38378B-YX-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		293,457	293,457	
38378B-ZF-9	GNMA_12-88	12/01/2025	CAPITALIZED INTEREST BROKER		113,957	113,957	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
38378G-EM-6	GOVERNMENT NATIONAL MORTGAGE ASS	03/01/2025	CAPITALIZED INTEREST BROKER		30,136	30,136	
38378K-3U-1	GOVERNMENT NATIONAL MORTGAGE AS	12/01/2025	CAPITALIZED INTEREST BROKER		183,632	183,632	
38378K-6K-0	GNMA_13-154	12/01/2025	CAPITALIZED INTEREST BROKER		91,923	91,923	
38378K-AG-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		59,737	59,737	
38378K-BC-2	GNMA_13-32-Z	12/01/2025	CAPITALIZED INTEREST BROKER		232,887	232,887	
38378K-BJ-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		429,263	429,263	
38378K-BS-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		82,247	82,247	
38378K-CW-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		250,723	250,723	
38378K-DP-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		96,662	96,662	
38378K-EH-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		320,434	320,434	
38378K-EW-5	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		231,769	231,769	
38378K-F2-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		16,673	16,673	
38378K-FC-8	GNMA_13-48	12/01/2025	CAPITALIZED INTEREST BROKER		163,177	163,177	
38378K-GD-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		154,090	154,090	
38378K-GN-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		269,567	269,567	
38378K-GZ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		526,043	526,043	
38378K-HM-4	GNMA_13-55	12/01/2025	CAPITALIZED INTEREST BROKER		296,745	296,745	
38378K-JN-0	GNMA_13-50	12/01/2025	CAPITALIZED INTEREST BROKER		321,342	321,342	
38378K-MS-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		303,795	303,795	
38378K-NC-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		278,423	278,423	
38378K-PC-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		181,126	181,126	
38378K-Q5-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		278,910	278,910	
38378K-QB-8	GNMA_13-73	12/01/2025	CAPITALIZED INTEREST BROKER		150,447	150,447	
38378K-QQ-5	GNMA_13-72	12/01/2025	CAPITALIZED INTEREST BROKER		557,361	557,361	
38378K-RF-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		400,517	400,517	
38378K-RW-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		329,464	329,464	
38378K-SC-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		486,433	486,433	
38378K-T2-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		193,048	193,048	
38378K-TB-5	GNMA_13-94	12/01/2025	CAPITALIZED INTEREST BROKER		186,118	186,118	
38378K-TL-3	GNMA_13-95	12/01/2025	CAPITALIZED INTEREST BROKER		91,506	91,506	
38378K-TV-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		408,903	408,903	
38378K-TW-9	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		244,838	244,838	
38378K-UU-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		357,218	357,218	
38378K-V5-5	GNMA_13-127	12/01/2025	CAPITALIZED INTEREST BROKER		136,432	136,432	
38378K-W8-8	GNMA_13-138-Z	12/01/2025	CAPITALIZED INTEREST BROKER		511,229	511,229	
38378K-WY-1	GNMA_13-96	12/01/2025	CAPITALIZED INTEREST BROKER		15,249	15,249	
38378K-XH-7	GNMA_13-97	12/01/2025	CAPITALIZED INTEREST BROKER		208,148	208,148	
38378K-YA-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		583,370	583,370	
38378K-YH-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		270,313	270,313	
38378K-YX-1	GNMA_13-112	12/01/2025	CAPITALIZED INTEREST BROKER		180,844	180,844	
38378K-Z5-1	GOVERNMENT NATIONAL MORTGAGE ASS	07/01/2025	CAPITALIZED INTEREST BROKER		11,323	11,323	
38378K-ZP-7	GNMA_13-101	12/01/2025	CAPITALIZED INTEREST BROKER		284,756	284,756	
38378N-2K-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		209,129	209,129	
38378N-4K-6	GNMA_14-70	12/01/2025	CAPITALIZED INTEREST BROKER		61,294	61,294	
38378N-5V-1	GNMA_14-77	12/01/2025	CAPITALIZED INTEREST BROKER		113,933	113,933	
38378N-7T-4	GNMA_14-88-ZB	12/01/2025	CAPITALIZED INTEREST BROKER		51,936	51,936	
38378N-A8-6	GNMA_14-29	10/01/2025	CAPITALIZED INTEREST BROKER		116,206	116,206	
38378N-CY-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		30,551	30,551	
38378N-E6-6	GNMA_14-33	12/01/2025	CAPITALIZED INTEREST BROKER		213,522	213,522	
38378N-EQ-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		212,510	212,510	
38378N-FB-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		119,760	119,760	
38378N-FM-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		318,173	318,173	
38378N-HA-4	GNMA_13-171	12/01/2025	CAPITALIZED INTEREST BROKER		27,687	27,687	
38378N-K4-4	GNMA_14-47	12/01/2025	CAPITALIZED INTEREST BROKER		538,993	538,993	
38378N-KX-0	GNMA_13-176	12/01/2025	CAPITALIZED INTEREST BROKER		300,791	300,791	
38378N-MW-0	GNMA_13-193	12/01/2025	CAPITALIZED INTEREST BROKER		77,586	77,586	
38378N-N6-6	GNMA_14-49	12/01/2025	CAPITALIZED INTEREST BROKER		76,554	76,554	
38378N-NT-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		137,034	137,034	
38378N-P9-8	GNMA_14-48-Z	12/01/2025	CAPITALIZED INTEREST BROKER		102,759	102,759	
38378N-QA-4	GNMA_14-15	12/01/2025	CAPITALIZED INTEREST BROKER		38,307	38,307	
38378N-QL-0	GNMA_14-9	12/01/2025	CAPITALIZED INTEREST BROKER		163,960	163,960	
38378N-SH-7	GNMA_14-1	12/01/2025	CAPITALIZED INTEREST BROKER		298,753	298,753	
38378N-TE-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		453,063	453,063	
38378N-WJ-8	GNMA_14-17A	09/01/2025	CAPITALIZED INTEREST BROKER		61,902	61,902	
38378N-X8-1	GNMA_14-61	12/01/2025	CAPITALIZED INTEREST BROKER		114,353	114,353	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
38378N-YD-9	GNMA_14-24	03/01/2025	CAPITALIZED INTEREST BROKER		77,440	77,440	
38378N-ZJ-5	GNMA_14-28	12/01/2025	CAPITALIZED INTEREST BROKER		26,791	26,791	
38378N-ZW-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		337,367	337,367	
38378X-3A-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		121,024	121,024	
38378X-6C-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		89,966	89,966	
38378X-6E-6	GNMA_15-5	12/01/2025	CAPITALIZED INTEREST BROKER		132,576	132,576	
38378X-AK-7	GNMA_14-92	12/01/2025	CAPITALIZED INTEREST BROKER		126,878	126,878	
38378X-BN-0	GNMA_14-82	12/01/2025	CAPITALIZED INTEREST BROKER		330,465	330,465	
38378X-BS-9	GNMA_14-82	12/01/2025	CAPITALIZED INTEREST BROKER		349,939	349,939	
38378X-CK-5	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		15,876	15,876	
38378X-D2-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		13,446	13,446	
38378X-ER-8	GOVERNMENT NATIONAL MORTGAGE GNM	12/01/2025	CAPITALIZED INTEREST BROKER		37,075	37,075	
38378X-FA-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		56,340	56,340	
38378X-FT-3	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		43,765	43,765	
38378X-G6-2	GNMA_14-168	07/01/2025	CAPITALIZED INTEREST BROKER		370,028	370,028	
38378X-GL-9	GNMA_14-109	12/01/2025	CAPITALIZED INTEREST BROKER		85,960	85,960	
38378X-K4-2	GNMA_14-179	12/01/2025	CAPITALIZED INTEREST BROKER		107,252	107,252	
38378X-LT-6	GNMA_14-125	12/01/2025	CAPITALIZED INTEREST BROKER		73,516	73,516	
38378X-QM-6	GNMA_14-130	12/01/2025	CAPITALIZED INTEREST BROKER		94,454	94,454	
38378X-SG-7	GNMA_14-143	12/01/2025	CAPITALIZED INTEREST BROKER		35,948	35,948	
38379E-E3-2	GNMA_14-127	12/01/2025	CAPITALIZED INTEREST BROKER		276,097	276,097	
38379F-HU-6	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		161,184	161,184	
38379J-XE-6	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		204,187	204,187	
38379K-6P-8	GNMA_15-171	12/01/2025	CAPITALIZED INTEREST BROKER		230,232	230,232	
38379K-AG-3	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		119,562	119,562	
38379K-BE-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		104,500	104,500	
38379K-BQ-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		156,543	156,543	
38379K-FE-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		87,766	87,766	
38379K-FU-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		83,039	83,039	
38379K-GG-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		79,110	79,110	
38379K-JB-5	GNMA_15-51-Z	12/01/2025	CAPITALIZED INTEREST BROKER		138,384	138,384	
38379K-ME-5	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		238,717	238,717	
38379K-QE-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		86,439	86,439	
38379K-TK-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		155,671	155,671	
38379P-AC-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		145,918	145,918	
38379R-HA-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		79,565	79,565	
38379T-CV-9	GNMA_15-184D	12/01/2025	CAPITALIZED INTEREST BROKER		305,392	305,392	
38379U-E7-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		96,796	96,796	
38379U-G4-2	GOVERNMENT NATIONAL MORTGAGE ASSO	12/01/2025	CAPITALIZED INTEREST BROKER		117,762	117,762	
38379U-P9-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		128,841	128,841	
38379U-TH-9	GOVERNMENT NATIONAL MORTGAGE ASSO	12/01/2025	CAPITALIZED INTEREST BROKER		122,927	122,927	
38379U-XN-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		121,338	121,338	
38379V-4Y-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		161,474	161,474	
38379W-GX-4	GNMA 2016-49	12/01/2025	CAPITALIZED INTEREST BROKER		197,765	197,765	
38379W-ZR-6	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		228,150	228,150	
38379X-3H-1	GOVERNMENT NATIONAL MORTGAGE ASSO	12/01/2025	CAPITALIZED INTEREST BROKER		46,851	46,851	
38379Y-DQ-8	GOVERNMENT NATIONAL MORTGAGE ASS	03/01/2025	CAPITALIZED INTEREST BROKER		8,534	8,534	
38380A-ML-8	GOVERNMENT NATIONAL MORTGAGE ASSO	12/01/2025	CAPITALIZED INTEREST BROKER		112,941	112,941	
38380A-UN-5	GOVERNMENT NATIONAL MORTGAGE ASSO	12/01/2025	CAPITALIZED INTEREST BROKER		358,297	358,297	
38380B-5A-9	GNMA_16-160-CZ	12/01/2025	CAPITALIZED INTEREST BROKER		292,502	292,502	
38380B-D4-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		185,959	185,959	
38380M-7T-2	GNMA_19-68-CZ	12/01/2025	CAPITALIZED INTEREST BROKER		407,391	407,391	
38380M-TW-1	GNMA_18-149-Z	12/01/2025	CAPITALIZED INTEREST BROKER		97,930	97,930	
38380T-AJ-5	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		124,004	124,004	
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					28,585,198	28,585,198	
3136A3-WA-5	FANNIE MAE_12-7	12/01/2025	CAPITALIZED INTEREST BROKER		112,892	112,892	
3136A4-PV-5	FANNIE MAE FNMA_12-19	12/01/2025	CAPITALIZED INTEREST BROKER		396,464	396,464	
3136A6-HD-9	FANNIE MAE FNMA_12-57	06/01/2025	CAPITALIZED INTEREST BROKER		17,525	17,525	
3136AA-K3-8	FANNIE MAE FNMA_12-137	09/01/2025	CAPITALIZED INTEREST BROKER		358,789	358,789	
3136AB-VJ-9	FANNIE MAE FNMA_13-12	12/01/2025	CAPITALIZED INTEREST BROKER		17,387	17,387	
3136AB-XS-7	FANNIE MAE FNMA_13-3	12/01/2025	CAPITALIZED INTEREST BROKER		18,777	18,777	
3136AC-Q6-1	FANNIE MAE	12/01/2025	CAPITALIZED INTEREST BROKER		17,721	17,721	
3136AC-QW-4	FANNIE MAE FNMA_13-21	01/01/2025	CAPITALIZED INTEREST BROKER		3,207	3,207	
3136AD-SR-1	FNMA_13-35	12/01/2025	CAPITALIZED INTEREST BROKER		43,251	43,251	
3136AD-TU-3	FNMA_13-35	12/01/2025	CAPITALIZED INTEREST BROKER		12,975	12,975	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
3136AF-J5-4	FNMA_13-81	12/01/2025	CAPITALIZED INTEREST BROKER		334,008	334,008	
3136AG-3A-8	FANNIE MAE FNMA_13-116	12/01/2025	CAPITALIZED INTEREST BROKER		170,008	170,008	
3136AG-EQ-1	FANNIE MAE FNMA_13-98	12/01/2025	CAPITALIZED INTEREST BROKER		307,546	307,546	
3136AG-GZ-9	FNMA_13-91	10/01/2025	CAPITALIZED INTEREST BROKER		11,972	11,972	
3136AG-JG-8	FANNIE MAE FNMA_13-94	12/01/2025	CAPITALIZED INTEREST BROKER		124,931	124,931	
3136AG-LC-4	FNMA_13-93	02/01/2025	CAPITALIZED INTEREST BROKER		23,430	23,430	
3136AG-UJ-9	FANNIE MAE FNMA_13-100	04/01/2025	CAPITALIZED INTEREST BROKER		174,183	174,183	
3136AG-YQ-9	FANNIE MAE FNMA_13-101	06/01/2025	CAPITALIZED INTEREST BROKER		13,702	13,702	
3136AH-4Z-0	FANNIE MAE FNMA_14-5	05/01/2025	CAPITALIZED INTEREST BROKER		12,555	12,555	
3136AH-G9-5	FANNIE MAE FNMA_13-130	12/01/2025	CAPITALIZED INTEREST BROKER		228,367	228,367	
3136AH-HK-9	FNMA_13-120	12/01/2025	CAPITALIZED INTEREST BROKER		105,990	105,990	
3136AH-TB-6	FANNIE MAE FNMA_13-139	04/01/2025	CAPITALIZED INTEREST BROKER		6,044	6,044	
3136AH-VK-3	FANNIE MAE FNMA_13-136	03/01/2025	CAPITALIZED INTEREST BROKER		4,563	4,563	
3136AJ-ES-1	FNMA_14-8	07/01/2025	CAPITALIZED INTEREST BROKER		3,564	3,564	
3136AJ-JY-3	FNMA_14-12-ZT	06/01/2025	CAPITALIZED INTEREST BROKER		24,869	24,869	
3136AJ-LP-9	FANNIE MAE FNMA_14-21	04/01/2025	CAPITALIZED INTEREST BROKER		42,194	42,194	
3136AK-5M-1	FNMA_14-67	12/01/2025	CAPITALIZED INTEREST BROKER		16,540	16,540	
3136AK-6J-7	FREDDIE MAC FNMA_14-65	12/01/2025	CAPITALIZED INTEREST BROKER		76,333	76,333	
3136AL-UR-0	FNMA_14-70E-EZ	03/01/2025	CAPITALIZED INTEREST BROKER		44,408	44,408	
3136AL-Y9-6	FNMA_14-83	12/01/2025	CAPITALIZED INTEREST BROKER		109,993	109,993	
3136AL-ZA-2	FNMA_14-81	03/01/2025	CAPITALIZED INTEREST BROKER		81,367	81,367	
3136AM-DE-6	FNMA_14-90C-BZ	11/01/2025	CAPITALIZED INTEREST BROKER		354,390	354,390	
3136AM-KJ-7	FANNIE MAE FNMA_14-87	03/01/2025	CAPITALIZED INTEREST BROKER		49,362	49,362	
3136AN-2E-6	FANNIE MAE FNMA_15-34	12/01/2025	CAPITALIZED INTEREST BROKER		16,213	16,213	
3136AN-SK-4	FNMA_15-29-Z	12/01/2025	CAPITALIZED INTEREST BROKER		146,282	146,282	
3136AP-3S-9	FNMA_15-65	12/01/2025	CAPITALIZED INTEREST BROKER		1,136,359	1,136,359	
3136AR-AS-7	FANNIE MAE FNMA_16-2	12/01/2025	CAPITALIZED INTEREST BROKER		492,665	492,665	
3136AS-5B-8	FANNIE MAE FNMA_16-53	12/01/2025	CAPITALIZED INTEREST BROKER		175,539	175,539	
3136AS-6A-9	FANNIE MAE FNMA_16-53	12/01/2025	CAPITALIZED INTEREST BROKER		201,337	201,337	
3136AS-J5-6	FANNIE MAE FNMA_16-40	03/01/2025	CAPITALIZED INTEREST BROKER		32,979	32,979	
3136AS-WJ-1	FANNIE MAE FNMA_16-46	12/01/2025	CAPITALIZED INTEREST BROKER		118,578	118,578	
3136AT-BK-9	FANNIE MAE FNMA_16-50	12/01/2025	CAPITALIZED INTEREST BROKER		374,455	374,455	
3136AT-J7-0	FANNIE MAE FNMA_16-72	12/01/2025	CAPITALIZED INTEREST BROKER		178,216	178,216	
3136AT-LE-2	FANNIE MAE FNMA_16-48	12/01/2025	CAPITALIZED INTEREST BROKER		62,624	62,624	
3136AU-H2-0	FANNIE MAE FNMA_16-100	12/01/2025	CAPITALIZED INTEREST BROKER		178,754	178,754	
3136AU-R7-8	FANNIE MAE FNMA_16-104	12/01/2025	CAPITALIZED INTEREST BROKER		73,444	73,444	
3136AV-AC-3	FANNIE MAE FNMA_17-1A	12/01/2025	CAPITALIZED INTEREST BROKER		293,993	293,993	
3136AW-HD-2	FANNIE MAE FNR_17-39	12/01/2025	CAPITALIZED INTEREST BROKER		275,548	275,548	
3136B9-7B-7	FANNIE MAE FNMA_2020-37	12/01/2025	CAPITALIZED INTEREST BROKER		227,840	227,840	
3136BA-2A-1	FANNIE MAE FNMA_2020-45	12/01/2025	CAPITALIZED INTEREST BROKER		196,544	196,544	
3136BA-F7-4	FNMA_20-49G	12/01/2025	CAPITALIZED INTEREST BROKER		198,752	198,752	
3136BA-TM-6	FANNIE MAE FNMA_2020-48	12/01/2025	CAPITALIZED INTEREST BROKER		490,255	490,255	
3136BG-WW-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION FN	12/01/2025	CAPITALIZED INTEREST BROKER		96,193	96,193	
3137AX-T4-5	FHLMC_41-53	01/01/2025	CAPITALIZED INTEREST BROKER		509	509	
3137AY-C2-5	FREDDIE MAC FHLMC_4150	12/01/2025	CAPITALIZED INTEREST BROKER		95,729	95,729	
3137AY-C3-3	FREDDIE MAC FHLMC_4150	12/01/2025	CAPITALIZED INTEREST BROKER		26,081	26,081	
3137AY-D4-0	FHLMC_4166	12/01/2025	CAPITALIZED INTEREST BROKER		62,966	62,966	
3137AY-GA-3	FHLMC_41-64	12/01/2025	CAPITALIZED INTEREST BROKER		86,407	86,407	
3137B0-PU-2	FREDDIE MAC FHLMC_4176	12/01/2025	CAPITALIZED INTEREST BROKER		11,525	11,525	
3137B1-3G-5	FREDDIE MAC FHLMC_4182	12/01/2025	CAPITALIZED INTEREST BROKER		204,925	204,925	
3137B1-KM-3	FHLMC_41-94	12/01/2025	CAPITALIZED INTEREST BROKER		30,200	30,200	
3137B1-NA-6	FHLMC_4198	12/01/2025	CAPITALIZED INTEREST BROKER		368,956	368,956	
3137B2-Y6-1	FHLMC_42-18-ZP	12/01/2025	CAPITALIZED INTEREST BROKER		85,857	85,857	
3137B3-H9-2	FHLMC_4229	12/01/2025	CAPITALIZED INTEREST BROKER		15,902	15,902	
3137B3-SV-1	FHLMC_4237	12/01/2025	CAPITALIZED INTEREST BROKER		29,900	29,900	
3137B4-7G-5	FREDDIE MAC FHLMC_4239-CZ	01/01/2025	CAPITALIZED INTEREST BROKER		313	313	
3137B4-KM-7	FREDDIE MAC FHLMC_4253	12/01/2025	CAPITALIZED INTEREST BROKER		165,575	165,575	
3137B5-UA-9	FREDDIE MAC FHLMC_4268	12/01/2025	CAPITALIZED INTEREST BROKER		41,324	41,324	
3137B6-C6-6	FREDDIE MAC FHLMC_4272	12/01/2025	CAPITALIZED INTEREST BROKER		157,178	157,178	
3137B7-3Q-0	FREDDIE MAC FHLMC_4289	03/01/2025	CAPITALIZED INTEREST BROKER		19,813	19,813	
3137B7-5K-1	FHLMC_4299	04/01/2025	CAPITALIZED INTEREST BROKER		10,163	10,163	
3137B8-3X-3	FREDDIE MAC FHLMC_4303	05/01/2025	CAPITALIZED INTEREST BROKER		76,236	76,236	
3137B8-B5-5	FHLMC_43-7-MZ	04/01/2025	CAPITALIZED INTEREST BROKER		18,053	18,053	
3137B8-GM-3	FREDDIE MAC FHLMC_4321	12/01/2025	CAPITALIZED INTEREST BROKER		8,395	8,395	
3137B8-PY-7	FHLMC_4322-ZA	12/01/2025	CAPITALIZED INTEREST BROKER		324,350	324,350	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
3137B8-YJ-0	FHLMC_4316	03/01/2025	CAPITALIZED INTEREST BROKER		2,075	2,075	
3137BA-MB-5	FHLMC_4341	12/01/2025	CAPITALIZED INTEREST BROKER		46,337	46,337	
3137BA-RH-7	FEDERAL HOME LOAN MORTGAGE CORPO	02/01/2025	CAPITALIZED INTEREST BROKER		20,807	20,807	
3137BA-T4-4	FHLMC_4339	12/01/2025	CAPITALIZED INTEREST BROKER		211,379	211,379	
3137BB-AC-4	FREDDIE_MAC FHLMC_4337	12/01/2025	CAPITALIZED INTEREST BROKER		104,414	104,414	
3137BB-AR-1	FREDDIE_MAC FHLMC_4337	12/01/2025	CAPITALIZED INTEREST BROKER		25,743	25,743	
3137BB-Q2-9	FHLMC_4351-EZ	12/01/2025	CAPITALIZED INTEREST BROKER		20,831	20,831	
3137BB-R3-6	FREDDIE MAC REMICS FHLMC_4347	03/01/2025	CAPITALIZED INTEREST BROKER		2,060	2,060	
3137BB-S8-4	FREDDIE MAC REMICS FHLMC_4347	12/01/2025	CAPITALIZED INTEREST BROKER		62,492	62,492	
3137BB-X7-0	FREDDIE MAC FHLMC_4348	02/01/2025	CAPITALIZED INTEREST BROKER		30,469	30,469	
3137BC-AK-4	FEDERAL HOME LOAN CORPORATION FH	12/01/2025	CAPITALIZED INTEREST BROKER		16,623	16,623	
3137BD-XY-7	FHLMC_43-90	12/01/2025	CAPITALIZED INTEREST BROKER		312,610	312,610	
3137BG-KM-0	FHLMC_4439	12/01/2025	CAPITALIZED INTEREST BROKER		105,322	105,322	
3137BG-S8-3	FEDERAL HOME LOAN MORTGAGE CORPO	12/01/2025	CAPITALIZED INTEREST BROKER		309,590	309,590	
3137BJ-SA-2	FHLMC_4484	12/01/2025	CAPITALIZED INTEREST BROKER		522,542	522,542	
3137BK-PB-0	FREDDIE MAC FHLMC_4492	12/01/2025	CAPITALIZED INTEREST BROKER		142,417	142,417	
3137BL-C7-1	FEDERAL HOME LOAN MORTGAGE CORPO	03/01/2025	CAPITALIZED INTEREST BROKER		24,249	24,249	
3137BL-PX-0	FREDDIE MAC FHLMC_16-4523	03/01/2025	CAPITALIZED INTEREST BROKER		44,731	44,731	
3137BL-ZK-7	FREDDIE MAC FHLMC_4526	12/01/2025	CAPITALIZED INTEREST BROKER		322,448	322,448	
3137BM-GZ-3	FREDDIE MAC FHLMC_4535	12/01/2025	CAPITALIZED INTEREST BROKER		159,322	159,322	
3137BM-SP-2	FREDDIE MAC FHLMC_4547	12/01/2025	CAPITALIZED INTEREST BROKER		159,719	159,719	
3137BM-ZB-5	FREDDIE MAC FHLMC_4550	12/01/2025	CAPITALIZED INTEREST BROKER		198,160	198,160	
3137BN-ED-2	FREDDIE MAC FHLMC_4565	12/01/2025	CAPITALIZED INTEREST BROKER		169,993	169,993	
3137BN-QM-9	FREDDIE MAC FHLMC_4574	12/01/2025	CAPITALIZED INTEREST BROKER		193,900	193,900	
3137BN-T5-3	FEDERAL HOME LOAN MORTGAGE CORPO	12/01/2025	CAPITALIZED INTEREST BROKER		203,654	203,654	
3137BN-ZV-9	FEDERAL HOME LOAN MORTGAGE CORPO	12/01/2025	CAPITALIZED INTEREST BROKER		129,385	129,385	
3137BQ-G6-8	FREDDIE MAC FHLMC_4593	12/01/2025	CAPITALIZED INTEREST BROKER		102,019	102,019	
3137BQ-UV-7	FREDDIE MAC FHLMC_4601	12/01/2025	CAPITALIZED INTEREST BROKER		281,810	281,810	
3137BS-4Q-3	FHLMC_4616-ZH	12/01/2025	CAPITALIZED INTEREST BROKER		202,516	202,516	
3137BS-E6-6	FREDDIE MAC FHLMC_4622	12/01/2025	CAPITALIZED INTEREST BROKER		194,241	194,241	
3137FL-WJ-9	FHLMC_4881-KZ	12/01/2025	CAPITALIZED INTEREST BROKER		69,858	69,858	
3137FQ-MD-2	FHLMC_4940B	12/01/2025	CAPITALIZED INTEREST BROKER		124,914	124,914	
3137FQ-MF-7	FHLMC 4940	12/01/2025	CAPITALIZED INTEREST BROKER		204,285	204,285	
3137FU-BH-6	FEDERAL HOME LOAN MORTGAGE CORPORATION F	12/01/2025	CAPITALIZED INTEREST BROKER		530,005	530,005	
3137FU-VB-7	FREDDIE MAC FHLMC_4991	12/01/2025	CAPITALIZED INTEREST BROKER		174,460	174,460	
3137GA-A3-1	FREDDIE MAC FHLMC_3726	12/01/2025	CAPITALIZED INTEREST BROKER		17,426	17,426	
3137GA-BA-4	FREDDIE MAC FHLMC_3726	12/01/2025	CAPITALIZED INTEREST BROKER		14,994	14,994	
3137H0-PB-8	FEDERAL HOME LOAN MORTGAGE CORPORATION F	12/01/2025	CAPITALIZED INTEREST BROKER		256,019	256,019	
31394E-QY-7	FANNIE MAE	12/01/2025	CAPITALIZED INTEREST BROKER		24,372	24,372	
31397N-D9-3	FANNIE MAE	12/01/2025	CAPITALIZED INTEREST BROKER		258,680	258,680	
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					16,123,105	16,123,105	
00039K-AF-7	A&D MTG TR ADMT_24-NQM5	06/23/2025	NOMURA SECURITIES INTERNATIONAL		4,796,730	4,788,500	19,935
00250A-AC-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	11/24/2025	PIPER SANDLER & CO		2,699,966	2,700,000	11,904
00250A-AD-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	11/24/2025	PIPER SANDLER & CO		1,799,996	1,800,000	8,173
00250A-AE-4	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	11/24/2025	PIPER SANDLER & CO		3,799,966	3,800,000	17,752
00250A-AF-1	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	11/24/2025	PIPER SANDLER & CO		1,999,951	2,000,000	10,139
00250A-AP-9	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	11/24/2025	PIPER SANDLER & CO		3,099,953	3,100,000	13,849
00250D-AC-2	ADMT 2025-NQM1	03/07/2025	NOMURA SECURITIES INTERNATIONAL		171,767,863	171,768,000	1,088,150
00250D-AD-0	ADMT 2025-NQM1	03/07/2025	NOMURA SECURITIES INTERNATIONAL		12,010,956	12,011,000	78,934
00250D-AE-8	ADMT 2025-NQM1	03/07/2025	NOMURA SECURITIES INTERNATIONAL		33,599,856	33,600,000	228,771
00250D-AF-5	ADMT 2025-NQM1	03/07/2025	NOMURA SECURITIES INTERNATIONAL		13,106,273	13,400,000	98,271
00250E-AC-0	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	05/12/2025	MIZUHO SECURITIES USA INC.		16,999,910	17,000,000	38,278
00250E-AD-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	05/12/2025	MIZUHO SECURITIES USA INC.		6,089,449	6,089,500	14,071
00250E-AE-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	05/12/2025	MIZUHO SECURITIES USA INC.		7,399,925	7,400,000	17,537
00250E-AF-3	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	05/12/2025	MIZUHO SECURITIES USA INC.		6,199,836	6,200,000	16,502
00250E-AG-1	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	05/12/2025	MIZUHO SECURITIES USA INC.		2,899,940	2,900,000	8,223
00250F-AD-5	ADMT 2025-NQM3	08/08/2025	BMO CAPITAL MARKETS		4,169,965	4,170,000	27,132
00250F-AE-3	ADMT 2025-NQM3	08/08/2025	BMO CAPITAL MARKETS		12,394,907	12,395,000	83,584
00250F-AF-0	ADMT 2025-NQM3	08/08/2025	BMO CAPITAL MARKETS		5,299,886	5,300,000	38,089
02147Q-AF-9	COUNTRYWIDE ALTERNATIVE LOAN T	11/01/2025	CAPITALIZED INTEREST BROKER		47	47	
02149D-AE-9	COUNTRYWIDE ALTERNATIVE LOAN T	07/01/2025	VARIOUS		4	216	
03466E-AC-4	AOMT 2025-5	04/24/2025	GOLDMAN SACHS & CO		2,967,993	2,968,000	14,417
03466Q-AC-7	AOMT 2025-2	04/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,978,301	2,970,758	11,766
03466R-AC-5	AOMT 2025-3	03/07/2025	GOLDMAN SACHS & CO		1,383,981	1,384,000	2,421
03466U-AC-8	ANGEL OAK MORTGAGE TRUST AOMT_25-8	07/14/2025	JP MORGAN SECURITIES LLC		2,605,996	2,606,000	6,610

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
04285E-AM-9	ARRW 2022-2	03/05/2025	SANTANDER INVESTMENT SECURITIES INC		23,028,205	23,165,751	15,926
05373*-AA-6	AVEN_2025_SL3_TLA_6/2055	06/27/2025	DIRECT PLACEMENT		11,543,449	11,543,463	
05373*-AB-4	AVEN_2025_SL3_TLB_6/2055	06/27/2025	DIRECT PLACEMENT		802,951	802,952	
05373*-AC-2	AVEN_2025_SL3_TLC_6/2055	06/27/2025	DIRECT PLACEMENT		720,945	720,946	
05373*-AD-0	AVEN_2025_SL3_TLD_6/2055	06/27/2025	DIRECT PLACEMENT		434,219	434,219	
05373*-AE-8	AVEN_2025_SL3_TLE_6/2055	06/27/2025	DIRECT PLACEMENT		1,654,867	1,654,871	
05951K-AZ-6	BANC OF AMERICA FUNDING CORPOR	08/01/2025	CAPITALIZED INTEREST			71	
05951K-BA-0	BANC OF AMERICA FUNDING CORPO	08/01/2025	CAPITALIZED INTEREST			1,024	
105698-AD-6	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_24	11/14/2025	MORGAN STANLEY & CO. LLC		651,460	647,012	1,699
105698-AE-4	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_24	11/14/2025	MORGAN STANLEY & CO. LLC		236,883	235,120	633
10569R-AE-2	BRAVO 2025-NQM5	05/16/2025	BARCLAYS CAPITAL		3,999,959	4,000,000	13,533
10570M-AE-0	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	06/26/2025	MORGAN STANLEY & CO. LLC		7,352,865	7,353,000	35,369
10570Q-AE-1	BRAVO 2025-NQM4	04/23/2025	BOFA SECURITIES INC (MERRILL LYNCH)		49,999,550	50,000,000	233,875
10570T-AD-7	BRAVO 2025-NQM7	07/29/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,349,960	4,350,000	24,588
105925-AC-5	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_24	11/25/2025	MORGAN STANLEY & CO. LLC		72,556	71,994	308
105927-AD-9	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	03/27/2025	GOLDMAN SACHS & CO		5,974,935	5,974,944	28,517
105927-AE-7	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	03/27/2025	GOLDMAN SACHS & CO		11,268,499	11,268,563	55,220
12544A-BN-4	COUNTRYWIDE HOME LOANS	09/01/2025	CAPITALIZED INTEREST BROKER		12	12	
12544V-AB-5	COUNTRYWIDE HOME LOANS	11/01/2025	CAPITALIZED INTEREST BROKER		2	2	
12596S-AA-1	COOPR 2025-CES1	04/24/2025	BARCLAYS CAPITAL		1,483,996	1,484,000	6,759
126671-PP-5	COUNTRYWIDE ASSET-BACKED CERTIFICATES	10/01/2025	CAPITALIZED INTEREST BROKER				
12667G-7X-5	COUNTRYWIDE ALTERNATIVE LOAN T	05/01/2025	VARIOUS			2,626	
12667G-RG-0	COUNTRYWIDE ALTERNATIVE LOAN T	11/01/2025	CAPITALIZED INTEREST BROKER		1,128	1,128	
12668A-YL-3	COUNTRYWIDE ALTERNATIVE LOAN T	07/01/2025	CAPITALIZED INTEREST			5,726	
12668A-YU-3	COUNTRYWIDE ALTERNATIVE LOAN T	07/01/2025	VARIOUS		502	513	
12673U-AC-8	COLT MORTGAGE LOAN TRUST COLT_25-INV2	06/27/2025	WELLS FARGO SECURITIES LLC		8,985,895	8,951,254	40,161
12674H-AA-0	COLT 2025-4	04/11/2025	BARCLAYS CAPITAL		2,402,975	2,403,000	6,188
15132E-JH-2	CENDANT MORTGAGE CORPORATION	01/01/2025	CAPITALIZED INTEREST			28,766	
16160T-AA-6	CHASE HOME LENDING MORTGAGE TRUST CHASE_	01/24/2025	JP MORGAN SECURITIES LLC		12,256,085	12,258,000	59,247
16163H-AG-6	CHASE MORTGAGE FINANCE CORPORA	07/01/2025	CAPITALIZED INTEREST			107	
16165L-AG-5	CHASEFLEX TRUST	05/27/2025	CAPITALIZED INTEREST			93	
16165M-AC-2	CHASEFLEX TRUST	10/01/2025	CAPITALIZED INTEREST BROKER		234	234	
16165M-AE-8	CHASEFLEX TRUST	10/01/2025	CAPITALIZED INTEREST BROKER		358	358	
16165M-AG-3	CHASEFLEX TRUST	10/01/2025	CAPITALIZED INTEREST BROKER		242	242	
19689B-AC-7	COLT MORTGAGE LOAN TRUST COLT_25-6	06/13/2025	GOLDMAN SACHS & CO		8,168,995	8,169,000	22,702
225458-XZ-6	CSFB_05-6	11/01/2025	CAPITALIZED INTEREST BROKER		1,948	1,948	
22757E-AB-4	CROSS MORTGAGE TRUST CROSS_25-H3	04/11/2025	GOLDMAN SACHS & CO		16,351,889	16,352,000	42,759
22757E-AC-2	CROSS MORTGAGE TRUST CROSS_25-H3	04/11/2025	JP MORGAN SECURITIES LLC		10,672,954	10,673,000	28,627
22757W-AA-6	CROSS_25-CES1	10/31/2025	GOLDMAN SACHS & CO		999,984	1,000,000	6,179
22758P-AA-0	CROSS 2025-H2	02/28/2025	GOLDMAN SACHS & CO		29,999,454	30,000,000	182,997
24382E-AD-9	DRMT_25-INV1	11/04/2025	NOMURA SECURITIES INTERNATIONAL		4,609,955	4,610,000	8,051
24382E-AE-7	DRMT_25-INV1	11/05/2025	VARIOUS		5,601,829	5,602,000	13,288
24382E-AF-4	DRMT_25-INV1	11/04/2025	NOMURA SECURITIES INTERNATIONAL		2,294,930	2,295,000	15,350
251513-AV-9	DEUTSCHE ALT-A SECURITIES INC	08/01/2025	CAPITALIZED INTEREST BROKER		33	33	
251513-BC-0	DEUTSCHE ALT-A SECURITIES INC	08/01/2025	CAPITALIZED INTEREST BROKER		7	7	
26846X-AA-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	02/20/2025	MORGAN STANLEY & CO. LLC		39,999,748	40,000,000	162,529
26846X-AB-6	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	02/20/2025	MORGAN STANLEY & CO. LLC		6,618,393	6,618,429	28,101
26846X-AC-4	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	02/20/2025	MORGAN STANLEY & CO. LLC		10,751,263	10,751,470	46,823
26846Y-AE-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	07/25/2025	BARCLAYS CAPITAL		7,378,919	7,379,000	35,973
26846Y-AF-5	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	07/25/2025	BARCLAYS CAPITAL		2,867,848	2,867,935	14,464
281914-AB-7	EFMT 2025-INV2	04/28/2025	BARCLAYS CAPITAL		9,364,843	9,365,000	51,351
281914-AC-5	EFMT 2025-INV2	04/28/2025	BARCLAYS CAPITAL		12,520,879	12,521,000	70,507
281914-AD-3	EFMT 2025-INV2	04/28/2025	BARCLAYS CAPITAL		3,099,896	3,100,000	19,379
28224U-AB-0	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/05/2025	BARCLAYS CAPITAL		10,793,027	10,841,523	60,990
28224U-AH-7	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/05/2025	BARCLAYS CAPITAL		6,789,920	6,790,000	39,835
28224U-AJ-3	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/05/2025	BARCLAYS CAPITAL		8,102,853	8,103,000	48,447
28224U-AK-0	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/05/2025	BARCLAYS CAPITAL		4,770,919	4,771,000	30,953
28225K-AG-0	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	10/29/2025	BARCLAYS CAPITAL		999,988	1,000,000	5,190
36171G-AA-9	GCAT 2025-NQM1	04/30/2025	GOLDMAN SACHS & CO		34,999,451	35,000,000	161,936
36273G-AB-4	GSMBS_25-NQM5	10/28/2025	GOLDMAN SACHS & CO		1,484,976	1,485,000	6,455
36273G-AC-2	GSMBS_25-NQM5	10/28/2025	GOLDMAN SACHS & CO		1,073,995	1,074,000	4,851
36275J-AD-2	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	10/24/2025	GOLDMAN SACHS & CO		3,434,960	3,435,000	15,002
36275J-AE-0	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	10/24/2025	GOLDMAN SACHS & CO		3,793,934	3,794,000	17,370
362933-AD-5	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	11/25/2025	GOLDMAN SACHS & CO		999,984	1,000,000	3,918
403958-AD-3	HOMES TRUST HOMES_25-NQM4	08/08/2025	MORGAN STANLEY & CO. LLC		4,169,988	4,170,000	27,265

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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403958-AE-1	HOMES TRUST HOMES_25-NQM4	08/08/2025	MORGAN STANLEY & CO. LLC		8,304,985	8,305,000	56,315
403958-AF-8	HOMES TRUST HOMES_25-NQM4	08/08/2025	MORGAN STANLEY & CO. LLC		4,169,948	4,170,000	29,681
403966-AA-2	HOMES TRUST HOMES_25-NQM2	05/01/2025	GOLDMAN SACHS & CO		32,999,914	33,000,000	174,052
403966-AB-0	HOMES TRUST HOMES_25-NQM2	12/01/2025	RAYMOND JAMES & ASSOCIATES INC		89,455	88,886	14
403966-AC-8	HOMES TRUST HOMES_25-NQM2	05/01/2025	GOLDMAN SACHS & CO		9,289,892	9,290,000	53,577
403969-AD-0	HOMES TRUST HOMES_25-AFC1	04/07/2025	DEUTSCHE BANK SECURITIES INC.		982,020	983,710	1,115
403969-AE-8	HOMES TRUST HOMES_25-AFC1	04/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,396,019	1,392,538	1,633
40446G-AD-4	HOMES TRUST HOMES_25-NQM3	11/05/2025	SANTANDER INVESTMENT SECURITIES INC		1,354,331	1,342,844	1,097
40446G-AE-2	HOMES TRUST HOMES_25-NQM3	06/10/2025	GOLDMAN SACHS & CO		15,984,773	15,985,000	107,188
43761D-AD-2	HOMES 2025-NQM1	11/25/2025	VARIOUS		5,090,506	5,089,998	35,357
43761D-AE-0	HOMES 2025-NQM1	02/04/2025	MORGAN STANLEY & CO. LLC		8,699,953	8,700,000	61,945
43761Y-AD-6	HOMES TRUST HOMES_25-AFC2	06/24/2025	JP MORGAN SECURITIES LLC		5,099,989	5,100,000	20,276
43761Y-AE-4	HOMES TRUST HOMES_25-AFC2	06/24/2025	JP MORGAN SECURITIES LLC		11,999,994	12,000,000	48,975
43762C-AD-3	HOMES TRUST HOMES_25-NQM5	11/12/2025	GOLDMAN SACHS & CO		1,999,984	2,000,000	12,494
43762C-AE-1	HOMES TRUST HOMES_25-NQM5	11/12/2025	GOLDMAN SACHS & CO		3,999,955	4,000,000	25,958
43762C-AF-8	HOMES TRUST HOMES_25-NQM5	11/12/2025	GOLDMAN SACHS & CO		1,999,944	2,000,000	13,844
43762D-AB-5	HOMES TRUST HOMES_25-AFC4	11/19/2025	JP MORGAN SECURITIES LLC		276,435	277,000	951
43762D-AD-1	HOMES TRUST HOMES_25-AFC4	11/19/2025	JP MORGAN SECURITIES LLC		1,014,997	1,015,000	3,587
43762D-AE-9	HOMES TRUST HOMES_25-AFC4	11/19/2025	JP MORGAN SECURITIES LLC		999,989	1,000,000	3,601
45660L-SY-6	RESIDENTIAL ASSET SECURITIZATI	08/01/2025	CAPITALIZED INTEREST BROKER		22	22	
46593Q-AD-0	JPMMT_25-NQM1	11/17/2025	JP MORGAN SECURITIES LLC		1,934,381	1,927,783	7,257
46593T-AA-0	JPMMT_25-DSC1	04/23/2025	JP MORGAN SECURITIES LLC		41,146,152	41,147,000	184,856
46593T-AD-4	JPMMT_25-DSC1	11/17/2025	JP MORGAN SECURITIES LLC		7,982,730	7,978,743	36,606
46593T-AE-2	JPMMT_25-DSC1	04/23/2025	JP MORGAN SECURITIES LLC		14,629,955	14,630,000	70,500
46593T-AF-9	JPMMT_25-DSC1	04/23/2025	JP MORGAN SECURITIES LLC		4,199,938	4,200,000	22,459
46594E-AE-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS3	09/26/2025	JP MORGAN SECURITIES LLC		5,381,987	5,382,000	24,140
46658U-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_25-1	01/30/2025	JP MORGAN SECURITIES LLC		10,736,304	10,691,200	53,456
46659B-AC-6	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	02/21/2025	JP MORGAN SECURITIES LLC		34,987,321	34,988,000	144,142
46659B-AD-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	02/21/2025	JP MORGAN SECURITIES LLC		3,497,791	3,497,834	14,940
46659B-AE-2	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	02/21/2025	JP MORGAN SECURITIES LLC		20,184,900	20,185,102	90,031
46659R-AD-9	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS2	06/25/2025	JP MORGAN SECURITIES LLC		9,003,920	9,004,000	40,894
46659R-AE-7	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS2	06/25/2025	JP MORGAN SECURITIES LLC		12,152,885	12,153,000	56,184
46659V-AD-0	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2	08/15/2025	JP MORGAN SECURITIES LLC		10,399,804	10,400,000	43,656
46659V-AE-8	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2	08/15/2025	JP MORGAN SECURITIES LLC		19,199,720	19,200,000	84,373
46659V-AF-5	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2	08/15/2025	JP MORGAN SECURITIES LLC		6,823,915	6,824,000	31,437
46664D-AF-8	JP MORGAN MORTGAGE TRUST JPMMT_25-NQM5	12/18/2025	JP MORGAN SECURITIES LLC		4,000,000	4,000,000	
46664D-AG-6	JP MORGAN MORTGAGE TRUST JPMMT_25-NQM5	12/18/2025	JP MORGAN SECURITIES LLC		1,529,983	1,530,000	
55287G-AC-6	MFA TRUST MFRA_24-NQM3	11/04/2025	NOMURA SECURITIES INTERNATIONAL		328,154	325,913	222
55287J-AA-4	MFRA 2025-NQM1	03/07/2025	PIPER SANDLER & CO		49,999,760	50,000,000	317,392
55287J-AB-2	MFRA 2025-NQM1	03/07/2025	PIPER SANDLER & CO		5,899,926	5,900,000	38,850
55287J-AC-0	MFRA 2025-NQM1	03/07/2025	PIPER SANDLER & CO		12,699,957	12,700,000	85,892
59319D-AB-9	MFA TRUST MFRA_25-NQM5	12/05/2025	BARCLAYS CAPITAL		2,090,907	2,095,000	12,072
59319D-AC-7	MFA TRUST MFRA_25-NQM5	12/05/2025	BARCLAYS CAPITAL		11,269,993	11,270,000	64,940
59319D-AF-0	MFA TRUST MFRA_25-NQM5	12/05/2025	BARCLAYS CAPITAL		5,444,959	5,445,000	32,295
59319D-AG-8	MFA TRUST MFRA_25-NQM5	12/05/2025	BARCLAYS CAPITAL		6,789,879	6,790,000	41,034
59319D-AH-6	MFA TRUST MFRA_25-NQM5	12/05/2025	BARCLAYS CAPITAL		4,359,947	4,360,000	28,529
61778L-AD-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MORGAN STANLEY & CO. LLC		891,754	885,184	142
61778X-AD-1	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	07/11/2025	MORGAN STANLEY & CO. LLC		6,907,989	6,908,000	31,697
61779B-AD-8	MSRM 2025-NQM5	11/14/2025	MORGAN STANLEY & CO. LLC		3,243,390	3,240,750	14,729
61779B-AE-6	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	07/17/2025	MORGAN STANLEY & CO. LLC		8,556,855	8,557,000	42,036
61779J-AD-1	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	11/19/2025	DEUTSCHE BANK SECURITIES INC.		368,723	369,069	1,006
61779K-AD-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	11/14/2025	MORGAN STANLEY & CO. LLC		365,415	365,929	844
61779V-AD-4	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	11/14/2025	MORGAN STANLEY & CO. LLC		414,993	415,000	1,444
61790V-AA-5	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	04/24/2025	MORGAN STANLEY & CO. LLC		49,391,294	49,392,000	221,301
61790V-AD-9	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	11/18/2025	VARIOUS		9,954,651	9,951,710	45,553
61790V-AE-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	04/24/2025	MORGAN STANLEY & CO. LLC		11,171,834	11,172,000	53,692
617932-AE-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	01/23/2025	MORGAN STANLEY & CO. LLC		10,852,849	10,853,000	55,567
617941-AA-7	MSRM 2025-NQM2	03/19/2025	MORGAN STANLEY & CO. LLC		49,999,030	50,000,000	211,013
617941-AD-1	MSRM 2025-NQM2	03/19/2025	MORGAN STANLEY & CO. LLC		5,799,969	5,800,000	25,230
617941-AE-9	MSRM 2025-NQM2	03/19/2025	MORGAN STANLEY & CO. LLC		11,899,977	11,900,000	54,478
617955-AF-6	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/10/2025	MORGAN STANLEY & CO. LLC		999,998	1,000,000	4,287
62957J-AC-5	NYMT 2025-INV2	09/24/2025	MORGAN STANLEY & CO. LLC		6,189,896	6,190,000	24,932
62957J-AF-8	NYMT 2025-INV2	09/24/2025	MORGAN STANLEY & CO. LLC		2,690,994	2,691,000	11,389
62957J-AG-6	NYMT 2025-INV2	09/24/2025	MORGAN STANLEY & CO. LLC		4,036,948	4,037,000	17,743
62957J-AH-4	NYMT 2025-INV2	09/24/2025	MORGAN STANLEY & CO. LLC		3,228,956	3,229,000	15,451

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
64831X-AD-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	03/25/2025	NOMURA SECURITIES INTERNATIONAL		7,182,279	7,182,291	33,924
64831X-AE-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	03/25/2025	NOMURA SECURITIES INTERNATIONAL		7,494,735	7,494,847	36,662
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	06/02/2025	BARCLAYS CAPITAL		2,099,962	2,100,000	13,616
67120V-AB-1	ONSLOW BAY FINANCIAL LLC OBX_25-NQM2	04/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,940,434	2,940,434	3,287
67120Y-AC-3	NYMT 2025-INV1	03/13/2025	MIZUHO SECURITIES USA INC.		69,399,750	69,400,000	197,863
67120Y-AD-1	NYMT 2025-INV1	03/13/2025	MIZUHO SECURITIES USA INC.		9,399,914	9,400,000	27,802
67120Y-AE-9	NYMT 2025-INV1	03/13/2025	MIZUHO SECURITIES USA INC.		18,745,983	18,746,000	56,948
67120Y-AF-6	NYMT 2025-INV1	03/13/2025	MIZUHO SECURITIES USA INC.		10,209,817	10,210,000	33,539
67121E-AA-0	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	03/27/2025	MIZUHO SECURITIES USA INC.		171,648,597	171,651,000	790,167
67121E-AB-8	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	03/27/2025	MIZUHO SECURITIES USA INC.		11,899,780	11,900,000	56,287
67121E-AC-6	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	03/27/2025	MIZUHO SECURITIES USA INC.		12,799,873	12,800,000	63,253
67121E-AD-4	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	03/27/2025	MIZUHO SECURITIES USA INC.		8,499,998	8,500,000	44,915
673916-AA-0	OBX 2025-NQM9	05/22/2025	MIZUHO SECURITIES USA INC.		72,498,891	72,500,000	307,654
673916-AB-8	OBX 2025-NQM9	05/22/2025	MIZUHO SECURITIES USA INC.		5,534,932	5,535,000	24,119
673916-AC-6	OBX 2025-NQM9	05/22/2025	MIZUHO SECURITIES USA INC.		8,099,936	8,100,000	36,219
673916-AD-4	OBX 2025-NQM9	05/22/2025	MIZUHO SECURITIES USA INC.		5,299,803	5,300,000	26,243
67448U-AC-6	OBX 2025-NQM6	04/11/2025	MORGAN STANLEY & CO. LLC		8,467,807	8,518,048	19,736
67449D-AC-3	OBX TRUST OBX_24-NQM15	11/25/2025	NOMURA SECURITIES INTERNATIONAL		120,940	120,525	479
69336R-DQ-0	PHHMC MORTGAGE PASS THROUGH CE	05/01/2025	CAPITALIZED INTEREST BROKER		7,480	7,480	
69337A-AM-8	PHHMC MORTGAGE PASS THROUGH C	04/18/2025	CAPITALIZED INTEREST			11,347	
69337N-AH-1	PHHMC MORTGAGE PASS THROUGH C	05/01/2025	CAPITALIZED INTEREST BROKER		2,011	2,011	
69337V-AE-0	PHHMC MORTGAGE PASS THROUGH C	08/01/2025	CAPITALIZED INTEREST BROKER		86,747	86,747	
69382F-AA-7	PRKCM TRUST PRKCM_25-HOME1	03/19/2025	NOMURA SECURITIES INTERNATIONAL		44,999,285	45,000,000	173,313
69382F-AD-1	PRKCM TRUST PRKCM_25-HOME1	03/19/2025	NOMURA SECURITIES INTERNATIONAL		7,999,878	8,000,000	31,656
69382F-AE-9	PRKCM TRUST PRKCM_25-HOME1	03/19/2025	NOMURA SECURITIES INTERNATIONAL		9,199,910	9,200,000	38,346
69382N-AB-8	PRPM LLC PRPM_25-NQM3	07/16/2025	BARCLAYS CAPITAL		3,684,954	3,685,000	30,325
69392P-AB-1	PRPM 2025-RCF3	06/27/2025	NOMURA SECURITIES INTERNATIONAL		1,550,276	1,582,000	7,152
69392P-AC-9	PRPM 2025-RCF3	06/27/2025	NOMURA SECURITIES INTERNATIONAL		1,107,974	1,151,000	5,203
69392Y-AD-8	PRKCM_25-AFC1	10/10/2025	JP MORGAN SECURITIES LLC		2,979,958	2,980,000	18,698
69392Y-AE-6	PRKCM_25-AFC1	10/10/2025	JP MORGAN SECURITIES LLC		3,249,981	3,250,000	20,788
69392Y-AF-3	PRKCM_25-AFC1	10/10/2025	JP MORGAN SECURITIES LLC		2,004,942	2,005,000	13,849
693983-AB-4	PRPM 2025-NQM2	05/05/2025	BARCLAYS CAPITAL		5,099,962	5,100,000	31,719
693983-AC-2	PRPM 2025-NQM2	05/05/2025	BARCLAYS CAPITAL		6,653,910	6,654,000	42,809
73071P-AA-3	POINT SECURITIZATION TRUST PSTRMS_25-2	10/16/2025	BARCLAYS CAPITAL		12,985,085	13,024,728	
74277J-AB-5	PRKCM_25-AFC2	11/25/2025	MIZUHO SECURITIES USA INC.		1,098,001	1,100,000	4,757
74277J-AC-3	PRKCM_25-AFC2	11/25/2025	MIZUHO SECURITIES USA INC.		12,099,788	12,100,000	52,326
74277J-AD-1	PRKCM_25-AFC2	11/25/2025	MIZUHO SECURITIES USA INC.		6,899,972	6,900,000	30,748
74277J-AE-9	PRKCM_25-AFC2	11/25/2025	MIZUHO SECURITIES USA INC.		3,999,944	4,000,000	18,173
74277J-AF-6	PRKCM_25-AFC2	11/25/2025	MIZUHO SECURITIES USA INC.		2,199,978	2,200,000	10,706
74277J-AG-4	PRKCM_25-AFC2	11/25/2025	MIZUHO SECURITIES USA INC.		1,288,416	1,300,000	7,408
74277J-AQ-2	PRKCM_25-AFC2	11/25/2025	MIZUHO SECURITIES USA INC.		3,599,878	3,600,000	15,751
74448V-AB-2	PRPM LLC PRPM_25-RCF2	04/04/2025	GOLDMAN SACHS & CO		3,050,451	3,278,000	
74448V-AC-0	PRPM LLC PRPM_25-RCF2	04/04/2025	GOLDMAN SACHS & CO		2,065,586	2,256,000	
76114C-AD-8	RESIDENTIAL ASSET SECURITIZATI	08/01/2025	VARIOUS		16	353	
76114Q-AC-9	RESIDENTIAL ASSET SECURITIZATI	07/01/2025	VARIOUS		1	2	
80262B-AA-8	SAN 2025-NQM1	03/14/2025	SANTANDER INVESTMENT SECURITIES INC		39,999,700	40,000,000	160,189
80262B-AB-6	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	03/14/2025	SANTANDER INVESTMENT SECURITIES INC		823,987	824,000	3,421
80262B-AC-4	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	03/14/2025	SANTANDER INVESTMENT SECURITIES INC		2,494,988	2,495,000	10,725
802638-AD-8	SAN 2025-NQM2	05/12/2025	SANTANDER INVESTMENT SECURITIES INC		2,295,988	2,296,000	5,678
80263B-AE-9	SAN 2025-NQM4	08/07/2025	SANTANDER INVESTMENT SECURITIES INC		6,999,922	7,000,000	49,206
80265D-AD-5	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	11/05/2025	SANTANDER INVESTMENT SECURITIES INC		402,995	403,000	2,571
80265D-AE-3	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	11/05/2025	SANTANDER INVESTMENT SECURITIES INC		999,995	1,000,000	6,501
81880N-AG-9	SG RESIDENTIAL MORTGAGE TRUST SGR_25-1	12/11/2025	GOLDMAN SACHS & CO		1,649,991	1,650,000	3,850
81880N-AH-7	SG RESIDENTIAL MORTGAGE TRUST SGR_25-1	12/11/2025	GOLDMAN SACHS & CO		1,086,985	1,087,000	2,585
848948-AA-3	SPLITERO TRUST SPLTO_25-1	11/19/2025	BARCLAYS CAPITAL		6,153,003	6,230,000	38,808
924925-AE-0	VERUS 2024-7	04/30/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,080,111	7,114,572	
924928-AA-2	VERUS SECURITIZATION TRUST VERUS_25-3	04/15/2025	JP MORGAN SECURITIES LLC		4,067,937	4,068,000	13,979
924928-AB-0	VERUS SECURITIZATION TRUST VERUS_25-3	04/15/2025	JP MORGAN SECURITIES LLC		1,016,999	1,017,000	3,589
924928-AC-8	VERUS SECURITIZATION TRUST VERUS_25-3	04/15/2025	JP MORGAN SECURITIES LLC		1,186,996	1,187,000	4,300
92540V-AA-3	VERUS 2025-2	03/07/2025	MORGAN STANLEY & CO. LLC		67,499,798	67,500,000	129,358
92540V-AE-5	VERUS 2025-2	03/07/2025	MORGAN STANLEY & CO. LLC		2,238,998	2,239,000	4,578
92892D-AA-7	WAMMT25-RN1 LLC WAMMT_25-RN1	12/09/2025	DIRECT PLACEMENT		207,066,334	196,075,850	
92892D-AB-5	WAMMT25-RN1 LLC WAMMT_25-RN1	12/09/2025	DIRECT PLACEMENT		21,206,218	20,371,517	
92892D-AC-3	WAMMT25-RN1 LLC WAMMT_25-RN1	12/09/2025	DIRECT PLACEMENT		18,198,939	17,825,077	
92892D-AD-1	WAMMT25-RN1 LLC WAMMT_25-RN1	12/09/2025	DIRECT PLACEMENT		10,832,908	10,822,368	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
92892D-AE-9	WAMMT25-RN1 LLC WAMMT_25-RN1	12/09/2025	DIRECT PLACEMENT		3,569,355	4,456,269	
92892D-AF-6	WAMMT25-RN1 LLC WAMMT_25-RN1	12/09/2025	DIRECT PLACEMENT		1,147,758	1,909,830	
92892D-AG-4	WAMMT25-RN1 LLC WAMMT_25-RN1	12/09/2025	DIRECT PLACEMENT		1,174,214	2,928,406	
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					2,308,857,866	2,301,173,274	9,323,952
009920-AA-7	ALA 2025-OANA	05/14/2025	MORGAN STANLEY & CO. LLC		41,895,000	42,000,000	
009920-AC-3	ALA 2025-OANA	05/14/2025	MORGAN STANLEY & CO. LLC		22,443,750	22,500,000	
009920-AE-9	ALA 2025-OANA	05/14/2025	MORGAN STANLEY & CO. LLC		15,960,000	16,000,000	
009920-AG-4	ALA 2025-OANA	05/14/2025	MORGAN STANLEY & CO. LLC		2,493,750	2,500,000	
039955-AE-9	ARES COMMERCIAL MORTGAGE TRUS CMB OTHER	04/03/2025	MORGAN STANLEY & CO. LLC		495,000	495,000	
039955-AG-4	ARES COMMERCIAL MORTGAGE TRUS CMB OTHER	04/03/2025	MORGAN STANLEY & CO. LLC		1,435,000	1,435,000	
039955-AJ-8	ARES COMMERCIAL MORTGAGE TRUS CMB OTHER	04/03/2025	MORGAN STANLEY & CO. LLC		2,357,000	2,357,000	
05593J-AG-5	BMP 2024-MF23	06/04/2025	PERFORMANCE TRUST CAPITAL PARTNERS LLC		6,012,756	6,009,000	24,674
05594C-AG-9	BX TRUST BX_25-LUNR	05/30/2025	GOLDMAN SACHS & CO		5,690,000	5,690,000	
05594C-AK-0	BX COMMERCIAL MORTGAGE TRUST BX_25-LUNR	05/30/2025	GOLDMAN SACHS & CO		1,500,000	1,500,000	
05594L-AG-9	BX TRUST BX_25-JDI	11/03/2025	WELLS FARGO SECURITIES LLC		15,000,000	15,000,000	
055983-AG-5	BSPRT 2022-FL8	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		123,077	123,000	136
05606F-AL-7	BX 2019-OC11 D	03/05/2025	JP MORGAN SECURITIES LLC		13,950,569	15,164,000	39,907
05610F-AD-9	BX 2022-AHP	03/20/2025	JP MORGAN SECURITIES LLC		1,754,780	1,783,000	1,905
05610F-AE-7	BX 2022-AHP	05/12/2025	BOFA SECURITIES INC (MERRILL LYNCH)		989,219	1,000,000	5,259
05610V-AC-6	BSPRT 2023-FL10	04/14/2025	BOFA SECURITIES INC (MERRILL LYNCH)		531,498	531,000	
05619P-AE-6	BX_25-VOLT	11/14/2025	CITIGROUP GLOBAL MARKETS INC.		5,667,000	5,667,000	
05619P-AG-1	BX_25-VOLT	11/14/2025	CITIGROUP GLOBAL MARKETS INC.		7,083,000	7,083,000	
05619R-AA-0	BOCA COMMERCIAL MORTGAGE TRUST BOCA_25-B	12/04/2025	CITIGROUP GLOBAL MARKETS INC.		3,525,000	3,525,000	
072925-AA-8	BAY 2025-LIVN	04/28/2025	DEUTSCHE BANK SECURITIES INC.		18,200,000	18,200,000	
08162T-BD-4	BENCHMARK MORTGAGE TRUST BMARK_18-B7	12/15/2025	VARIOUS		2,122,523	2,152,000	4,191
123912-AE-7	BX 2025-TAIL	05/21/2025	DEUTSCHE BANK SECURITIES INC.		3,921,000	3,921,000	
12433K-AG-2	BX TRUST BX_25-VLT6	04/08/2025	BARCLAYS CAPITAL		1,941,091	2,005,000	9,622
12433X-AG-4	BX 2020-VIVA D	11/13/2025	JP MORGAN SECURITIES LLC		166,110	178,000	236
12652U-AY-5	CSAIL 2018-CX11	03/20/2025	BOFA SECURITIES INC (MERRILL LYNCH)		13,647,983	14,111,000	33,326
24023A-AG-5	DC COMMERCIAL MORTGAGE TRUST DC_23-DC	10/29/2025	JP MORGAN SECURITIES LLC		3,876,366	3,750,000	21,150
290154-AE-3	ELP COMMERCIAL MORTGAGE TRUST ELP_25-ELP	11/06/2025	WELLS FARGO SECURITIES LLC		1,000,000	1,000,000	2,855
290154-AG-8	ELP COMMERCIAL MORTGAGE TRUST ELP_25-ELP	11/12/2025	VARIOUS		1,382,483	1,381,000	4,167
36271X-AC-7	GSAT TRUST GSAT_25-BMF	06/25/2025	GOLDMAN SACHS & CO		2,785,000	2,785,000	
36271X-AE-3	GSAT TRUST GSAT_25-BMF	06/25/2025	GOLDMAN SACHS & CO		2,321,000	2,321,000	
36271X-AG-8	GSAT TRUST GSAT_25-BMF	06/25/2025	GOLDMAN SACHS & CO		4,925,000	4,925,000	
38406J-AJ-7	GRACE 2020-GRCE	05/15/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,297,363	5,080,000	5,824
39810M-AC-3	GREYSTONE COMMERCIAL REAL ESTATE NOTES L	05/08/2025	WELLS FARGO SECURITIES LLC		5,154,083	5,167,000	
39810M-AE-9	GREYSTONE COMMERCIAL REAL ESTATE NOTES L	05/08/2025	WELLS FARGO SECURITIES LLC		4,908,698	4,921,000	
40424U-AE-7	HLTN_24-DPLO	06/17/2025	JP MORGAN SECURITIES LLC		62,872	63,000	36
419909-AE-6	HHT_25-MAUI	03/06/2025	CITIGROUP GLOBAL MARKETS INC.		889,770	892,000	
44216X-AA-3	HGMT 2025-HGLR	01/29/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,140,000	6,140,000	11,179
44216X-AC-9	HGMT 20225-HGLR	01/29/2025	BOFA SECURITIES INC (MERRILL LYNCH)		37,205,000	37,205,000	71,323
44855P-AC-2	HY 2025-SPRL	04/11/2025	JP MORGAN SECURITIES LLC		6,163,339	6,122,000	16,728
44855P-AE-8	JPMCCMSC_25-SPRL	04/16/2025	JP MORGAN SECURITIES LLC		5,938,676	5,841,000	2,201
44855P-AG-3	HY 2025-SPRL	02/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,727,891	1,700,000	7,185
46117W-AE-2	TOWN 2025-STAY	03/05/2025	DEUTSCHE BANK SECURITIES INC.		2,193,000	2,193,000	
50077K-AE-8	KRE_25-AIP4	02/26/2025	CITIGROUP GLOBAL MARKETS INC.		3,063,000	3,063,000	
50077K-AG-3	KRE_25-AIP4	02/26/2025	CITIGROUP GLOBAL MARKETS INC.		1,937,000	1,937,000	
55287K-AC-7	MF1 2025-FL19	05/12/2025	GOLDMAN SACHS & CO		3,598,980	3,608,000	
55287K-AE-3	MF1 2025-FL19	05/12/2025	GOLDMAN SACHS & CO		2,358,090	2,364,000	
67123L-AE-4	NYC COMMERCIAL MORTGAGE TRUST NYC_25-77C	12/08/2025	JP MORGAN SECURITIES LLC		1,074,000	1,074,000	3,475
67123L-AG-9	NYC COMMERCIAL MORTGAGE TRUST NYC_25-77C	12/08/2025	JP MORGAN SECURITIES LLC		1,517,000	1,517,000	5,358
68271C-AA-0	1345T 2025-AOA	05/23/2025	MORGAN STANLEY & CO. LLC		7,500,000	7,500,000	
68271C-AC-6	1345T 2025-AOA	05/23/2025	MORGAN STANLEY & CO. LLC		2,000,000	2,000,000	
68271C-AE-2	1345T 2025-AOA	05/23/2025	MORGAN STANLEY & CO. LLC		6,046,000	6,046,000	
68271C-AG-7	1345T 2025-AOA	05/29/2025	VARIOUS		3,008,477	3,000,000	
69382J-AB-7	PFP 2025-12	05/29/2025	CITIGROUP GLOBAL MARKETS INC.		4,694,235	4,706,000	
69382J-AC-5	PFP 2025-12	05/29/2025	CITIGROUP GLOBAL MARKETS INC.		1,482,285	1,486,000	
74984N-AA-2	RFR 2025-SGRM	02/18/2025	MORGAN STANLEY & CO. LLC		20,999,383	21,000,000	12,978
78398E-AG-0	SCG COMMERCIAL MORTGAGE TRUST SCG_25-DLF	02/28/2025	WELLS FARGO SECURITIES LLC		1,359,000	1,359,000	
78432W-AA-1	SFO_21-555	11/13/2025	JP MORGAN SECURITIES LLC		7,955	8,000	35
82556A-AG-8	SHRN_25-MF18	10/07/2025	JP MORGAN SECURITIES LLC		24,000,000	24,000,000	
82556A-AJ-2	SHRN_25-MF18	10/07/2025	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	
830941-AA-8	SKY1 2025-LINE	03/27/2025	GOLDMAN SACHS & CO		3,291,750	3,300,000	
91825C-AE-5	VCMT 2025-AZ	11/13/2025	VARIOUS		1,383,108	1,380,000	2,173

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
94990G-AA-7	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	03/05/2025	WELLS FARGO SECURITIES LLC		24,000,000	24,000,000	84,326
94990G-AC-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	03/05/2025	WELLS FARGO SECURITIES LLC		12,200,000	12,200,000	46,158
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					415,395,910	417,963,000	416,407
00090R-AQ-4	ABDLF 2023-1A	05/29/2025	JEFFERIES & COMPANY INC.		39,305,000	39,305,000	
00092N-AE-8	APODL 2025-1A	04/30/2025	BNP PARIBAS SECURITIES CORP		4,000,000	4,000,000	
00119C-AN-1	AGL CLO LTD AGL_22-20A	03/24/2025	DEUTSCHE BANK SECURITIES INC.		475,200	475,200	4,709
00121B-AG-4	AGL_2024-32A	04/30/2025	VARIOUS		1,699,511	1,702,000	4,639
00121R-AC-8	AGL 2025-44A	09/03/2025	SANTANDER INVESTMENT SECURITIES INC		15,000,000	15,000,000	
00121R-AE-4	AGL 2025-44A	09/03/2025	SANTANDER INVESTMENT SECURITIES INC		8,000,000	8,000,000	
00121R-AG-9	AGL 2025-44A	09/03/2025	SANTANDER INVESTMENT SECURITIES INC		4,000,000	4,000,000	
00140N-BC-3	AIMCO 2020-11A-D1R2	03/11/2025	STONEX FINANCIAL INC		1,501,875	1,500,000	16,319
00263*-AB-8	ASIF FUNDING I LLC ASIF_24-1	12/08/2025	REVOLVER FUNDING BROKER		28,740,569	28,740,569	
00791Y-AA-6	AG 2025-_42A	05/28/2025	BARCLAYS CAPITAL		3,840,000	3,840,000	
00791Y-AC-2	AGL 2025-42A	05/28/2025	BARCLAYS CAPITAL		811,520	811,520	
00791Y-AE-8	AGL 2025-42A	05/28/2025	BARCLAYS CAPITAL		3,040,000	3,040,000	
00791Y-AG-3	AGL 2025-42A	05/28/2025	BARCLAYS CAPITAL		652,800	652,800	
00851W-AN-9	AGL CLO LTD AGL_21-14A	03/13/2025	MORGAN STANLEY & CO. LLC		2,599,000	2,599,000	
00889B-AE-1	AIMCO 2021-15A	03/14/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,795,000	3,795,000	
00889B-AF-8	AIMCO 2021-15A	03/13/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,654,333	1,654,333	
00889B-AG-6	AIMCO 2021-15A	03/13/2025	BOFA SECURITIES INC (MERRILL LYNCH)		989,000	989,000	
01440@-AA-2	ALDER_DDTL_A1_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		4,605,540	4,605,540	
01440@-AB-0	ALDER_DDTL_A2_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		4,605,540	4,605,540	
01440@-AC-8	ALDER_DDTL_B_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		5,167,191	5,167,191	
01440@-AD-6	ALDER_DDTL_C_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,235,633	1,235,633	
01440@-AE-4	ALDER_DDTL_D_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,713,036	1,713,036	
01440@-AF-1	ALDER SUB	12/30/2025	REVOLVER FUNDING BROKER		1,628,789	1,628,789	
01440@-AG-9	ALDER_DDTL_F_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		814,394	814,394	
01749X-AG-6	ALLEG_25-1A-D1	03/11/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		2,000,000	2,000,000	
01750W-AQ-2	ALLEGRO CLO LTD ALLEG_21-1A	07/14/2025	NATIXIS SECURITIES AMERICAS LLC		5,445,000	5,445,000	
01750W-AS-8	ALLEGRO CLO LTD ALLEG_21-1A	07/14/2025	NATIXIS SECURITIES AMERICAS LLC		1,815,000	1,815,000	
01750W-AU-3	ALLEGRO CLO LTD ALLEG_21-1A	07/14/2025	NATIXIS SECURITIES AMERICAS LLC		5,445,000	5,445,000	
01750W-AW-9	ALLEGRO CLO LTD ALLEG_21-1A	07/14/2025	NATIXIS SECURITIES AMERICAS LLC		1,815,000	1,815,000	
01751J-AE-7	ALLEGRO CLO LTD ALLEG_24-3A	04/04/2025	DEUTSCHE BANK SECURITIES INC.		2,815,800	2,850,000	70,520
01751V-AC-4	ALLEG 2025-2A	05/08/2025	GOLDMAN SACHS & CO		7,260,000	7,260,000	
01751V-AG-5	ALLEG 2025-2A	05/08/2025	GOLDMAN SACHS & CO		5,445,000	5,445,000	
01751V-AJ-9	ALLEG 2025-2A	05/08/2025	GOLDMAN SACHS & CO		1,271,000	1,271,000	
03666B-AW-4	ANTR 2021-1A	09/19/2025	DEUTSCHE BANK SECURITIES INC.		36,000,000	36,000,000	
03666B-AY-0	ANTR 2021-1A	09/19/2025	DEUTSCHE BANK SECURITIES INC.		3,000,000	3,000,000	
03666B-BA-1	ANTR 2021-1A	09/19/2025	DEUTSCHE BANK SECURITIES INC.		6,000,000	6,000,000	
03763Y-CE-4	APID_2012-11A	03/27/2025	MORGAN STANLEY & CO. LLC		1,000,000	1,000,000	
03766H-BA-7	APIDOS CLO APID_22-39A	10/03/2025	SG AMERICAS SECURITIES LLC		2,000,000	2,000,000	
03769U-AU-2	APID 2023-43A	05/28/2025	DEUTSCHE BANK SECURITIES INC.		2,000,000	2,000,000	
03771E-AE-0	APIDOS CLO LIII LTD APID_25-53	04/17/2025	SG AMERICAS SECURITIES LLC		6,307,000	6,307,000	
03990K-AA-9	ARES LXXVII CLO LTD ARES_25-77	05/30/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		6,400,000	6,400,000	
03990K-AE-1	ARES LXXVII CLO LTD ARES_25-77	05/30/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		2,560,000	2,560,000	
03990K-AG-6	ARES LXXVII CLO LTD ARES_25-77	05/30/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		1,280,000	1,280,000	
03996O-AA-7	ARESDL 2025-2A	09/11/2025	MORGAN STANLEY & CO. LLC		15,000,000	15,000,000	
03996O-AE-9	ARESDL 2025-2A	09/11/2025	MORGAN STANLEY & CO. LLC		5,000,000	5,000,000	
04020F-AG-9	ARES 2023-ALF4A	04/15/2025	JP MORGAN SECURITIES LLC		1,000,500	1,000,000	248
04020F-AS-3	ARES CLO LTD ARES_23-ALF4A	10/03/2025	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	
04020U-AA-9	ARES DIRECT LENDING CLO LLC ARESDL_25-1	03/14/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		7,090,000	7,090,000	
04020U-AC-5	ARES DIRECT LENDING CLO LLC ARESDL_25-1	03/14/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		1,890,000	1,890,000	
04020U-AE-1	ARES DIRECT LENDING CLO LLC ARESDL_25-1	03/14/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		2,835,000	2,835,000	
04247@-AA-1	ARMSTRONG_SUB_LLC_A1	07/01/2025	DIRECT PLACEMENT		9,478,343	9,383,625	
04247@-AB-9	ARMSTRONG_SUB_LLC_A2	07/01/2025	DIRECT PLACEMENT		9,671,702	9,383,625	
04247@-AC-7	ARMSTRONG_SUB_LLC_B	07/01/2025	DIRECT PLACEMENT		2,825,750	2,634,000	
04247@-AD-5	ARMSTRONG_SUB_LLC_C	07/01/2025	DIRECT PLACEMENT		2,853,839	2,634,000	
04247@-AE-3	ARMSTRONG_SUB_LLC_D	07/01/2025	DIRECT PLACEMENT		3,061,489	2,798,625	
04247@-AF-0	ARMSTRONG_SUB_LLC_E	07/01/2025	DIRECT PLACEMENT		1,846,049	1,810,875	
04247@-AG-8	ARMSTRONG_SUB_LLC_F	07/01/2025	DIRECT PLACEMENT		1,028,980	1,070,062	
055401-AS-2	BCMM 2023-1A	07/30/2025	WELLS FARGO SECURITIES LLC		4,250,000	4,250,000	
05556K-AC-6	BCRED BSL STATIC CLO LTD BCSTAT_25-1A	05/08/2025	MORGAN STANLEY & CO. LLC		5,000,000	5,000,000	
05556K-AE-2	BCRED BSL STATIC CLO LTD BCSTAT_25-1A	05/08/2025	MORGAN STANLEY & CO. LLC		1,500,000	1,500,000	
05633#-AA-8	BXC_BXDR_SUB_LLC_-_A1	07/01/2025	DIRECT PLACEMENT		9,478,343	9,383,625	
05633#-AB-6	BXC_BXDR_SUB_LLC_-_A2	07/01/2025	DIRECT PLACEMENT		9,671,702	9,383,625	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
05633#-AC-4	BXC_BXDR_SUB_LLC_-_B	07/01/2025	DIRECT PLACEMENT		2,825,750	2,634,000	
05633#-AD-2	BXC_BXDR_SUB_LLC_-_C	07/01/2025	DIRECT PLACEMENT		2,853,839	2,634,000	
05633#-AE-0	BXC_BXDR_SUB_LLC_-_D	07/01/2025	DIRECT PLACEMENT		3,061,489	2,798,625	
05633#-AF-7	BXC_BXDR_SUB_LLC_-_E	07/01/2025	DIRECT PLACEMENT		1,846,049	1,810,875	
05633#-AG-5	BXC_BXDR_SUB_LLC_-_F	07/01/2025	DIRECT PLACEMENT		1,028,980	1,070,063	
05637#-AA-4	BACH_SUB_LLC_A-1	07/01/2025	DIRECT PLACEMENT		9,478,343	9,383,625	
05637#-AB-2	BACH_SUB_LLC_A-2	07/01/2025	DIRECT PLACEMENT		9,671,702	9,383,625	
05637#-AC-0	BACH_SUB_LLC_B	07/01/2025	DIRECT PLACEMENT		2,825,750	2,634,000	
05637#-AD-8	BACH_SUB_LLC_C	07/01/2025	DIRECT PLACEMENT		2,853,839	2,634,000	
05637#-AE-6	BACH_SUB_LLC_D	07/01/2025	DIRECT PLACEMENT		3,061,489	2,798,625	
05637#-AF-3	BACH_SUB_LLC_E	07/01/2025	DIRECT PLACEMENT		1,846,049	1,810,875	
05637#-AG-1	BACH_SUB_LLC_F	07/01/2025	DIRECT PLACEMENT		1,028,980	1,070,062	
05661*-AA-7	BXDR_II_DDTL_A1_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		4,605,540	4,605,540	
05661*-AB-5	BXDR_II_DDTL_A2_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		4,605,540	4,605,540	
05661*-AC-3	BXDR_II_DDTL_B_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		5,139,814	5,139,814	
05661*-AD-1	BXCI BXDR II SUB LLC	12/30/2025	REVOLVER FUNDING BROKER		1,235,633	1,235,633	
05661*-AE-9	BXCI BXDR II SUB LLC	12/30/2025	REVOLVER FUNDING BROKER		1,713,036	1,713,036	
05661*-AF-6	BXDR_II_DDTL_E_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,628,789	1,628,789	
05661*-AG-4	BXDR_II_DDTL_F_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		814,394	814,394	
05684U-AU-9	BAIN CAPITAL CREDIT CLO BCC_22-1A	10/09/2025	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	
05685H-AC-7	BCC 2025-2A	04/15/2025	JEFFERIES & COMPANY INC.		3,630,000	3,630,000	
05685H-AE-3	BCC 2025-2A	04/15/2025	JEFFERIES & COMPANY INC.		5,445,000	5,445,000	
05685H-AG-8	BCC 2025-2A	04/15/2025	JEFFERIES & COMPANY INC.		2,541,000	2,541,000	
05686G-AA-2	BCC 2025-4A	09/18/2025	MIZUHO SECURITIES USA INC.		18,000,000	18,000,000	
05686G-AC-8	BCC 2025-4A	09/18/2025	MIZUHO SECURITIES USA INC.		8,000,000	8,000,000	
05686G-AE-4	BCC 2025-4A	09/18/2025	MIZUHO SECURITIES USA INC.		7,000,000	7,000,000	
05686G-AG-9	BCC 2025-4A	09/18/2025	MIZUHO SECURITIES USA INC.		1,000,000	1,000,000	
056914-AG-9	BAIN CAPITAL CREDIT CLO BCC_25-3	07/03/2025	SG AMERICAS SECURITIES LLC		4,500,000	4,500,000	
05765D-AV-7	BALBOA BAY LOAN FUNDING LTD BOBA_23-1	06/12/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,500,000	2,500,000	
05765D-AX-3	BALBOA BAY LOAN FUNDING LTD BOBA_23-1	06/12/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,000,000	1,000,000	
05765F-AC-4	BALBOA BAY LOAN FUNDING BOBA 2025-1	07/02/2025	BARCLAYS CAPITAL		2,500,000	2,500,000	
05765F-AE-0	BALBOA BAY LOAN FUNDING BOBA 2025-1	07/02/2025	BARCLAYS CAPITAL		4,000,000	4,000,000	
05766E-AQ-5	BALBOA BAY LOAN FUNDING LTD BOBA_22-1A	04/03/2025	GOLDMAN SACHS & CO		4,000,000	4,000,000	
05766J-AS-0	BALBOA BAY LOAN FUNDING LTD BOBA_23-2	10/02/2025	MORGAN STANLEY & CO. LLC		1,000,000	1,000,000	
05874V-AJ-2	BALLYROCK CLO LTD BALLY_23-23A	04/25/2025	MORGAN STANLEY & CO. LLC		100,000,000	100,000,000	
05874V-AL-7	BALLY 2023-23A	04/25/2025	MORGAN STANLEY & CO. LLC		1,482,000	1,482,000	
05874V-AN-3	BALLY 2023-23A	04/25/2025	MORGAN STANLEY & CO. LLC		7,964,000	7,964,000	
05874V-AQ-6	BALLY 2023-23A	04/25/2025	MORGAN STANLEY & CO. LLC		3,580,000	3,580,000	
05876N-AG-4	BALLY 2024-26A	03/18/2025	MORGAN STANLEY & CO. LLC		990,978	989,000	9,247
06762H-AQ-0	BABSN 2023-1A	05/08/2025	MORGAN STANLEY & CO. LLC		3,000,000	3,000,000	
06763F-AH-3	BABSN 2023-2A	08/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,000,000	7,000,000	
06763F-AJ-9	BABSN 2023-2A	08/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,500,000	9,500,000	
06763F-AK-6	BABSN 2023-2A	08/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,000,000	8,000,000	
06763V-AA-3	BARINGS LOAN PARTNERS CLO LTD BABSN_24-1	04/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,269,729	1,271,000	16,730
06764P-AC-1	BARINGS CLO LTD BABSN_25-3	07/02/2025	GOLDMAN SACHS & CO		11,000,000	11,000,000	
06764P-AE-7	BARINGS CLO LTD BABSN_25-3	07/02/2025	GOLDMAN SACHS & CO		13,000,000	13,000,000	
06764P-AG-2	BARINGS CLO LTD BABSN_25-3	07/02/2025	GOLDMAN SACHS & CO		5,000,000	5,000,000	
06764P-AJ-6	BARINGS CLO LTD BABSN_25-3	07/02/2025	GOLDMAN SACHS & CO		4,000,000	4,000,000	
068751-AU-0	BARROW HANLEY CLO BARHN_23-1	04/04/2025	RBC CAPITAL MARKETS CORP		1,937,500	2,000,000	23,786
07682@-AA-6	BEECH_DDTL_A1_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		4,605,540	4,605,540	
07682@-AB-4	BEECH_DDTL_A2_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		4,605,540	4,605,540	
07682@-AC-2	BEECH_DDTL_B_1L_09/2040	12/30/2025	VARIOUS		4,293,249	4,293,249	
07682@-AD-0	BEECH_DDTL_C_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,235,633	1,235,633	
07682@-AE-8	BEECH_DDTL_D_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,713,036	1,713,036	
07682@-AF-5	BEECH_DDTL_E_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,628,789	1,628,789	
07682@-AG-3	BEECH_DDTL_F_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		814,394	814,394	
08182T-AA-7	BSP 2024-37A	03/19/2025	MORGAN STANLEY & CO. LLC		880,119	881,000	13,527
08183F-AA-6	BENEFIT STREET PARTNERS CLO LTD BSP_24-3	03/14/2025	BARCLAYS CAPITAL		644,839	645,000	8,060
08186E-AQ-1	BSP 2022-29A	03/14/2025	DEUTSCHE BANK SECURITIES INC.		1,732,500	1,750,000	11,770
08186K-AL-8	BSP 2023-30A	03/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,421,333	1,421,333	
08186K-AN-4	BSP 2023-30A	03/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		432,000	432,000	
08186K-AQ-7	BSP 2023-30A	03/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,363,333	2,363,333	
08186K-AS-3	BSP 2023-30A	03/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,325,500	1,325,500	
08186V-AQ-3	BENEFIT STREET PARTNERS CLO BSP 2021-23A	07/01/2025	CITIGROUP GLOBAL MARKETS INC.		10,000,000	10,000,000	
08186V-AS-9	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	07/01/2025	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
08186V-AU-4	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	07/01/2025	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	
09609Q-AG-3	BERRY 2024-1A	03/24/2025	DEUTSCHE BANK SECURITIES INC.		159,680	159,840	2,012
11765E-AA-9	BRYANT PARK FUNDING 2025-27 BRYPK_25-27	07/16/2025	CITIGROUP GLOBAL MARKETS INC.		10,890,000	10,890,000	
11765E-AE-1	BRYANT PARK FUNDING 2025-27 BRYPK_25-27	07/16/2025	CITIGROUP GLOBAL MARKETS INC.		4,719,000	4,719,000	
11765E-AN-1	BRYANT PARK FUNDING 2025-27 BRYPK_25-27	07/16/2025	CITIGROUP GLOBAL MARKETS INC.		2,541,000	2,541,000	
12511W-AH-9	CCS8 UNITRANCHE PTNR 2024-1 FUNDED	08/29/2025	VARIOUS		78,678,228	78,678,228	
13876F-AA-8	CANYC 2025-2A	07/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		19,000,000	19,000,000	
13876F-AC-4	CANYC 2025-2A	07/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,000,000	6,000,000	
13876F-AE-0	CANYC 2025-2A	07/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,000,000	15,000,000	
13876F-AG-5	CANYC 2025-2A	07/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,000,000	4,000,000	
13877L-AS-5	CANYC 2022-2A	02/20/2025	BARCLAYS CAPITAL		25,000,000	25,000,000	
13877L-AU-0	CANYC 2022-2A	02/20/2025	BARCLAYS CAPITAL		5,000,000	5,000,000	
13877L-AW-6	CANYC 2022-2A	02/20/2025	BARCLAYS CAPITAL		13,000,000	13,000,000	
13877L-AY-2	CANYC 2022-2A	02/20/2025	BARCLAYS CAPITAL		5,000,000	5,000,000	
13891G-AC-9	CANYON CAPITAL CLO LTD CANYC_25-1	03/10/2025	BARCLAYS CAPITAL		2,127,000	2,127,000	
13891G-AE-5	CANYON CAPITAL CLO LTD CANYC_25-1	03/10/2025	BARCLAYS CAPITAL		3,072,333	3,072,333	
13891G-AG-0	CANYON CAPITAL CLO LTD CANYC_25-1	03/10/2025	BARCLAYS CAPITAL		1,421,333	1,421,333	
14317G-AS-2	CARLYLE US CLO LTD CGMS_22-6A	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,002,500	1,000,000	20,111
14318G-AU-6	CARLYLE GLOBAL MARKET STRATEGIES CGMS_23	07/10/2025	GOLDMAN SACHS & CO		4,000,000	4,000,000	
14318R-AS-7	CGMS_23-1R	06/18/2025	GOLDMAN SACHS & CO		1,750,000	1,750,000	
14318R-AU-2	CGMS_23-1R	06/18/2025	GOLDMAN SACHS & CO		1,000,000	1,000,000	
14319C-AW-0	CARLYLE GLOBAL MARKET STRATEGIES CGMS_23	10/20/2025	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	
14320C-AC-1	CARLYLE GLOBAL MARKET STRATEGIES CGMS_25	05/01/2025	CITIGROUP GLOBAL MARKETS INC.		2,250,000	2,250,000	
14320C-AE-7	CARLYLE GLOBAL MARKET STRATEGIES CGMS_25	05/01/2025	CITIGROUP GLOBAL MARKETS INC.		1,750,000	1,750,000	
14320L-AG-2	CARLYLE GLOBAL MARKET STRATEGIES CGMS_25	11/18/2025	DEUTSCHE BANK SECURITIES INC.		4,000,000	4,000,000	
14687E-AY-6	CARVAL CLO LTD CARVL_21-1A	10/14/2025	DEUTSCHE BANK SECURITIES INC.		2,000,000	2,000,000	
14687E-BA-7	CARVAL CLO LTD CARVL_21-1A	10/14/2025	DEUTSCHE BANK SECURITIES INC.		1,000,000	1,000,000	
14687E-BC-3	CARVAL CLO LTD CARVL_21-1A	10/14/2025	DEUTSCHE BANK SECURITIES INC.		2,000,000	2,000,000	
14687E-BE-9	CARVAL CLO LTD CARVL_21-1A	10/14/2025	DEUTSCHE BANK SECURITIES INC.		6,000,000	6,000,000	
15033C-AC-6	CEDAR FUNDING LTD CEDF_24-19A	04/16/2025	CITIGROUP GLOBAL MARKETS INC.		246,875	250,000	3,598
15033P-AQ-6	CEDAR FUNDING LTD CEDF_23-17	07/07/2025	JEFFERIES & COMPANY INC.		5,000,000	5,000,000	
15033P-AS-2	CEDAR FUNDING LTD CEDF_23-17	07/07/2025	JEFFERIES & COMPANY INC.		10,000,000	10,000,000	
15033P-AW-3	CEDAR FUNDING LTD CEDF_23-17	07/07/2025	JEFFERIES & COMPANY INC.		5,000,000	5,000,000	
17181U-AA-6	CIFC 2024-2A	04/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,809,555	1,815,000	22,848
17181U-AJ-7	CIFC FUNDING LTD CIFC_24-2	04/04/2025	DEUTSCHE BANK SECURITIES INC.		1,001,250	1,000,000	16,229
21624@-AA-8	COOK_SUB_LLC	04/01/2025	DIRECT PLACEMENT		9,481,843	9,383,625	
21624@-AB-6	COOK_SUB_LLC	04/01/2025	DIRECT PLACEMENT		9,660,904	9,383,625	
21624@-AC-4	COOK_SUB_LLC	04/01/2025	DIRECT PLACEMENT		2,823,047	2,634,000	
21624@-AD-2	COOK_SUB_LLC	04/01/2025	DIRECT PLACEMENT		2,849,662	2,634,000	
21624@-AE-0	COOK_SUB_LLC	04/01/2025	DIRECT PLACEMENT		3,051,848	2,798,625	
21624@-AF-7	COOK_SUB_LLC_-_E	04/01/2025	DIRECT PLACEMENT		1,829,333	1,810,875	
21624@-AG-5	COOK_SUB_LLC_-_F	04/01/2025	DIRECT PLACEMENT		1,028,139	1,070,062	
22205#-AA-1	COTTONWOOD_DDTL_A1_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		4,605,540	4,605,540	
22205#-AB-9	COTTONWOOD_DDTL_A2_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		4,605,540	4,605,540	
22205#-AC-7	COTTONWOOD_DDTL_B_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		5,167,191	5,167,191	
22205#-AD-5	COTTONWOOD_DDTL_C_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,235,633	1,235,633	
22205#-AE-3	COTTONWOOD_DDTL_D_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,713,036	1,713,036	
22205#-AF-0	COTTONWOOD_DDTL_E_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,628,789	1,628,789	
22205#-AG-8	COTTONWOOD_DDTL_F_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		814,394	814,394	
23750#-AA-8	DARWIN_SUB_LLC_A-1	07/01/2025	DIRECT PLACEMENT		9,478,343	9,383,625	
23750#-AB-6	DARWIN_SUB_LLC_A-2	07/01/2025	DIRECT PLACEMENT		9,671,702	9,383,625	
23750#-AC-4	DARWIN_SUB_LLC_-_B	07/01/2025	DIRECT PLACEMENT		2,825,750	2,634,000	
23750#-AD-2	DARWIN_SUB_LLC_-_C	07/01/2025	DIRECT PLACEMENT		2,853,839	2,634,000	
23750#-AE-0	DARWIN_SUB_LLC_-_D	07/01/2025	DIRECT PLACEMENT		3,061,489	2,798,625	
23750#-AF-7	DARWIN_SUB_LLC_-_E	07/01/2025	DIRECT PLACEMENT		1,846,049	1,810,875	
23750#-AG-5	DARWIN_SUB_LLC_-_F	07/01/2025	DIRECT PLACEMENT		1,028,980	1,070,063	
25254A-AA-5	DCLO 2025-9A	01/27/2025	MORGAN STANLEY & CO. LLC		9,453,000	9,453,000	
25254A-AE-7	DCLO 2025-9A	01/27/2025	MORGAN STANLEY & CO. LLC		2,836,000	2,836,000	
25255R-AQ-2	DIAMETER CAPITAL CLO DCLO_23-5	10/16/2025	MIZUHO SECURITIES USA INC.		7,000,000	7,000,000	
25255R-AS-8	DIAMETER CAPITAL CLO DCLO_23-5	10/16/2025	MIZUHO SECURITIES USA INC.		1,000,000	1,000,000	
25290B-AA-9	DIAMETER CAPITAL CLO 10 LTD DCLO_25-10A	04/07/2025	BARCLAYS CAPITAL		7,260,000	7,260,000	
25290B-AC-5	DIAMETER CAPITAL CLO 10 LTD DCLO_25-10A	04/07/2025	BARCLAYS CAPITAL		4,356,000	4,356,000	
25667*-AA-9	DOGWOOD_DDTL_A1_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		4,605,540	4,605,540	
25667*-AB-7	DOGWOOD_DDTL_A2_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		4,605,540	4,605,540	
25667*-AC-5	DOGWOOD_DDTL_B_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		5,167,191	5,167,191	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
25667*-AD-3	DOGWOOD_DDTL_C_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,235,633	1,235,633	
25667*-AE-1	DOGWOOD_DDTL	12/30/2025	REVOLVER FUNDING BROKER		1,713,036	1,713,036	
25667*-AF-8	DOGWOOD_DDTL_E_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,628,789	1,628,789	
25667*-AG-6	DOGWOOD_DDTL_F_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		814,394	814,394	
26253H-AA-9	DRYDEN 123 CLO LTD DRSLF_25-123	02/19/2025	GOLDMAN SACHS & CO		18,750,000	18,750,000	
26253H-AC-5	DRYDEN 123 CLO LTD DRSLF_25-123	02/19/2025	GOLDMAN SACHS & CO		4,000,000	4,000,000	
26253H-AE-1	DRYDEN 123 CLO LTD DRSLF_25-123	02/19/2025	GOLDMAN SACHS & CO		15,000,000	15,000,000	
26253H-AG-6	DRYDEN 123 CLO LTD DRSLF_25-123	02/19/2025	GOLDMAN SACHS & CO		6,500,000	6,500,000	
26253T-AQ-8	DRSLF 2023-102A	09/03/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,000,000	3,000,000	
26254F-AG-9	DRYDEN SENIOR LOAN FUND DRSLF_23-107	04/10/2025	VARIOUS		7,512,876	7,500,000	78,189
26254F-AQ-7	DRSLF 2023-107A	08/01/2025	GOLDMAN SACHS & CO		5,500,000	5,500,000	
27830B-CC-6	EATON 2013-1A	07/24/2025	JP MORGAN SECURITIES LLC		6,000,000	6,000,000	
27830B-CE-2	EATON 2013-1A	07/24/2025	JP MORGAN SECURITIES LLC		3,500,000	3,500,000	
28261@-AA-1	EISENHOWER_SUB_LLC_A-1	07/01/2025	DIRECT PLACEMENT		25,674,913	25,414,875	
28261@-AB-9	EISENHOWER_SUB_LLC	07/01/2025	DIRECT PLACEMENT		26,184,311	25,414,875	
28261@-AC-7	EISENHOWER_SUB_LLC	07/01/2025	DIRECT PLACEMENT		7,650,638	7,134,000	
28261@-AD-5	EISENHOWER_SUB_LLC	07/01/2025	DIRECT PLACEMENT		7,725,240	7,134,000	
28261@-AE-3	EISENHOWER_SUB_LLC	07/01/2025	DIRECT PLACEMENT		8,282,181	7,579,875	
28261@-AF-0	EISENHOWER_SUB_LLC_-_E	07/01/2025	DIRECT PLACEMENT		4,983,176	4,904,625	
28261@-AG-8	EISENHOWER_SUB_LLC_-_F	07/01/2025	DIRECT PLACEMENT		2,786,076	2,898,188	
28454#-AA-6	ELDERBERRY_DDTL_A1_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		4,605,540	4,605,540	
28454#-AB-4	ELDERBERRY_DDTL_A2_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		4,605,540	4,605,540	
28454#-AC-2	ELDERBERRY_DDTL_B_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		5,167,191	5,167,191	
28454#-AD-0	ELDERBERRY_DDTL_	12/30/2025	REVOLVER FUNDING BROKER		1,235,633	1,235,633	
28454#-AE-8	ELDERBERRY_DDTL_D_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,713,036	1,713,036	
28454#-AF-5	ELDERBERRY_DDTL_E_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,628,789	1,628,789	
28454#-AG-3	ELDERBERRY_DDTL_F_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		814,394	814,394	
289907-BA-4	ELMWOOD CLO 21 LTD ELM21_22-8A	10/07/2025	MUFG SECURITIES AMERICA INC		1,000,000	1,000,000	
289907-BE-6	ELMWOOD CLO 21 LTD ELM21_22-8A	10/07/2025	MUFG SECURITIES AMERICA INC		1,000,000	1,000,000	
29001V-AU-3	ELMW6 2020-3A	04/04/2025	JP MORGAN SECURITIES LLC		1,171,647	1,174,000	14,061
29003W-AS-4	ELM14 2022-1A	08/01/2025	CITIGROUP GLOBAL MARKETS INC.		6,000,000	6,000,000	
29005L-AA-5	ELM45 2025-8A	08/29/2025	SG AMERICAS SECURITIES LLC		8,000,000	8,000,000	
29005L-AC-1	ELM45 2025-8A	08/29/2025	SG AMERICAS SECURITIES LLC		8,000,000	8,000,000	
29005L-AE-7	ELM45 2025-8A	08/29/2025	SG AMERICAS SECURITIES LLC		7,000,000	7,000,000	
29005L-AG-2	ELM45 2025-8A	08/29/2025	SG AMERICAS SECURITIES LLC		5,000,000	5,000,000	
29244C-AN-8	EMPWR 2023-1A	04/24/2025	GOLDMAN SACHS & CO		2,000,000	2,000,000	
29249D-AA-9	EMPOWER CLO LTD EMPWR_25-1A	04/03/2025	MIZUHO SECURITIES USA INC.		3,545,000	3,545,000	
29249D-AC-5	EMPOWER CLO LTD EMPWR_25-1A	04/03/2025	MIZUHO SECURITIES USA INC.		2,363,000	2,363,000	
29249D-AE-1	EMPOWER CLO LTD EMPWR_25-1A	04/03/2025	MIZUHO SECURITIES USA INC.		324,000	324,000	
31568B-AA-2	FF ASSET SECURITIZATION LLC FFAST_25-1	11/19/2025	GUGGENHEIM SECURITIES LLC		14,105,680	14,106,000	
31815#-AA-4	FIR_DDTL_A1_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		4,605,540	4,605,540	
31815#-AB-2	FIR_DDTL_A2_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		4,605,540	4,605,540	
31815#-AC-0	FIR_DDTL_B_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		5,167,191	5,167,191	
31815#-AD-8	FIR_DDTL_C_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,235,633	1,235,633	
31815#-AE-6	FIR_DDTL_D_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,713,036	1,713,036	
31815#-AF-3	FIR_DDTL_E_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,628,789	1,628,789	
31815#-AG-1	FIR_DDTL_F_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		814,394	814,394	
36320H-AQ-2	GALXY 2023-31A	05/19/2025	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	
38139B-BG-3	GOLDENTREE LOAN MANAGEMENT US CLO 1 GLM_	10/14/2025	MORGAN STANLEY & CO. LLC		7,500,000	7,500,000	
38139B-BJ-7	GOLDENTREE LOAN MANAGEMENT US CLO 1 GLM_	10/14/2025	MORGAN STANLEY & CO. LLC		3,000,000	3,000,000	
38139K-AC-3	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	03/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,418,158	1,421,000	20,988
38139Q-AE-6	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	07/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,356,000	4,356,000	
38139Q-AG-1	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	07/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)		12,000,000	12,000,000	
38139Q-AJ-5	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	07/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,178,000	2,178,000	
38139V-AC-9	GLM 2025-24A	04/07/2025	JP MORGAN SECURITIES LLC		12,922,941	13,083,000	
38181C-AA-2	GBDC4 2025-1A	05/23/2025	BNP PARIBAS SECURITIES CORP		9,075,000	9,075,000	
38181C-AC-8	GBDC4 2025-1A	05/23/2025	BNP PARIBAS SECURITIES CORP		1,815,000	1,815,000	
38181C-AE-4	GBDC4 2025-1A	05/23/2025	BNP PARIBAS SECURITIES CORP		4,356,000	4,356,000	
38181E-AC-4	GOCAP 2013-16A	05/23/2025	NATIXIS SECURITIES AMERICAS LLC		9,075,000	9,075,000	
38181E-AE-0	GOCAP 2013-16A	05/23/2025	NATIXIS SECURITIES AMERICAS LLC		1,089,000	1,089,000	
38181E-AG-5	GOCAP 2013-16A	05/23/2025	NATIXIS SECURITIES AMERICAS LLC		2,178,000	2,178,000	
38181W-AA-8	COOPERATIEVE RABOBANK UA	08/27/2025	SG AMERICAS SECURITIES LLC		10,000,000	10,000,000	
38181W-AC-4	GCRED 2025-1A	08/27/2025	SG AMERICAS SECURITIES LLC		4,440,000	4,440,000	
38181W-AE-0	GCRED 2025-1A	08/27/2025	SG AMERICAS SECURITIES LLC		10,000,000	10,000,000	
38181X-AC-2	GCRED 2023-1A	09/04/2025	SG AMERICAS SECURITIES LLC		15,000,000	15,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
381934-AC-2	GOCAP 2025-78A	03/28/2025	MIZUHO SECURITIES USA INC.		2,348,822	2,363,000	9,338
39819@-AA-5	GREYWOOD_DDTL_A1_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		4,605,540	4,605,540	
39819@-AB-3	GREYWOOD_DDTL_A2_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		4,605,540	4,605,540	
39819@-AC-1	GREYWOOD_DDTL_B_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		5,167,191	5,167,191	
39819@-AD-9	GREYWOOD_DDTL_C_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,235,633	1,235,633	
39819@-AE-7	GREYWOOD_DDTL_D_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,713,036	1,713,036	
39819@-AF-4	GREYWOOD_DDTL_E_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		1,628,789	1,628,789	
39819@-AG-2	GREYWOOD_DDTL_F_1L_09/2040	12/30/2025	REVOLVER FUNDING BROKER		814,394	814,394	
40445Y-AE-4	HPSPR 2025-3A	05/22/2025	MORGAN STANLEY & CO. LLC		1,000,000	1,000,000	
40445Y-AN-4	HPSPR 2025-3A	05/22/2025	MORGAN STANLEY & CO. LLC		1,000,000	1,000,000	
40638L-AQ-2	HLSY 2023-7A	06/06/2025	SANTANDER INVESTMENT SECURITIES INC		4,000,000	4,000,000	
40638L-AS-8	HALSEYPOINT CLO HLSY_23-7	06/06/2025	SANTANDER INVESTMENT SECURITIES INC		4,000,000	4,000,000	
433922-AL-5	HLEND CLO 2023-1 INVESTMENTS LLC	10/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,000,000	5,000,000	
433922-AN-1	HLEND CLO HLEND_23-1	10/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,000,000	4,000,000	
439004-AJ-1	HOOK PARK CLO LTD HOOK_25-1	04/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,250,000	1,250,000	
44334G-AB-5	HPS STRATEGIC SMA LP RCF FUNDED	12/19/2025	DIRECT PLACEMENT		19,987,611	19,987,611	
45339N-AC-0	INCREF 2025-FL1	04/29/2025	MORGAN STANLEY & CO. LLC		5,499,215	5,513,000	
45339N-AE-6	INCREF 2025-FL1	04/29/2025	MORGAN STANLEY & CO. LLC		3,882,269	3,892,000	
46147K-AE-2	INVESCO CLO LTD INVCO_23-2	04/17/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,630,000	3,630,000	
46147K-AF-9	INVESCO CLO LTD INVCO_23-2	04/17/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,722,500	2,722,500	
46147K-AG-7	INVESCO CLO LTD INVCO_23-2	04/17/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,445,000	5,445,000	
46151M-AA-9	INVCO 2025-1A	05/23/2025	CITIGROUP GLOBAL MARKETS INC.		7,986,000	7,986,000	
46151M-AC-5	INVCO 2025-1A	05/23/2025	CITIGROUP GLOBAL MARKETS INC.		2,831,000	2,831,000	
46151M-AE-1	INVCO 2025-1A	05/23/2025	CITIGROUP GLOBAL MARKETS INC.		1,089,000	1,089,000	
46600C-AY-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	01/30/2025	BNP PARIBAS SECURITIES CORP		5,908,333	5,908,333	
46600C-BC-3	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	01/30/2025	BNP PARIBAS SECURITIES CORP		2,127,000	2,127,000	
46604E-AU-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	07/24/2025	JP MORGAN SECURITIES LLC		3,696,000	3,696,000	
46604E-AW-2	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	07/24/2025	JP MORGAN SECURITIES LLC		2,112,000	2,112,000	
46604E-AY-8	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	07/24/2025	JP MORGAN SECURITIES LLC		2,640,000	2,640,000	
48206K-AY-2	JNPPK 2023-1A	09/22/2025	WELLS FARGO SECURITIES LLC		6,000,000	6,000,000	
48206K-BA-3	JNPPK 2023-1A	09/22/2025	WELLS FARGO SECURITIES LLC		22,000,000	22,000,000	
48206K-BC-9	JNPPK 2023-1A	09/22/2025	WELLS FARGO SECURITIES LLC		7,000,000	7,000,000	
48206K-BE-5	JNPPK 2023-1A	09/22/2025	WELLS FARGO SECURITIES LLC		3,000,000	3,000,000	
48257H-AG-6	KKR 2025-58A	08/21/2025	MORGAN STANLEY & CO. LLC		3,800,000	3,800,000	
48257K-AG-9	KKR FINANCIAL CLO LTD KKR_25	11/10/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		4,000,000	4,000,000	
48555M-AE-9	KAPT 2024-1A	01/15/2025	TRUIST SECURITIES INC.		10,150,915	10,256,000	
48555N-AA-5	KAPITUS ASSET SECURITIZATION LLC KAPT_25	04/28/2025	TRUIST SECURITIES INC.		14,428,027	14,429,000	
499925-AG-0	KOHLBERG CREDIT CLO KCLO_25-1	04/28/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		3,000,000	3,000,000	
53229V-AE-5	LIGHTHOUSE PARK CLO LTD LITPK_25-1	10/17/2025	RBC CAPITAL MARKETS CORP		2,000,000	2,000,000	
53229V-AG-0	LIGHTHOUSE PARK CLO LTD LITPK_25-1	10/17/2025	RBC CAPITAL MARKETS CORP		3,000,000	3,000,000	
55952A-AS-8	MAGNETITE CLO LTD MAGNE_23-37	10/17/2025	NOMURA SECURITIES INTERNATIONAL		6,500,000	6,500,000	
55953W-AL-4	MAGNE 2022-32A	08/27/2025	SANTANDER INVESTMENT SECURITIES INC		15,000,000	15,000,000	
55953W-AQ-3	MAGNE 2022-_32A	08/27/2025	SANTANDER INVESTMENT SECURITIES INC		6,000,000	6,000,000	
55953W-AS-9	MAGNE 2022-_32A	08/27/2025	SANTANDER INVESTMENT SECURITIES INC		3,000,000	3,000,000	
55955E-AW-8	MAGNE 2020-27A	09/17/2025	SANTANDER INVESTMENT SECURITIES INC		9,500,000	9,500,000	
55955E-AY-4	MAGNE 2020-27A	09/17/2025	SANTANDER INVESTMENT SECURITIES INC		9,500,000	9,500,000	
559916-AA-9	MAGNETITE CLO LTD MAGNE_24-47	04/03/2025	DEUTSCHE BANK SECURITIES INC.		2,358,747	2,363,000	50,654
559918-AE-7	MAGNE 2025_43A	04/25/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,000,000	5,000,000	
559918-AG-2	MAGNE 2025-43A	04/25/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,000,000	4,000,000	
58003M-AC-0	MF1 MULTIFAMILY HOUSING MORTGAGE LOAN TR	12/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,854,118	2,847,000	11,393
592918-AC-0	MF1_25-B2-AS	12/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,076,653	2,066,000	8,240
597924-AA-7	MIDOCEAN CREDIT CLO XXI MIDO_25-21	09/17/2025	BNP PARIBAS SECURITIES CORP		14,500,000	14,500,000	
597924-AC-3	MIDOCEAN CREDIT CLO XXI MIDO_25-21	09/17/2025	BNP PARIBAS SECURITIES CORP		7,000,000	7,000,000	
597924-AE-9	MIDOCEAN CREDIT CLO XXI MIDO_25-21	09/17/2025	BNP PARIBAS SECURITIES CORP		12,500,000	12,500,000	
597924-AG-4	MIDOCEAN CREDIT CLO XXI MIDO_25-21	09/17/2025	BNP PARIBAS SECURITIES CORP		5,500,000	5,500,000	
59801B-AE-2	MIDOCEAN CREDIT CLO MIDO_25-20	11/07/2025	BNP PARIBAS SECURITIES CORP		4,000,000	4,000,000	
59801F-AG-8	MIDO 2024-15A	05/15/2025	JP MORGAN SECURITIES LLC		1,004,920	1,000,000	4,564
59803H-AE-7	MIDO 2025-19A	05/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,500,000	2,500,000	
59803H-AG-2	MIDO 2019-19A	05/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,000,000	3,000,000	
609936-AA-7	MONROE CAPITAL ABS FUNDING LTD MCAF_25-1	12/19/2025	JEFFERIES & COMPANY INC.		22,500,000	22,500,000	
609936-AC-3	MONROE CAPITAL ABS FUNDING LTD MCAF_25-1	12/19/2025	JEFFERIES & COMPANY INC.		15,000,000	15,000,000	
61034B-AA-5	MONROE CAPITAL INCOME PLUS ABS FUNDING L	12/05/2025	JEFFERIES & COMPANY INC.		17,500,000	17,500,000	
61034B-AC-1	MONROE CAPITAL INCOME PLUS ABS FUNDING L	12/05/2025	JEFFERIES & COMPANY INC.		17,500,000	17,500,000	
617921-AA-9	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	03/07/2025	WELLS FARGO SECURITIES LLC		40,000,000	40,000,000	
617921-AC-5	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	03/07/2025	WELLS FARGO SECURITIES LLC		7,600,000	7,600,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
617921-AE-1	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	03/07/2025	WELLS FARGO SECURITIES LLC		20,000,000	20,000,000	
617921-AG-6	MORGAN STANLEY EATON VANCE CLO 2025-21 M	03/07/2025	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000	
617921-AL-5	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	03/07/2025	WELLS FARGO SECURITIES LLC		8,000,000	8,000,000	
617934-AN-4	MORGAN STANLEY EATON VANCE CLO MSEV_23-1	06/13/2025	WELLS FARGO SECURITIES LLC		2,148,000	2,148,000	
617934-AQ-7	MORGAN STANLEY EATON VANCE CLO MSEV_23-1	06/13/2025	WELLS FARGO SECURITIES LLC		5,370,000	5,370,000	
617934-AS-3	MORGAN STANLEY EATON VANCE CLO MSEV_23-1	06/13/2025	WELLS FARGO SECURITIES LLC		1,790,000	1,790,000	
62880T-AA-9	NALP BUSINESS LOAN TRUST 2025-1	04/16/2025	DEUTSCHE BANK SECURITIES INC.		38,987,482	38,995,000	
62880T-AB-7	NALP BUSINESS LOAN TRUST 2025-1	04/16/2025	DEUTSCHE BANK SECURITIES INC.		2,199,789	2,200,000	
62880T-AC-5	NALP BUSINESS LOAN TRUST 2025-1	04/16/2025	DEUTSCHE BANK SECURITIES INC.		2,229,852	2,230,000	
640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58	04/30/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		907,228	907,500	1,414
640989-AC-3	NEUBERGER BERMAN CLO LTD NEUB_25-61	06/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,864,000	2,864,000	
640989-AE-9	NEUBERGER BERMAN CLO LTD NEUB_25-61	06/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,669,500	3,669,500	
640989-AG-4	NEUBERGER BERMAN CLO LTD NEUB_25-61	06/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,074,000	1,074,000	
640989-AL-3	NEUBERGER BERMAN CLO LTD NEUB_25-61	06/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		716,000	716,000	
64132T-BA-0	NEUBERGER BERMAN CLO LTD NEUB_19-33A	03/14/2025	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	
64135W-AS-2	NEUBERGER BERMAN LOAN ADVISERS LLC NEUB_	04/04/2025	DEUTSCHE BANK SECURITIES INC.		978,750	1,000,000	29,794
64136G-AA-5	NEUB 2025_62A	09/18/2025	WELLS FARGO SECURITIES LLC		15,000,000	15,000,000	
64136G-AC-1	NEUB 2025-62A	09/18/2025	WELLS FARGO SECURITIES LLC		7,000,000	7,000,000	
64136G-AE-7	NEUB 2025-62A	09/18/2025	WELLS FARGO SECURITIES LLC		12,000,000	12,000,000	
64136G-AG-2	NEUB 2025-62A	09/18/2025	WELLS FARGO SECURITIES LLC		2,000,000	2,000,000	
64136G-AJ-6	NEUB 2025-62A	09/18/2025	WELLS FARGO SECURITIES LLC		3,000,000	3,000,000	
647550-AW-2	NMC CLO-3A	08/04/2025	JP MORGAN SECURITIES LLC		6,000,000	6,000,000	
653937-AQ-5	MUZ88 2022-1A	04/01/2025	BARCLAYS CAPITAL		1,485,000	1,500,000	21,076
653949-AS-6	1988 CLO 3 LTD MUZ88_23-3A	10/07/2025	SMBC NIKKO SECURITIES		1,000,000	1,000,000	
653949-AU-1	1988 CLO 3 LTD MUZ88_23-3A	10/07/2025	SMBC NIKKO SECURITIES		1,000,000	1,000,000	
653949-AY-3	1988 CLO 3 LTD MUZ88_23-3A	10/07/2025	SMBC NIKKO SECURITIES		1,000,000	1,000,000	
67080P-AQ-9	NYKPK 2021-1A	09/22/2025	NOMURA SECURITIES INTERNATIONAL		21,000,000	21,000,000	
67080P-AU-0	NYKPK 2021-1A	09/22/2025	NOMURA SECURITIES INTERNATIONAL		12,000,000	12,000,000	
67080P-AW-6	NYKPK 2021-1A	09/22/2025	NOMURA SECURITIES INTERNATIONAL		9,000,000	9,000,000	
67113G-BA-4	OAK HILL CREDIT PARTNERS OAKC_20-5A	03/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		638,957	638,000	5,488
67113G-BC-0	OHA CREDIT FUNDING 5 LTD OAKC_20-5AR	04/04/2025	DEUTSCHE BANK SECURITIES INC.		982,500	1,000,000	15,186
67116H-AJ-1	OCP 2023-26A	02/28/2025	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	
67116H-AL-6	67116HAL6	02/28/2025	CITIGROUP GLOBAL MARKETS INC.		10,000,000	10,000,000	
67116H-AN-2	OCP 2023-26A	02/28/2025	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	
67121F-AG-4	OCP_25-43-C	04/23/2025	JP MORGAN SECURITIES LLC		1,500,000	1,500,000	
67122K-AJ-6	OAKC_23-16RA-C	10/06/2025	NOMURA SECURITIES INTERNATIONAL		3,000,000	3,000,000	
67389F-AC-0	OAKTREE CLO LTD OAKCL_25-32	05/30/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		5,000,000	5,000,000	
67389F-AE-6	OAKTREE CLO LTD OAKCL_25-32	05/30/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		4,000,000	4,000,000	
67400B-AA-8	OAKTREE CLO LTD OAKCL_25-31	07/11/2025	MORGAN STANLEY & CO. LLC		12,705,000	12,705,000	
67400B-AC-4	OAKTREE CLO LTD OAKCL_25-31	07/11/2025	MORGAN STANLEY & CO. LLC		5,445,000	5,445,000	
67401Q-AS-5	OAKTREE CLO LTD OAKCL_23-2	07/11/2025	MIZUHO SECURITIES USA INC.		2,640,000	2,640,000	
67402P-AG-2	OAKCL 2024-25A	04/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,462,500	2,500,000	46,887
67403H-AA-2	OAKCL 2024-28A	05/21/2025	MORGAN STANLEY & CO. LLC		250,075	250,000	6,029
67570A-AL-0	OCP 2024-31A	04/15/2025	JP MORGAN SECURITIES LLC		1,501,875	1,500,000	29,195
67571L-AN-1	OCT67 2023-1A	05/09/2025	SANTANDER INVESTMENT SECURITIES INC		9,075,000	9,075,000	
67571L-AQ-4	OCT67 2023-1A	05/09/2025	SANTANDER INVESTMENT SECURITIES INC		9,356,000	9,356,000	
67571L-AS-0	OCT67 2023-1A	05/09/2025	SANTANDER INVESTMENT SECURITIES INC		5,815,000	5,815,000	
676924-AJ-2	OHA CREDIT FUNDING LTD OAKC_23-16	04/10/2025	PERFORMANCE TRUST CAPITAL PARTNERS LLC		1,003,500	1,000,000	18,429
69120N-AA-7	OR 2024-19A	05/13/2025	MIZUHO SECURITIES USA INC.		2,539,730	2,541,000	9,196
69121M-AA-8	OWL ROCK CLO LTD OR_23-14	04/09/2025	SG AMERICAS SECURITIES LLC		2,501,499	2,499,000	36,705
691448-AC-4	OXFORD FIN FUNDING IX LLC FUNDED	12/19/2025	VARIOUS		123,120,012	123,120,012	
691448-AD-2	OXFORD FINANCE FUNDING IX FUNDED	12/19/2025	VARIOUS		16,938,200	16,938,200	
691458-AE-9	OXFIN CREDIT FUND TRUST 2 (FUNDED)	12/15/2025	VARIOUS		189,325,042	189,325,042	
691458-AF-6	OXFIN CREDIT FUND TRUST 2 (FUNDED)	12/15/2025	VARIOUS		26,295,145	26,295,145	
691458-AG-4	OXFIN CREDIT FUND TRUST 2 (FUNDED)	12/15/2025	VARIOUS		21,036,116	21,036,116	
691458-AH-2	OXFIN CREDIT FUND TRUST 2 (FUNDED)	12/15/2025	VARIOUS		13,147,572	13,147,572	
69689Q-AL-9	PLMRS 2022-1A	09/05/2025	BOFA SECURITIES INC (MERRILL LYNCH)		20,000,000	20,000,000	
69689Q-AQ-8	PLMRS 2022-1A	09/05/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,000,000	10,000,000	
69689Q-AS-4	PLMRS 2022-1A	09/05/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,000,000	5,000,000	
69689Q-AU-9	PLMRS 2022-1A	09/05/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,000,000	5,000,000	
696924-AN-9	PALMER SQUARE CLO PLMRS_23-4	06/11/2025	BTIG LLC		897,238	895,000	7,717
69702E-AL-9	PLMRS 2021-4A	06/05/2025	MORGAN STANLEY & CO. LLC		7,680,000	7,680,000	
69702E-AN-5	PLMRS 2021-4A	06/05/2025	MORGAN STANLEY & CO. LLC		1,792,000	1,792,000	
69702E-AQ-8	PLMRS 2021-4A	06/05/2025	MORGAN STANLEY & CO. LLC		1,792,000	1,792,000	
69702E-AS-4	PLMRS 2021-4A	06/05/2025	MORGAN STANLEY & CO. LLC		1,280,000	1,280,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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69702E-AU-9	PLMRS 2021-4A	06/05/2025	MORGAN STANLEY & CO. LLC		1,024,000	1,024,000	
69704B-AA-7	PLMRS 2025-2A	05/13/2025	MORGAN STANLEY & CO. LLC		3,630,000	3,630,000	
69704B-AE-9	PLMRS 2025-2A	05/13/2025	MORGAN STANLEY & CO. LLC		2,815,000	2,815,000	
69704B-AJ-8	PLMRS 2025-2A	05/13/2025	MORGAN STANLEY & CO. LLC		1,179,750	1,179,750	
720922-AS-2	PIKES PEAK CLO PIPK_23-15A	10/10/2025	SMBC NIKKO SECURITIES		1,000,000	1,000,000	
72132D-AF-8	PIPK 2025-19A	06/23/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,000,000	1,000,000	
72132H-AS-1	PIKES PEAK CLO PIPK_22-10A	03/07/2025	BTIG LLC		5,000,000	5,000,000	78,127
72133L-AM-4	PIKES PEAK CLO PIPK_23-12A	04/07/2025	VARIOUS		8,198,243	8,225,666	18,033
72133L-AR-3	PIKES PEAK CLO PIPK_23-12A	01/30/2025	GREENSLEDGE CAPITAL MARKETS		3,781,333	3,781,333	
72133L-AT-9	PIKES PEAK CLO PIPK_23-12A	01/30/2025	GREENSLEDGE CAPITAL MARKETS		989,000	989,000	
72134A-AU-9	PIKES PEAK CLO PIPK_21-9	07/23/2025	JP MORGAN SECURITIES LLC		5,000,000	5,000,000	
72134A-AY-1	PIKES PEAK CLO PIPK_21-9	07/23/2025	JP MORGAN SECURITIES LLC		4,000,000	4,000,000	
72134C-AS-0	PIPK 2023-14A	05/30/2025	MIZUHO SECURITIES USA INC.		2,000,000	2,000,000	
73743C-AQ-5	POST CLO POST_23-1	10/17/2025	JP MORGAN SECURITIES LLC		5,000,000	5,000,000	
73743C-AS-1	POST CLO POST_23-1	10/17/2025	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	
74970D-AF-9	RAPID 2025-1	05/22/2025	GUGGENHEIM SECURITIES LLC		18,331,934	18,332,000	
75009A-AY-6	RAD CLO LTD RAD_23-18A	05/16/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		2,500,000	2,500,000	
75009G-AA-5	RAD 2024-25A	03/13/2025	GOLDMAN SACHS & CO		1,658,310	1,655,000	13,753
75009L-AL-0	RAD 2022-16A	04/09/2025	STONEX FINANCIAL INC		1,259,561	1,271,000	17,562
75888E-AY-4	REGATTA XIX FUNDING LTD REG19_22-1A	10/08/2025	BNP PARIBAS SECURITIES CORP		2,500,000	2,500,000	
75888E-BA-5	REGATTA XIX FUNDING LTD REG19_22-1A	10/08/2025	BNP PARIBAS SECURITIES CORP		1,000,000	1,000,000	
75888E-BC-1	REGATTA XIX FUNDING LTD REG19_22-1A	10/08/2025	BNP PARIBAS SECURITIES CORP		2,000,000	2,000,000	
75888E-BE-7	REGATTA XIX FUNDING LTD REG19_22-1A	10/08/2025	BNP PARIBAS SECURITIES CORP		2,000,000	2,000,000	
75889F-AW-4	REGATTA XXIII FUNDING LTD REG23_21-4	10/30/2025	NOMURA SECURITIES INTERNATIONAL		4,000,000	4,000,000	17,429
75889F-AY-0	REGATTA XXIII FUNDING LTD REG23_21-4	10/30/2025	NOMURA SECURITIES INTERNATIONAL		1,250,000	1,250,000	6,971
75889H-AN-0	REG24 2021-5A	03/19/2025	JP MORGAN SECURITIES LLC		1,310,111	1,313,000	17,059
758971-AC-9	REG29 2024-3A	04/01/2025	BARCLAYS CAPITAL		3,750,000	3,750,000	149,285
75901P-AA-4	REG28 2024-1A	04/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)		470,248	471,900	5,598
75904B-AA-2	REG34 2025-3A	05/09/2025	BNP PARIBAS SECURITIES CORP		9,075,000	9,075,000	
75904B-AC-8	REG34 2025-3A	05/09/2025	BNP PARIBAS SECURITIES CORP		3,630,000	3,630,000	
75904B-AE-4	REG34 2025-3A	05/09/2025	BNP PARIBAS SECURITIES CORP		1,815,000	1,815,000	
78662E-AG-9	HLSY 2025-9A	03/17/2025	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	
81785M-AA-0	NWML 2025-8A	08/01/2025	MORGAN STANLEY & CO. LLC		14,000,000	14,000,000	
81785M-AE-2	NWML 2025-8A	08/01/2025	MORGAN STANLEY & CO. LLC		7,000,000	7,000,000	
81785M-AG-7	NWML 2025-8A	08/01/2025	MORGAN STANLEY & CO. LLC		5,000,000	5,000,000	
81785M-AJ-1	NWML 2025-8A	08/01/2025	MORGAN STANLEY & CO. LLC		3,000,000	3,000,000	
817940-AC-3	SERENITY PEACE PARK CLO LTD SERPK_25-1	08/01/2025	BNP PARIBAS SECURITIES CORP		10,000,000	10,000,000	
817940-AG-4	SERPK_25-1A-B	08/01/2025	BNP PARIBAS SECURITIES CORP		10,000,000	10,000,000	
817941-AL-1	NWML_23-2R	09/26/2025	SMBC NIKKO SECURITIES		40,000,000	40,000,000	
817941-AQ-0	NWML_23-2R	09/26/2025	SMBC NIKKO SECURITIES		12,000,000	12,000,000	
817941-AS-6	NWML_23-2R	09/26/2025	SMBC NIKKO SECURITIES		7,000,000	7,000,000	
817941-AU-1	NWML_23-2R	09/26/2025	SMBC NIKKO SECURITIES		5,000,000	5,000,000	
81880X-BC-5	SHACKLETON CLO LTD SHACK_19-14A	07/01/2025	MORGAN STANLEY & CO. LLC		1,000,000	1,000,000	
82671E-AG-0	SIGNAL PEAK CLO LTD SPEAK_19-1AR	04/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,948,000	2,000,000	27,562
829929-AQ-1	SIXTH STREET CLO LTD SIXST_23-23	10/08/2025	MORGAN STANLEY & CO. LLC		3,000,000	3,000,000	
83012K-AQ-0	SIXST 2021-19A	07/30/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,000,000	10,000,000	
83012K-AS-6	SIXST 2021-19A	07/30/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,800,000	6,800,000	
83012K-AU-1	SIXST 2021-19A	07/30/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,800,000	1,800,000	
83013B-AC-0	SIXST 2025-29A	06/05/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,792,000	1,792,000	
83013B-AE-6	SIXST 2025-29A	06/05/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,792,000	1,792,000	
83013B-AG-1	SIXST 2025-29A	06/05/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,152,000	1,152,000	
87170A-BG-2	SYMPHONY CLO LTD SYMP_22-34A	06/27/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		1,000,000	1,000,000	
87252M-AE-3	TCW 2024-1A	04/30/2025	MORGAN STANLEY & CO. LLC		2,180,831	2,178,000	5,500
87268J-AE-2	TPGCLO_25-1	07/15/2025	GOLDMAN SACHS & CO		4,000,000	4,000,000	
87268J-AG-7	TPGCLO_25-1	07/15/2025	GOLDMAN SACHS & CO		7,000,000	7,000,000	
87268V-AC-9	TPG CLO LTD TPGCLO_25-2	10/27/2025	CIBC WORLD MARKETS		999,817	1,000,000	
88238C-AE-2	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	06/13/2025	RBC CAPITAL MARKETS CORP		12,530,000	12,530,000	
88238C-AJ-1	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	06/13/2025	RBC CAPITAL MARKETS CORP		2,783,450	2,783,450	
88238C-AL-6	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	06/13/2025	RBC CAPITAL MARKETS CORP		1,790,000	1,790,000	
88238C-AN-2	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	06/13/2025	RBC CAPITAL MARKETS CORP		1,432,000	1,432,000	
894932-AJ-1	TRESTLES CLO IX LTD TREST_25-9	10/03/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		2,000,000	2,000,000	
89532U-AQ-6	TRESTLES CLO LTD TREST_21-5A	04/03/2025	NATIXIS SECURITIES AMERICAS LLC		2,363,000	2,363,000	
89532X-AC-1	TREST 2024-7A	04/04/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		586,755	590,000	21,652
89533D-AE-0	TREST 2025-8A	05/23/2025	MIZUHO SECURITIES USA INC.		2,904,000	2,904,000	
89533D-AG-5	TREST 2025-8A	05/23/2025	MIZUHO SECURITIES USA INC.		2,541,000	2,541,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
89533D-AJ-9	TREST 2025-8A	05/23/2025	MIZUHO SECURITIES USA INC.		2,360,000	2,360,000	
90357P-BC-7	US BANK C&I CREDIT-LINKED NOTES SERIES U	03/06/2025	US BANCORP INVESTMENTS INC		15,414,000	15,414,000	
90357P-BE-3	US BANK C&I CREDIT-LINKED NOTES SERIES U	03/06/2025	US BANCORP INVESTMENTS INC		9,754,000	9,754,000	
91824X-AW-0	VCP RRL ABS LTD VCRRL_22-1	03/24/2025	JEFFERIES & COMPANY INC.		17,396,510	17,400,000	
91824X-AY-6	VCP RRL ABS LTD VCRRL_22-1	03/24/2025	JEFFERIES & COMPANY INC.		9,600,000	9,600,000	
91825N-AE-1	VCRRL 2025-1A	02/04/2025	JEFFERIES & COMPANY INC.		56,532,000	56,532,000	
91825N-AG-6	VCRRL 2025-1A	02/04/2025	JEFFERIES & COMPANY INC.		20,000,000	20,000,000	
92013A-AX-7	VALLEY STREAM PARK CLO LTD VYSPK_22-1A	04/14/2025	JANNEY MONTGOMERY SCOTT LLC		1,372,000	1,400,000	20,068
92261L-AA-2	VELOX LIBRI NOTE SPV 2023 (FUNDED)	12/31/2025	REVOLVER FUNDING BROKER		254,669,668	254,195,578	
92261L-AB-0	VELOX LIBRI SPV 2023 (FUNDED)	12/31/2025	REVOLVER FUNDING BROKER		20,089,785	19,899,100	
92261L-AC-8	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	12/31/2025	REVOLVER FUNDING BROKER		8,699,794	8,528,186	
92261L-AD-6	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	12/31/2025	REVOLVER FUNDING BROKER		13,230,648	13,502,961	
92593D-AW-9	VIBR 2023-16A	05/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,000,000	4,000,000	
92593D-AY-5	VIBR 2023-16A	05/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,000,000	2,000,000	
92919A-AQ-7	VOYA CLO LTD VOYA_21-2A	02/03/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		989,000	989,000	
92919A-AS-3	VOYA CLO LTD VOYA_21-2A	02/03/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		2,599,666	2,599,666	
92919A-AU-8	VOYA CLO LTD VOYA_21-2A	02/03/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		1,266,560	1,266,560	
92920K-AA-7	VOYA CLO LTD VOYA_24-4	04/10/2025	MORGAN STANLEY & CO. LLC		247,250	250,000	3,135
93656E-AA-9	WWICK 2025-6A	05/22/2025	RBC CAPITAL MARKETS CORP		10,890,000	10,890,000	
93656E-AC-5	WWICK 2025-6A	05/22/2025	RBC CAPITAL MARKETS CORP		3,267,000	3,267,000	
93656E-AE-1	WWICK 2025-6A	05/22/2025	RBC CAPITAL MARKETS CORP		1,815,000	1,815,000	
93691G-AS-8	WWICK 2023-1A	09/17/2025	RBC CAPITAL MARKETS CORP		4,000,000	4,000,000	
93691G-AY-5	WWICK 2023-1A	09/17/2025	RBC CAPITAL MARKETS CORP		1,000,000	1,000,000	
94957L-AA-7	WELLI 2025-4A	09/03/2025	VARIOUS		8,838,667	8,841,667	76,311
94957L-AC-3	WELLI 2025-4A	02/06/2025	CITIGROUP GLOBAL MARKETS INC.		2,481,500	2,481,500	
94957L-AE-9	WELLI 2025-4A	02/06/2025	CITIGROUP GLOBAL MARKETS INC.		1,421,333	1,421,333	
94958L-AG-3	WELLINGTON MANAGEMENT CLO 1 LTD WELLI_24	04/08/2025	DEUTSCHE BANK SECURITIES INC.		992,500	1,000,000	17,752
96466C-BE-7	WHITEBOX CLO WBOX_20-2A	04/07/2025	DEUTSCHE BANK SECURITIES INC.		963,750	1,000,000	14,793
96467H-AQ-9	WBOX 2021-3A	04/30/2025	BARCLAYS CAPITAL		4,983,750	5,000,000	13,236
96467P-AE-8	WHITEBOX CLO WBOX 2025-5A	06/24/2025	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	
96467P-AG-3	WHITEBOX CLO V LTD WBOX_25-5A	06/24/2025	JP MORGAN SECURITIES LLC		1,250,000	1,250,000	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					3,351,756,995	3,343,848,668	1,192,722
33882M-AE-5	FLAT 2025-30A	03/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,127,000	2,127,000	
33882M-AG-0	FLAT 2025-30A	03/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		432,000	432,000	
33882M-AJ-4	FLAT 2025-30A	03/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,421,333	1,421,333	
33883J-AY-7	FLAT 2019-1A	03/25/2025	MORGAN STANLEY & CO. LLC		3,545,000	3,545,000	
33883J-BA-8	FLAT 2019-1A	03/25/2025	MORGAN STANLEY & CO. LLC		1,205,000	1,205,000	
33883J-BC-4	FLAT 2019-1A	03/25/2025	MORGAN STANLEY & CO. LLC		1,205,000	1,205,000	
33883M-AY-0	FLATIRON CLO 20 LTD FLAT_20-1	09/25/2025	WELLS FARGO SECURITIES LLC		16,750,000	16,750,000	
33883M-BA-1	FLATIRON CLO LTD FLAT_20-1A	09/25/2025	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000	
33883M-BC-7	FLATIRON CLO LTD FLAT_20-1A	09/25/2025	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000	
33883Q-AS-4	FLAT 2021-2A	02/07/2025	MORGAN STANLEY & CO. LLC		3,545,000	3,545,000	
33883Q-AU-9	FLAT 2021-2A	02/07/2025	MORGAN STANLEY & CO. LLC		1,205,000	1,205,000	
33883Q-AW-5	FLAT 2021-2A	02/07/2025	MORGAN STANLEY & CO. LLC		1,377,800	1,377,800	
33883Q-AY-1	FLATIRON CLO LTD FLAT_21-2A	02/07/2025	MORGAN STANLEY & CO. LLC		1,512,000	1,512,000	
33883X-AC-4	FLAT 2024-2A	03/13/2025	MIZUHO SECURITIES USA INC.		990,495	990,000	27,442
36221#-AA-1	GPP PRIVATE DEBT V RS LP	12/24/2025	DIRECT PLACEMENT		952,212	952,212	
55280H-BG-1	MCF CLO LLC MCFCL_14-1A	09/16/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		350,000	350,000	
55280H-BJ-5	MCFCL 2014-1A	09/16/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		20,000,000	20,000,000	
55280H-BL-0	MCFCL 2014-1A	09/16/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		10,000,000	10,000,000	
55280H-BN-6	MCFCL 2014-1A	09/16/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		6,000,000	6,000,000	
55280H-BQ-9	MCF CLO LLC MCFCL_14-1A	09/16/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		1,500,000	1,500,000	
55280H-BS-5	MCF CLO LLC MCFCL_14-1A	09/16/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		500,000	500,000	
55280H-BU-0	MCF CLO LLC MCFCL_14-1A	09/16/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		1,000,000	1,000,000	
55280Q-BG-1	MCF CLO LLC MCFCL_17-1A	03/06/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		2,012,500	2,000,000	17,108
55293L-AS-2	MCFCL 2023-1A	03/18/2025	SMBC NIKKO SECURITIES		4,017,666	4,017,666	
55293L-AU-7	MCFCL 2023-1A	03/18/2025	SMBC NIKKO SECURITIES		648,000	648,000	
55293L-AW-3	MCFCL 2023-1A	03/18/2025	SMBC NIKKO SECURITIES		2,363,333	2,363,333	
55293L-AY-9	MCFCL 2023-1A	03/18/2025	SMBC NIKKO SECURITIES		1,654,333	1,654,333	
55293L-BA-0	MCFCL 2023-1A	03/18/2025	SMBC NIKKO SECURITIES		291,600	291,600	
55293M-AE-1	MCFCL 2023-1A	03/18/2025	SMBC NIKKO SECURITIES		250,000	250,000	
58039A-AA-8	MCF CLO LLC MCFCL_17-3A	07/18/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		72,600	72,600	
58039A-AC-4	MCF CLO LLC MCFCL_17-3A	07/18/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		4,356,000	4,356,000	
58039A-AE-0	MCF CLO LLC MCFCL_17-3A	07/18/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		4,356,000	4,356,000	
58039A-AG-5	MCF CLO LLC MCFCL_17-3A	07/18/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		2,614,000	2,614,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
58039A-AL-4	MCF CLO LLC MCFCL_17-3A	07/18/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		327,000	327,000	
58039A-AQ-3	MCF CLO LLC MCFCL_17-3A	07/18/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		250,000	250,000	
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					113,830,872	113,817,877	44,550
038394-AA-0	AQUA FINANCE TRUST AQFIT_25-A	04/24/2025	GOLDMAN SACHS & CO		38,914,656	39,000,000	
038394-AB-8	AQUA FINANCE TRUST AQFIT_25-A	04/24/2025	GOLDMAN SACHS & CO		8,272,519	8,274,000	
14462*-AA-0	CARLYLE INFRASTRUCTURE CREDIT FUND II	12/11/2025	VARIOUS		27,022,035	27,022,035	982,059
14462*-AB-8	CARLYLE INFRASTRUCTURE CREDIT FUND II	12/11/2025	VARIOUS		9,439,558	9,439,558	409,191
19423U-AC-6	CASL 2024-B	10/30/2025	MIZUHO SECURITIES USA INC.		5,187,494	5,050,000	5,117
19424R-AD-0	COLLEGE AVE STUDENT LOANS LLC CASL_24-A	11/03/2025	CANTOR FITZGERALD & CO.		4,613,446	4,410,000	7,288
22671M-AA-1	CRISPI VEHICULUM SPV 2024 FUNDED	12/22/2025	REVOLVER FUNDING BROKER		75,681,138	74,184,093	
22671M-AB-9	CRISPI VEHICULUM SPV 2024 FUNDED	12/22/2025	REVOLVER FUNDING BROKER		4,822,757	4,726,585	
22671M-AC-7	CRISPI VEHICULUM SPV 2024 FUNDED	12/22/2025	REVOLVER FUNDING BROKER		3,701,496	3,639,492	
25762@-AA-1	AVEN_TL-A_12/2060	12/19/2025	DIRECT PLACEMENT		10,821,576	10,821,576	
25762@-AB-9	AVEN_TL-B_12/2060	12/19/2025	DIRECT PLACEMENT		1,727,818	1,727,818	
25762@-AC-7	AVEN_TL-C_12/2060	12/19/2025	DIRECT PLACEMENT		1,054,848	1,054,848	
25762@-AD-5	AVEN_TL-D_12/2060	12/19/2025	DIRECT PLACEMENT		1,491,394	1,491,394	
25762@-AE-3	AVEN_TL-E_12/2060	12/19/2025	DIRECT PLACEMENT		1,164,000	1,164,000	
28622B-A#-1	ELEVATE FUNDING 1 LLC 2023 ELEF_23	05/01/2025	REVOLVER FUNDING BROKER		419,505	419,506	
28622B-A*-5	ELEVATE FUNDING 1 LLC 2023 ELEF_23	05/01/2025	REVOLVER FUNDING BROKER		3,001,236	3,001,236	
28622B-A@-3	ELEVATE FUNDING 1 LLC 2023 ELEF_23	05/01/2025	REVOLVER FUNDING BROKER		612,570	612,570	
28622B-B*-4	ELEVATE FUNDING 1 LLC 2023 ELEF_23	05/01/2025	REVOLVER FUNDING BROKER		297,813	297,813	
28622B-B@-2	ELEVATE FUNDING 1 LLC 2023 ELEF_23	05/01/2025	REVOLVER FUNDING BROKER		566,358	566,358	
35040W-AA-5	FOUNDATION FINANCE TRUST FFIN_25-1	03/07/2025	GOLDMAN SACHS & CO		10,999,275	11,000,000	
381935-AB-1	GDLP 2024-1A	01/27/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,941,742	8,845,000	12,540
38237E-AA-2	GDLP_25-1	01/24/2025	GOLDMAN SACHS & CO		27,551,760	27,555,000	
38237E-AB-0	GDLP_25-1	01/24/2025	GOLDMAN SACHS & CO		2,999,165	3,000,000	
38237F-AA-9	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	11/20/2025	BOFA SECURITIES INC (MERRILL LYNCH)		23,095,803	23,098,000	
38237F-AB-7	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	11/20/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,915,143	14,917,000	
39571N-AE-6	GSKY 2025-1A	03/19/2025	MORGAN STANLEY & CO. LLC		6,415,636	6,417,000	
42806M-CX-5	HERTZ 2025-2A	03/05/2025	BNP PARIBAS SECURITIES CORP		20,998,104	21,000,000	
433403-AB-8	HINTT 2025-A	03/19/2025	WELLS FARGO SECURITIES LLC		6,816,265	6,817,000	
433672-AA-0	HLENDC_DDTL_12/2029	09/05/2025	REBALANCE		8,400,000	8,400,000	
45038#-AA-5	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II	11/14/2025	DIRECT PLACEMENT		5,889,006	5,889,006	3,190
45038#-AB-3	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II	11/14/2025	DIRECT PLACEMENT		785,201	785,201	425
61945H-AA-0	MOSAIC SOLAR LOAN TRUST MSAIC_25-1	01/21/2025	BNP PARIBAS SECURITIES CORP		4,523,281	4,524,000	
61945H-AB-8	MOSAIC SOLAR LOAN TRUST MSAIC_25-1	07/23/2025	CANTOR FITZGERALD & CO.		6,057,134	6,079,934	6,012
63942C-AD-4	NAVSL 2021-DA	02/19/2025	CANTOR FITZGERALD & CO.		5,246,244	5,570,000	3,094
64033X-AA-2	NSLT 2025-AA	03/14/2025	BOFA SECURITIES INC (MERRILL LYNCH)		20,921,376	20,924,000	
64033X-AB-0	NSLT 2025-AA	03/14/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,726,181	5,729,000	
64033X-AC-8	NSLT 2025-AA	03/14/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,535,615	14,536,000	
64033X-AD-6	NSLT 2025-AA	03/14/2025	BOFA SECURITIES INC (MERRILL LYNCH)		41,431,673	41,447,000	
64035U-AC-2	NSLT 2025-CA	09/12/2025	BOFA SECURITIES INC (MERRILL LYNCH)		64,939,142	64,945,000	
67777B-AA-3	OIC CREDIT OPPORTUNITIES FUND IV LP	12/23/2025	VARIOUS		12,911,525	12,911,525	29,008
67777B-AB-1	OIC CREDIT OPPORTUNITIES FUND IV LP	12/23/2025	VARIOUS		6,455,763	6,455,763	14,504
67777B-AC-9	OIC CREDIT OPPORTUNITIES FUND IV LP	12/23/2025	VARIOUS		1,936,729	1,936,729	4,517
68840#-AA-5	GREENSKY1-A_5/2028	12/23/2025	REVOLVER FUNDING BROKER		32,041,083	32,041,083	
68840#-AB-3	GREENSKY1-B_5/2028	12/23/2025	REVOLVER FUNDING BROKER		5,447,979	5,447,979	
68840#-AC-1	GREENSKY1-C_5/2028	12/23/2025	REVOLVER FUNDING BROKER		3,533,604	3,533,604	
68840#-AD-9	GREENSKY1-D_5/2028	12/23/2025	REVOLVER FUNDING BROKER		3,808,437	3,808,437	
68840#-AE-7	GREENSKY1-E_5/2028	12/23/2025	REVOLVER FUNDING BROKER		2,500,017	2,500,017	
68840*-AA-9	GREENSKY 2025-2 FUNDED	12/18/2025	VARIOUS		17,259,175	17,259,175	
68840*-AB-7	GREENSKY 2025-2 FUNDED	12/18/2025	VARIOUS		3,956,258	3,956,258	
68840*-AC-5	GREENSKY 2025-2 FUNDED	12/18/2025	VARIOUS		3,593,601	3,593,601	
68840*-AD-3	GREENSKY 2025-2 FUNDED	12/18/2025	VARIOUS		2,390,239	2,390,239	
68840*-AE-1	GREENSKY 2025-2 FUNDED	12/18/2025	VARIOUS		2,621,021	2,621,021	
68840*-AF-8	GREENSKY 2025-2 FUNDED	12/18/2025	VARIOUS		1,994,613	1,994,613	
73758*-AA-9	POTENTIA LUDIS SPV LLC OCTL_25-1	12/29/2025	VARIOUS		97,189,534	96,039,189	
73758*-AB-7	POTENTIA LUDIS SPV LLC OCTL_25-1	12/29/2025	VARIOUS		13,424,492	13,113,786	
73758*-AC-5	POTENTIA LUDIS SPV LLC OCTL_25-1	12/29/2025	VARIOUS		7,380,398	7,199,725	
73758*-AD-3	POTENTIA LUDIS SPV LLC OCTL_25-1	12/29/2025	VARIOUS		2,110,350	2,057,064	
73758*-AE-1	POTENTIA LUDIS SPV LLC OCTL_25-1	12/29/2025	VARIOUS		4,163,898	4,049,847	
73758*-AF-8	POTENTIA LUDIS SPV LLC OCTL_25-1	12/29/2025	VARIOUS		9,102,451	8,985,088	
73940M-AA-9	POWERPAY ISSUANCE TRUST PWRP_25-1	10/30/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		32,567,573	32,568,000	
73940M-AB-7	POWERPAY ISSUANCE TRUST PWRP_25-1	10/30/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		9,551,036	9,553,000	
745934-AA-7	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	REVOLVER FUNDING BROKER		446,748,287	441,394,407	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
745934-AB-5	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	REVOLVER FUNDING BROKER		26,667,234	26,366,533	
745934-AC-3	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	REVOLVER FUNDING BROKER		49,143,413	48,620,022	
745934-AD-1	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	REVOLVER FUNDING BROKER		21,232,841	20,987,491	
745934-AE-9	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	REVOLVER FUNDING BROKER		31,511,427	31,237,081	
745934-AF-6	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	REVOLVER FUNDING BROKER		36,053,099	38,386,499	
757204-AA-0	REDAPTIVE EAAS ISSUER 2025-1 LLC	12/10/2025	DEUTSCHE BANK SECURITIES INC.		28,003,208	28,005,000	
757204-AB-8	REDAPTIVE EAAS ISSUER 2025-1 LLC	12/10/2025	DEUTSCHE BANK SECURITIES INC.		17,187,410	17,188,000	
80600H-AA-6	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	05/30/2025	REVOLVER FUNDING BROKER		1,002,126	1,052,191	
80600H-AB-4	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	05/30/2025	REVOLVER FUNDING BROKER		255,656	263,047	
80600H-AC-2	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	05/30/2025	REVOLVER FUNDING BROKER		649,136	646,474	
80600H-AD-0	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	05/30/2025	REVOLVER FUNDING BROKER		187,925	189,485	
80600H-AE-8	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	05/30/2025	REVOLVER FUNDING BROKER		117,378	111,462	
80600H-AF-5	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	05/30/2025	REVOLVER FUNDING BROKER		69,615	78,024	
80600H-AH-1	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	12/23/2025	REVOLVER FUNDING BROKER		34,951,750	36,744,199	
80600H-AJ-7	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	08/29/2025	REVOLVER FUNDING BROKER		8,524,308	8,673,847	
80600H-AK-4	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	06/30/2025	REVOLVER FUNDING BROKER		19,633,483	20,311,984	
80600H-AL-2	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	06/30/2025	REVOLVER FUNDING BROKER		5,923,874	5,958,426	
80600H-AM-0	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	06/30/2025	REVOLVER FUNDING BROKER		3,198,341	3,493,221	
80600H-AN-8	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	06/30/2025	REVOLVER FUNDING BROKER		1,912,979	2,450,956	
82653C-AB-7	SRFC 2025-1A	03/11/2025	SANTANDER INVESTMENT SECURITIES INC		24,996,783	25,000,000	
83207Q-AE-9	SMB PRIVATE EDUCATION LOAN TRUST SMB_24-	12/03/2025	VARIOUS		18,058,475	17,365,000	61,959
83411*-AA-7	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	05/07/2025	REVOLVER FUNDING BROKER		58,024,742	59,422,579	
83411*-AB-5	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	05/07/2025	REVOLVER FUNDING BROKER		7,482,208	8,017,214	
83411*-AC-3	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	05/07/2025	REVOLVER FUNDING BROKER		5,965,935	7,120,363	
83411*-AD-1	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	05/07/2025	REVOLVER FUNDING BROKER		2,225,733	3,632,945	
83411*-AE-9	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	05/07/2025	REVOLVER FUNDING BROKER		1,402,001	2,220,395	
86805V-AA-5	STRONG 2025-A	05/16/2025	HSBC SECURITIES (USA) INC.		25,744,228	25,745,000	
86805V-AB-3	STRONG 2025-A	05/16/2025	HSBC SECURITIES (USA) INC.		16,099,320	16,440,000	
87218F-A*-2	TBCF 2025-2	07/16/2025	DIRECT PLACEMENT		27,000,000	27,000,000	
87268H-AA-4	TPG AG CSF III STRUC NOTE CLASS A	12/15/2025	VARIOUS		5,500,000	5,500,000	39,215
87268H-AB-2	TPG AG CSF III STRUC NOTE CLASS B	12/15/2025	VARIOUS		2,000,000	2,000,000	14,260
87268H-AC-0	TPG AG CSF III STRUC NOTE CLASS C	12/15/2025	VARIOUS		1,000,000	1,000,000	7,130
87347@-AA-5	TBCF 2025-3	10/22/2025	VARIOUS		7,739,000	7,739,000	
89238R-AA-5	TPG AG ABC II STRUCTURED NOTE LP	11/28/2025	VARIOUS		5,705,000	5,705,000	
89238R-AB-3	TPG AG ABC II STRUCTURED NOTE LP	11/28/2025	VARIOUS		1,630,000	1,630,000	
897919-AA-4	TRUST 2024-DPP1 RCKT_24-1	06/10/2025	REVOLVER FUNDING BROKER		23,228,714	23,228,714	
897919-AB-2	TRUST 2024-DPP1 RCKT_24-1	06/10/2025	REVOLVER FUNDING BROKER		4,708,073	4,708,073	
897919-AC-0	TRUST 2024-DPP1 RCKT_24-1	06/10/2025	REVOLVER FUNDING BROKER		4,221,891	4,221,891	
897919-AD-8	TRUST 2024-DPP1 RCKT_24-1	06/10/2025	REVOLVER FUNDING BROKER		4,317,465	4,317,465	
BNL0JV-4U-7	UFI-NOR FEDERAL RECEIVABLES TRUST	12/31/2025	CAPITALIZED INTEREST		288,273	288,273	
BNL2CC-TD-3	BRKFIELD INFRA DEBT FUND IV UNFUND	12/17/2025	DIRECT PLACEMENT		806,359	806,359	
G7743*-AA-8	SLF VL HOLDINGS LP HPS_25-1	08/01/2025	DIRECT PLACEMENT		64,477,870	64,477,870	
G7743*-AB-6	SLF VL HOLDINGS LP HPS_25-1	08/01/2025	DIRECT PLACEMENT		7,176,827	7,176,827	
G7743@-AA-6	SLF VL HOLDINGS LP HPS_25-1	08/01/2025	DIRECT PLACEMENT		74,184,217	74,184,217	
G7743@-AB-4	SLF VL HOLDINGS LP HPS_25-1	08/01/2025	DIRECT PLACEMENT		8,257,209	8,257,209	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					1,911,153,552	1,911,759,509	1,599,509
61947B-AA-1	MOSAIC SOLAR LOAN TRUST MSAIC_24-2	05/28/2025	CANTOR FITZGERALD & CO.		5,205,896	5,387,732	7,543
62919V-AC-5	NMEF 2025-A	03/05/2025	DEUTSCHE BANK SECURITIES INC.		12,996,357	13,000,000	
69464@-AA-0	PRC EQUIPMENT FUNDING SPE 2024 LLC	03/31/2025	DIRECT PLACEMENT		38,289,000	38,289,000	
69464@-AB-8	PRC EQUIPMENT FUNDING SPE 2024 LLC	03/31/2025	DIRECT PLACEMENT		3,154,000	3,154,000	
69464@-AC-6	PRC EQUIPMENT FUNDING SPE 2024 LLC	03/31/2025	DIRECT PLACEMENT		902,000	902,000	
78475C-AA-3	SSI 2025-1	06/18/2025	BARCLAYS CAPITAL		10,894,925	10,895,000	
78517M-AA-1	PALMET 2025-2A	10/01/2025	BOFA SECURITIES INC (MERRILL LYNCH)		92,198,992	92,735,000	
78517Q-AA-2	PALMET 2025-1A	04/15/2025	BOFA SECURITIES INC (MERRILL LYNCH)		106,579,027	107,840,000	
86744@-AA-6	SUNNOVA SOL IX ISSUER LLC SNVA_25-P1	02/21/2025	DIRECT PLACEMENT		26,653,253	27,935,000	
86745P-AA-1	SNVA 2020-2	04/14/2025	APOLLO GLOBAL SECURITIES LLC		7,384,985	9,099,712	51,755
86771P-AB-6	SUNRN 2025-1A	02/07/2025	VARIOUS		27,309,676	27,308,000	1,980
86772D-AA-4	SUNRN_18-1-A	03/21/2025	APOLLO GLOBAL SECURITIES LLC		3,522,814	3,676,779	29,286
86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNRN_2021-2A	05/29/2025	VARIOUS		5,300,936	6,094,715	19,909
86773A-AB-7	SUNRN_24-3A-A2	04/09/2025	RBC CAPITAL MARKETS CORP		2,601,219	2,778,686	31,770
86773H-AA-4	SUNRN 2025-3A	09/12/2025	DEUTSCHE BANK SECURITIES INC.		20,289,763	20,300,000	
86773P-AA-6	SUNRUN CALLISTO SUNRN_19-1	03/21/2025	APOLLO GLOBAL SECURITIES LLC		2,014,385	2,163,098	20,088
867976-AA-0	STRONG 2025-1	09/19/2025	ACADEMY SECURITIES		24,707,975	24,805,000	
867976-AB-8	STRONG 2025-1	09/19/2025	ACADEMY SECURITIES		33,310,968	33,825,000	
87252X-AA-7	TIPS_25-1	09/25/2025	HSBC SECURITIES (USA) INC.		34,289,593	34,302,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
87252X-AB-5	TIPS_25-1	09/25/2025	HSBC SECURITIES (USA) INC.		6,372,739	6,424,000	
887921-AA-2	TIP SOLAR ABS ISSUER LLC TIP_25-2	11/21/2025	HSBC SECURITIES (USA) INC.		56,074,340	56,095,000	
887921-AB-0	TIP SOLAR ABS ISSUER LLC TIP_25-2	11/21/2025	HSBC SECURITIES (USA) INC.		6,201,347	6,260,000	
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					526,254,190	533,269,722	162,331
02158Q-AA-6	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI	05/06/2025	US BANK NATIONAL ASSOCIATION		31,461,170	31,461,170	
02158Q-AB-4	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI	05/06/2025	US BANK NATIONAL ASSOCIATION		6,878,172	6,878,172	
02158Q-AC-2	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI	05/06/2025	US BANK NATIONAL ASSOCIATION		5,184,354	5,184,354	
03667#-AA-2	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_	09/30/2025	VARIOUS		26,749,714	26,749,714	
03667#-AB-0	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_	11/24/2025	VARIOUS		91,851,429	91,851,429	
08891*-AA-3	BROOKFIELD INFRA DEBT FUND III FUN	12/18/2025	VARIOUS		14,682,973	15,574,673	
08891*-AB-1	BROOKFIELD INFRA DEBT FUND III FUN	12/18/2025	VARIOUS		4,404,892	4,672,402	
08891*-AC-9	BROOKFIELD INFRA DEBT FUND III FUN	12/18/2025	VARIOUS		7,341,487	7,787,337	
08891@-AA-1	BRKFIELD INFRA DEBT FUND IV UNFUND	12/17/2025	DIRECT PLACEMENT		4,031,795	4,031,795	
08891@-AB-9	BRKFIELD INFRA DEBT FUND IV UNFUND	12/17/2025	DIRECT PLACEMENT		1,209,538	1,209,538	
08891@-AC-7	BRKFIELD INFRA DEBT FUND IV UNFUND	12/17/2025	DIRECT PLACEMENT		2,015,897	2,015,897	
09589#-AB-2	BLUE OWL GP STAKES IV FINANCING SPV LLC	10/31/2025	DIRECT PLACEMENT		82,300,000	82,300,000	
12803V-AC-9	CAJUN GLOBAL LLC CAJUN_25-2	10/16/2025	BARCLAYS CAPITAL		23,472,000	23,472,000	
12809*-AA-6	CF SOFI TRUST VFN2501 SOFI_25-1	06/13/2025	DIRECT PLACEMENT		109,161,675	109,161,675	
12809*-AB-4	CF SOFI TRUST VFN2501 SOFI_25-1	06/13/2025	DIRECT PLACEMENT		15,342,075	15,342,075	
12809*-AC-2	CF SOFI TRUST VFN2501 SOFI_25-1	06/13/2025	DIRECT PLACEMENT		10,474,380	10,474,380	
12809*-AD-0	CF SOFI TRUST VFN2501 SOFI_25-1	06/13/2025	DIRECT PLACEMENT		10,747,485	10,747,485	
12814#-AA-5	CF PL TRUST 2502 SOFI_25-2	12/30/2025	DIRECT PLACEMENT		60,451,622	60,451,622	
12814#-AB-3	CF PL TRUST 2502 SOFI_25-2	12/30/2025	DIRECT PLACEMENT		21,269,456	21,269,456	
12814#-AC-1	CF PL TRUST 2502 SOFI_25-2	12/30/2025	DIRECT PLACEMENT		21,250,994	21,250,994	
12814#-AD-9	CF PL TRUST 2502 SOFI_25-2	12/30/2025	DIRECT PLACEMENT		16,885,826	16,885,826	
14054*-AA-4	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	12/30/2025	VARIOUS		65,908,408	64,702,250	
14054*-AB-2	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	12/30/2025	VARIOUS		7,656,828	7,538,128	
14054*-AC-0	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	12/30/2025	VARIOUS		5,838,223	5,653,595	
14054*-AD-8	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	12/30/2025	VARIOUS		5,391,275	5,234,810	
20633K-AJ-7	TUNES 2025-1A	07/01/2025	SANTANDER INVESTMENT SECURITIES INC		3,906,989	3,907,000	
25746U-DY-2	DOMINION ENERGY INC	05/07/2025	VARIOUS		8,693,205	8,700,000	
25755T-AR-1	DOMINOS PIZZA MASTER ISSUER LLC DPABS_25	08/12/2025	BARCLAYS CAPITAL		20,000,000	20,000,000	
26209X-AK-7	HONK 2025-1A	09/16/2025	BARCLAYS CAPITAL		18,050,000	18,050,000	
29476Q-AB-2	EQV ABS ISSUER I LLC EQV_25-1A	07/02/2025	UMB BANK N.A.		13,470,000	13,470,000	
45029*-AA-0	ISPC FINANCING TRUST ISPC_25-1	08/20/2025	DIRECT PLACEMENT		7,971,667	7,972,660	
45175X-AB-7	IDENTITY DIGITAL CAPITAL LLC IDDGL_25-1	03/18/2025	DIRECT PLACEMENT		24,550,000	24,550,000	
45783W-A#-4	INNOVATION CREDIT SMA II SPE LLC INNCS_2	12/30/2025	VARIOUS		10,968,955	10,968,955	
45783W-A*-8	INNOVATION CREDIT SMA II SPE LLC INNCS_2	12/30/2025	VARIOUS		18,882,267	18,882,267	
45783W-A@-6	INNOVATION CREDIT SMA II SPE LLC INNCS_2	12/30/2025	VARIOUS		12,759,805	12,759,805	
45783W-B*-7	INNOVATION CREDIT SMA II SPE LLC INNCS_2	12/30/2025	VARIOUS		10,968,955	10,968,955	
55429@-AA-3	MSP 2025-1 MSP_25-1	08/28/2025	DIRECT PLACEMENT		181,998,354	181,757,844	
55429@-AB-1	MSP 2025-1 MSP_25-1	08/28/2025	DIRECT PLACEMENT		11,628,063	11,612,697	
55429@-AC-9	MSP 2025-1 MSP_25-1	08/28/2025	DIRECT PLACEMENT		17,424,537	17,401,511	
55429@-AD-7	MSP 2025-1 MSP_25-1	08/28/2025	DIRECT PLACEMENT		22,402,975	22,373,370	
55429@-AE-5	MSP 2025-1 MSP_25-1	08/28/2025	DIRECT PLACEMENT		9,956,879	9,943,721	
55429@-AF-2	MSP 2025-1 MSP_25-1	08/28/2025	DIRECT PLACEMENT		7,467,659	7,457,791	
55429@-AG-0	MSP 2025-1 MSP_25-1	08/28/2025	DIRECT PLACEMENT		2,489,218	2,485,929	
55977*-AA-1	MAGUIRE LEVERED BORROWER LLC SMB_25-MAG	11/20/2025	DIRECT PLACEMENT		12,848,646	12,848,646	
56081*-AM-6	MAJOR LEAGUE BASEBALL FACILITY FUN	06/10/2025	DIRECT PLACEMENT		3,800,000	3,800,000	
62927@-AN-8	NHL US FUNDING LP	07/14/2025	DIRECT PLACEMENT		9,000,000	9,000,000	
62928@-AF-4	NHL CANADA FUNDING LP	07/14/2025	DIRECT PLACEMENT		3,000,000	3,000,000	
62934#-AG-2	CIP VIII 2025-1 CIP_25-1	05/30/2025	DIRECT PLACEMENT		43,992,000	43,992,000	
67079#-AA-9	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	12/01/2025	DIRECT PLACEMENT		10,937,666	10,937,666	
67079#-AB-7	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	12/01/2025	DIRECT PLACEMENT		4,861,185	4,861,185	
67079#-AC-5	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	12/01/2025	DIRECT PLACEMENT		4,010,478	4,010,478	
67098V-AC-7	OC III HOLDING LP PIMCO_25-1	06/25/2025	DIRECT PLACEMENT		54,600,000	54,600,000	
69464#-AA-8	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2	12/19/2025	DIRECT PLACEMENT		22,657,990	22,657,990	
69464#-AB-6	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2	12/19/2025	DIRECT PLACEMENT		2,697,348	2,697,348	
74166Y-AE-0	PROSE_25-1A-A2	05/20/2025	BARCLAYS CAPITAL		10,198,000	10,198,000	
74628A-AA-2	PUREWEST ABS ISSUER LLC 2025-1	03/06/2025	UMB BANK N.A.		12,845,000	12,845,000	
78396Y-AE-3	SESAC 2025-1	07/22/2025	GUGGENHEIM SECURITIES LLC		19,664,680	20,000,000	
80589@-AA-7	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		3,694,569	3,587,099	
80589@-AB-5	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		2,940,730	2,871,772	
80589@-AC-3	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		13,573,986	13,043,992	
80589@-AD-1	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		5,976,453	5,543,697	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
80589B-AE-9	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		2,393,411	2,347,919	
80589B-AF-6	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		570,262	717,419	
92748P-AC-2	VINTAGE IX B LP	09/02/2025	DIRECT PLACEMENT		103,400,000	103,400,000	
92748P-AD-0	VINTAGE IX B LP GSAMIX_25-1	09/02/2025	DIRECT PLACEMENT		14,700,000	14,700,000	
92861W-AA-2	VITAL_25-1A-A2	12/11/2025	BARCLAYS CAPITAL		25,440,000	25,440,000	
95617A-AC-6	WEST STREET STRATEGIC SOLUTIONS FUND I L	09/11/2025	DIRECT PLACEMENT		120,900,000	120,900,000	
977701-AE-1	WOLF ENERGY ASSET ISSUER 2025-1	06/17/2025	US BANK NATIONAL ASSOCIATION		51,187,000	51,187,000	
977701-AG-6	WOLF ENERGY ASSET ISSUER 2025-1	06/17/2025	US BANK NATIONAL ASSOCIATION		2,901,000	2,901,000	
BNL2CM-V7-1	VDCDE 2025-1A	05/22/2025	BARCLAYS CAPITAL		53,824,680	56,021,290	
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					1,672,166,280	1,673,272,783	
00255J-AB-6	APOLLO AVIATION SECURITIZATION EQUITY TR	03/28/2025	GUGGENHEIM SECURITIES LLC		3,105,292	3,044,054	7,941
12571W-AG-8	CLI FUNDING LLC CLIF_25-1	06/10/2025	RBC CAPITAL MARKETS CORP		21,520,557	21,670,000	
15201E-AK-0	CNSQ 2025-3 A2	08/14/2025	TD SECURITIES (USA) LLC		34,577,312	35,973,000	
15201E-AL-8	CNSQ 2025-4 A2	08/14/2025	TD SECURITIES (USA) LLC		16,304,240	17,430,000	
15201E-AQ-7	CENTERSQUARE ISSUER LLC CNSQ_25-6	11/18/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		13,970,475	14,322,000	
20469A-AB-5	COMPASS DATACENTERS ISSUER 2 LLC CMPDC_2	03/13/2025	MIZUHO SECURITIES USA INC.		5,895,392	5,873,000	17,268
20469B-AA-5	CMDC 2025-1A	04/10/2025	VARIOUS		15,528,578	15,552,000	13,956
20469B-AB-3	CMDC 2025-2A	02/11/2025	GUGGENHEIM SECURITIES LLC		27,934,000	27,934,000	
20469B-AC-1	CMDC 2025-1A	04/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		691,367	695,278	2,147
20469B-AD-9	COMPASS DATACENTER ISSUER III LLC CMDC_2	07/11/2025	GUGGENHEIM SECURITIES LLC		12,025,000	12,025,000	
23284B-AE-4	CYRUSONE DATA CENTERS ISSUER I LLC CYRUS	04/09/2025	CANTOR FITZGERALD & CO.		1,769,485	1,787,500	5,521
23284B-AF-1	CYRUS 2024-1A	04/09/2025	BMO CAPITAL MARKETS		930,784	970,277	2,566
23284B-AG-9	CYRUS 2024-2A	04/29/2025	VARIOUS		5,567,590	5,784,999	8,368
23284B-AJ-3	CYRUS 2025-1A	02/07/2025	MUFG SECURITIES AMERICA INC		25,660,010	25,663,000	
23802Y-AA-5	HYPER 2025-1A	09/11/2025	DEUTSCHE BANK SECURITIES INC.		22,999,216	23,000,000	
30332Y-AG-6	FIP MASTER FUNDING LLC FI_25-1	10/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)		26,031,582	26,034,857	
30332Y-AJ-0	FIP MASTER FUNDING LLC FI_25-1	10/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,763,743	10,769,308	
33938M-AK-5	FLEXENTIAL ISSUER LLC FLX_25-1	11/04/2025	DEUTSCHE BANK SECURITIES INC.		26,603,530	26,820,000	
36173X-AA-0	GGAMMT_25-1A-A	10/17/2025	BOFA SECURITIES INC (MERRILL LYNCH)		35,978,780	35,980,000	
37556T-AA-4	GHOST 2025-1A	02/19/2025	MIZUHO SECURITIES USA INC.		30,218,734	30,220,000	
44148J-AB-5	HWIRE 2021-1	01/22/2025	MORGAN STANLEY & CO. LLC		14,907,744	15,750,000	3,489
59170J-AR-9	MNET 2025-1A	05/15/2025	DIRECT PLACEMENT		22,589,505	23,000,000	
59170J-AX-6	MNET 2025-2A	07/31/2025	BARCLAYS CAPITAL		33,882,181	33,885,000	
59170J-AZ-1	MNET 2025-2A	07/31/2025	BARCLAYS CAPITAL		13,770,562	13,775,000	
59170J-BB-3	MNET 2025-2A	07/31/2025	BARCLAYS CAPITAL		5,526,385	5,527,333	
59170J-BD-9	METRONET INFRASTRUCTURE ISSUER LLC MNET_	12/04/2025	MORGAN STANLEY & CO. LLC		31,799,860	31,800,000	
59170J-BF-4	METRONET INFRASTRUCTURE ISSUER LLC MNET_	12/04/2025	MORGAN STANLEY & CO. LLC		25,439,855	25,440,000	
59170J-BH-0	METRONET INFRASTRUCTURE ISSUER LLC MNET_	12/04/2025	MORGAN STANLEY & CO. LLC		9,589,726	9,590,000	
69291Y-AB-4	PKAIR 2025-1	05/02/2025	RBC CAPITAL MARKETS CORP		5,999,811	6,000,000	
69291Y-AC-2	PKAIR 2025-1	05/02/2025	RBC CAPITAL MARKETS CORP		11,049,952	11,050,000	
69291Y-AD-0	PKAIR 2025-1	05/02/2025	RBC CAPITAL MARKETS CORP		4,139,997	4,140,000	
74334N-AA-9	PROGRESS RESIDENTIAL TRUST PROG_25-SFR1	01/10/2025	WELLS FARGO SECURITIES LLC		8,586,200	9,400,000	
74334N-AC-5	PROGRESS RESIDENTIAL TRUST PROG_25-SFR1	01/10/2025	WELLS FARGO SECURITIES LLC		4,021,860	4,400,000	
74334N-AE-1	PROGRESS RESIDENTIAL TRUST PROG_25-SFR1	01/10/2025	WELLS FARGO SECURITIES LLC		998,740	1,100,000	
78509*-AA-0	ITE_STEAM 2025	08/28/2025	DIRECT PLACEMENT		18,665,012	18,665,012	
78509*-AB-8	ITE_STEAM 2025	08/28/2025	DIRECT PLACEMENT		1,334,988	1,334,988	
78520E-AH-9	SDCP 2025-1	01/31/2025	GUGGENHEIM SECURITIES LLC		22,545,000	22,545,000	
78520E-AJ-5	SABEY DATA CENTERS SDCP_25-2	04/01/2025	TD SECURITIES (USA) LLC		14,720,000	14,720,000	
82321A-AA-5	SHENTEL ISSUER LLC SHENTL_25-1	11/19/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,000,999	10,005,000	
871044-AL-7	SWITCH DATA CENTER SWTCH_25-1A	08/12/2025	VARIOUS		83,435,256	86,544,000	46,019
871044-AS-2	SWITCH ABS ISSUER LLC SWTCH_25-2A	10/08/2025	WELLS FARGO SECURITIES LLC		29,339,830	29,340,000	
88035K-AC-3	TENET EQUITY FUNDING TENET_25-1	10/15/2025	TRUIST SECURITIES INC.		18,216,242	18,218,000	
89617F-AA-2	TCN 2025-SFR2	07/18/2025	MORGAN STANLEY & CO. LLC		11,882,200	11,900,000	
89617F-AB-0	TCN 2025-SFR2	07/18/2025	MORGAN STANLEY & CO. LLC		6,599,904	6,600,000	
89617F-AC-8	TCN 2025-SFR2	07/18/2025	MORGAN STANLEY & CO. LLC		7,199,636	7,200,000	
89657A-AB-2	TRINITY RAIL LEASING LP TRL_18-1A	03/13/2025	BOFA SECURITIES INC (MERRILL LYNCH)		27,348,125	28,000,000	97,020
89657B-AC-8	TRL 2019-2A	03/19/2025	BOFA SECURITIES INC (MERRILL LYNCH)		32,812,656	34,000,000	8,783
89657M-AA-8	TRINITY RAIL LEASING LP TRL_25-1	10/15/2025	WELLS FARGO SECURITIES LLC		28,642,021	28,646,000	
91326E-AG-0	UNITI FIBER ABS ISSUER LLC UNITI_25-2	10/09/2025	BARCLAYS CAPITAL		12,058,533	12,058,533	
916934-AB-8	URBACON DC LTD PARTNERSHIP SER 25-1A	08/07/2025	TD SECURITIES (USA) LLC		22,005,450	22,093,744	
97063R-AA-8	WILLIS ENGINE SECURITIZATION TRUST WESTF	06/05/2025	MUFG SECURITIES AMERICA INC		9,149,745	9,150,000	
98919W-AA-1	ZAYO ISSUER LLC ZAYO_25-1	01/31/2025	BARCLAYS CAPITAL		54,609,000	54,609,000	
98919W-AG-8	ZAYO 2025-2	05/01/2025	BARCLAYS CAPITAL		25,800,000	25,800,000	
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					966,742,642	977,834,883	213,078

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
1889999999. Total - asset-backed securities (unaffiliated)					11,197,035,738	11,203,830,142	12,907,999
1899999999. Total - asset-backed securities (affiliated)					113,830,872	113,817,877	44,550
1909999997. Total - asset-backed securities - Part 3					11,310,866,610	11,317,648,019	12,952,549
1909999998. Total - asset-backed securities - Part 5					507,041,773	507,206,890	923,503
1909999999. Total - asset-backed securities					11,817,908,383	11,824,854,909	13,876,052
2009999999. Total - issuer credit obligations and asset-backed securities					33,551,714,793	33,762,118,978	138,382,610
025816-CH-0	AMERICAN EXPRESS COMPANY	01/02/2025	TRANSFER BROKER	15,000,000.000	15,000,000		
060505-GB-4	BANK OF AMERICA CORP	01/02/2025	TRANSFER BROKER	20,000,000.000	20,000,000		
06055H-AB-9	BANK OF AMERICA CORP	01/02/2025	TRANSFER BROKER	9,000,000.000	9,000,000		
064058-AJ-9	BANK OF NEW YORK MELLON CORP/THE	01/02/2025	TRANSFER BROKER	4,000,000.000	4,000,000		
064058-AL-4	BANK OF NEW YORK MELLON CORP/THE	01/02/2025	TRANSFER BROKER	15,000,000.000	15,000,000		
19075Q-AD-4	COBANK ACB	01/02/2025	TRANSFER BROKER	10,000,000.000	10,000,000		
19075Q-AE-2	COBANK ACB	01/02/2025	TRANSFER BROKER	10,000,000.000	10,000,000		
24967Q-AB-6	DEPOSITORY TRUST & CLEARING CORP	01/02/2025	TRANSFER BROKER	7,000,000.000	7,000,000		
25746U-DM-8	DOMINION ENERGY INC	01/02/2025	TRANSFER BROKER	18,000,000.000	18,000,000		
48128B-AN-1	JPMORGAN CHASE & CO	01/02/2025	TRANSFER BROKER	20,000,000.000	20,000,000		
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC (	01/02/2025	TRANSFER BROKER	15,000,000.000	15,000,000		
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC (	01/02/2025	TRANSFER BROKER	13,500,000.000	13,500,000		
693475-BF-1	PNC FINANCIAL SERVICES GROUP INC (	01/02/2025	TRANSFER BROKER	5,000,000.000	5,000,000		
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC (	01/02/2025	TRANSFER BROKER	3,900,000.000	3,900,000		
808513-BJ-3	CHARLES SCHWAB CORPORATION (THE)	01/02/2025	TRANSFER BROKER	4,050,000.000	4,050,000		
808513-CB-9	CHARLES SCHWAB CORPORATION (THE)	01/02/2025	TRANSFER BROKER	4,000,000.000	4,000,000		
857477-CH-4	STATE STREET CORP	02/28/2025	TRANSFER BROKER	15,481,000.000	15,498,023		
89832Q-AF-6	TRUIST FINANCIAL CORP	02/28/2025	TRANSFER BROKER	1,500,000.000	1,513,848		
902973-BC-9	US BANCORP	01/02/2025	TRANSFER BROKER	25,000,000.000	25,000,000		
949746-TD-3	WELLS FARGO & COMPANY	01/02/2025	TRANSFER BROKER	15,000,000.000	15,000,000		
95002Y-AA-1	WELLS FARGO & CO	01/02/2025	TRANSFER BROKER	310,000.000	310,000		
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					230,771,871	XXX	
4509999997. Total - preferred stocks - Part 3					230,771,871	XXX	
4509999998. Total - preferred stocks - Part 5					5,600,000	XXX	
4509999999. Total - preferred stocks					236,371,871	XXX	
00084K-10-4	ACC CLAIMS HOLDINGS LLC	08/01/2025	CAMRA TRANSFER BROKER	304,962.000			
002824-10-0	ABBOTT LABORATORIES	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	43.000	5,740		
00287Y-10-9	ABBVIE INC	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	3,234.000	680,215		
007903-10-7	ADVANCED MICRO DEVICE	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	149.000	29,782		
00827B-10-6	AFFIRM HOLDINGS INC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	568.000	44,044		
00846U-10-1	AGILENT TECHNOLOGIES INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	32.000	4,069		
011532-10-8	ALAMOS GOLD INC-CLASS A	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	2,264.000	63,905		
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	66.000	20,128		
02079K-10-7	ALPHABET INC-CL C	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	35.000	11,309		
02079K-30-5	ALPHABET INC-CL A	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	55.000	17,778		
02156V-10-9	OKLO INC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	231.000	19,527		
023135-10-6	AMAZON.COM INC	11/25/2025	VARIOUS	17,558.000	3,601,089		
023608-10-2	AMEREN CORPORATION	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	19.000	1,996		
03073E-10-5	CENCORA INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	67.000	19,520		
031100-10-0	AMETEK INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	314.000	55,326		
035710-83-9	ANNALY CAPITAL MANAGEMENT IN	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,100.000	46,895		
037833-10-0	APPLE INC	06/02/2025	VARIOUS	27,198.000	6,369,152		
03831W-10-8	APPLOVIN CORP- CLASS A	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	57.000	22,692		
04626A-10-3	ASTERA LABS INC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	283.000	40,050		
060505-10-4	BANK OF AMERICA CORP	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	600.000	26,423		
06849F-10-8	BARRICK MINING CORP	01/21/2025	EXCHANGE TRANSACTIONS	3,137.000	47,936		
084670-70-2	BERKSHIRE HATHAWAY INC-CL B	11/25/2025	VARIOUS	2,433.000	1,211,557		
09290D-10-1	BLACKROCK FUNDING INC/DE	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	44.000	44,650		
093712-10-7	BLOOM ENERGY CORP- A	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	441.000	40,327		
097751-86-1	BOMBARDIER INC-B	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	261.000	30,834		
101137-10-7	BOSTON SCIENTIFIC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	133.000	13,841		
11135F-10-1	BROADCOM INC	11/25/2025	VARIOUS	8,191.000	1,576,054		
126408-10-3	C S X CORP.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	484.000	15,076		
126650-10-0	CVS CAREMARK CORP	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	108.000	8,493		
14040H-10-5	CAPITAL ONE FINANCIAL CORP	11/25/2025	VARIOUS	502.949	100,631		
14316J-10-8	CARLYLE GROUP INC/THE	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	611.000	39,728		

SCHEDULE D - PART 3

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1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
15101Q-20-7	CELESTICA INC	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	304.000	27,289		
165167-73-5	EXPAND ENERGY CORP	12/09/2025	EXERCISE OF WARRANTS	17,757.000	458,100		
166764-10-0	CHEVRON CORPORATION	07/18/2025	MERGER TRANSACTIONS NON CASH	546.330	81,971		
171779-30-9	CIENA CORP COM	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	267.000	51,750		
17275R-10-2	CISCO SYS INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	201.000	12,798		
172908-10-5	CINTAS CORP	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	219.000	49,568		
199908-10-4	COMFORT SYSTEMS USA INC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	68.000	64,256		
209115-10-4	CONSOLIDATED EDISON INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	286.000	29,683		
21037T-10-9	CONSTELLATION ENERGY CORP	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	82.000	25,668		
217204-10-6	COPART INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	490.000	24,882		
21873S-10-8	COREWEAVE INC-CL A	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	347.000	24,288		
219350-10-5	CORNING INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	290.000	23,874		
22160K-10-5	COSTCO WHOLESALE CORP-NEW	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	796.000	824,731		
233051-87-9	XTRACKERS HARVEST CSI 300 CHINA A-SHARE	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	721.000	19,239		
233331-10-7	DTE ENERGY COMPANY	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	48.000	6,533		
25746U-10-9	DOMINION RESOURCES INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	278.000	17,097		
25809K-10-5	DOORDASH INC- A	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	196.000	41,603		
26441C-20-4	DUKE ENERGY CORP	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	152.000	17,790		
278768-10-6	ECHOSTAR CORP-A	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	319.000	22,602		
290876-10-1	EMERA INC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	287.000	13,494		
29250N-10-5	ENBRIDGE INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	245.000	11,502		
29364G-10-3	ENTERGY CORP.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	234.000	19,433		
30034W-10-6	EVERGY INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	594.000	39,452		
30040W-10-8	EVERSOURCE ENERGY	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	417.000	27,038		
30161N-10-1	EXELON CORP.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	583.000	25,486		
30190A-10-4	F&G ANNUITIES & LIFE INC	12/17/2025	SPIN-OFF TRANSACTIONS	28.440	566		
30231G-10-2	EXXON MOBIL CORP	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	8,139.000	862,643		
30303M-10-2	META PLATFORMS INC	06/02/2025	VARIOUS	3,975.000	2,568,894		
315616-10-2	F5 INC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	35.000	11,125		
337932-10-7	FIRSTENERGY CORP	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	116.000	5,465		
34959E-10-9	FORTINET INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	226.000	23,115		
363576-10-9	ARTHUR J GALLAGHER & CO	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	84.000	29,218		
369604-30-1	GE AEROSPACE	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	1,927.000	386,669		
416515-10-4	THE HARTFORD INSURANCE GROUP INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	177.000	22,956		
443201-10-8	HOWMET AEROSPACE INC NPV	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	106.000	18,255		
443510-60-7	HUBBELL INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	21.000	8,022		
448811-20-8	HYDRO ONE LTD	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	1,494.000	55,069		
457669-30-7	INSMED INC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	389.000	80,995		
458140-10-0	INTEL CORP.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,322.000	47,207		
45841N-10-7	INTERACTIVE BROKERS GRO-CL A	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	244.000	47,547		
45866F-10-4	INTERCONTINENTAL EXCHANGE INC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	178.000	27,714		
459200-10-1	INT'L. BUSINESS MACHINES CORP.	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	1,723.000	433,704		
46120E-60-2	INTUITIVE SURGICAL INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	34.000	18,797		
46222L-10-8	IONQ INC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	629.000	28,963		
46625H-10-0	JP MORGAN & CO COM	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	5,062.000	1,268,596		
478160-10-4	JOHNSON & JOHNSON	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	72.000	11,168		
49271V-10-0	DR PEPPER SNAPPLE GROUP INC. COMMON	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	1,371.000	45,469		
497350-10-8	KIRIN HOLDINGS CO LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	3,195.000	50,299		
532457-10-8	LILLY (ELI) & CO.	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	1,457.000	1,338,594		
550372-10-6	LUNDIN MINING CORP	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,907.000	34,194		
56501R-10-6	MANULIFE FINANCIAL CORP	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	366.000	12,907		
571748-10-2	MARSH & MCLENNAN COS. INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	109.000	25,519		
57636Q-10-4	MASTERCARD INC	11/25/2025	VARIOUS	1,576.000	873,307		
594918-10-4	MICROSOFT CORP.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	428.000	199,099		
594972-40-8	MICROSTRATEGY INC CL A	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	164.000	61,248		
595112-10-3	MICRON TECHNOLOGY INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	230.000	51,003		
617446-44-8	MORGAN STANLEY	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	7.000	1,152		
631103-10-8	NASDAQ OMX GROUP	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	433.000	38,629		
632307-10-4	NATERA INC	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	308.000	43,795		
64110L-10-6	NETFLIX COM INC COM	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	780.000	761,160		
64119N-60-8	NETSKOPE INC	09/30/2025	CONVERSION TRANSACTIONS NON CASH	1,374,203.000	28,099,882		
67066G-10-4	NVIDIA CORP COM	11/25/2025	VARIOUS	44,368.000	5,169,651		
68389X-10-5	ORACLE CORP	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	3,070.000	486,457		
69608A-10-8	PALANTIR TECHNOLOGIES INC-A	11/25/2025	VARIOUS	4,210.000	383,728		
697900-10-8	PAN AMERICAN SILVER CORP	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	1,549.000	50,788		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
742718-10-9	PROCTER & GAMBLE CO.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	395.000	66,103		
743315-10-3	PROGRESSIVE CORP	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	65.000	18,696		
744573-10-6	PUB. SVC. ENTERPRISES GROUP	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	371.000	30,437		
74743L-10-0	QNITY ELECTRONICS INC	11/03/2025	SPIN-OFF TRANSACTIONS	488.500	28,767		
75734B-10-0	REDDIT INC-CL A	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	154.000	25,117		
760759-10-0	REPUBLIC SERVICES INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	104.000	26,793		
76954A-10-3	RIVIAN AUTOMOTIVE INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	1,753.000	24,561		
770700-10-2	ROBINHOOD MARKETS INC - A	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	229.000	26,007		
77311W-10-1	ROCKET COS INC-CLASS A	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,129.000	41,372		
773121-10-8	ROCKET LAB CORP	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	862.000	40,591		
780087-10-2	ROYAL BANK OF CANADA	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	672.000	85,553		
78409V-10-4	S&P GLOBAL INC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	64.000	31,679		
79466L-30-2	SALESFORCE.COM INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	93.000	24,347		
808513-10-5	CHARLES SCHWAB	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	260.000	22,870		
833445-10-9	SNOWFLAKE INC-CLASS A	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	129.000	31,822		
83406F-10-2	SOFI TECHNOLOGIES INC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	2,299.000	58,095		
842587-10-7	SOUTHERN CO.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	309.000	27,764		
863667-10-1	STRYKER CORP COM	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	16.000	6,087		
866674-10-4	SUN COMMUNITIES INC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	385.000	49,730		
871607-10-7	SYNOPSYS INC	07/18/2025	CASH AND STOCK MERGER	61.180	35,776		
872540-10-9	TJX COMPANIES	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	192.000	24,581		
872590-10-4	T-MOBILE US INC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	92.000	19,096		
87262K-10-5	TMX GROUP LTD	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	1,016.000	40,084		
876030-10-7	TAPESTRY INC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	404.000	40,742		
87612G-10-1	TARGA RESOURCES CORP	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	110.000	17,829		
87807B-10-7	TC ENERGY CORP	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	330.000	16,892		
879360-10-5	TELEDYNE TECHNOLOGIES INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	87.000	42,894		
879382-10-9	TELEFONICA SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,466.000	10,614		
88160R-10-1	TESLA INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	114.000	38,719		
902653-10-4	UDR INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	79.000	3,271		
922475-10-8	VEEVA SYSTEMS INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	128.000	35,734		
92343V-10-4	VERIZON COMMUNICATIONS	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	656.000	28,900		
92826C-83-9	VISA INC-CLASS A SHARES	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	3,094.000	1,087,843		
928856-30-1	VOLVO AB-B SHS	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	3,995.000	124,006		
931142-10-3	WAL-MART INC	06/02/2025	VARIOUS	8,159.000	779,585		
94106L-10-9	WASTE MANAGEMENT INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	37.000	8,932		
949746-10-1	WELLS FARGO & CO - NEW	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	6,043.000	442,963		
95040Q-10-4	WELLTOWER INC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	158.000	24,483		
962879-10-2	WHEATON PRECIOUS METALS CORP	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	22.000	2,259		
96467A-20-0	WHITECAP RESOURCES INC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	6,624.000	53,860		
969457-10-0	WILLIAMS COS INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	156.000	9,535		
98389B-10-0	XCEL ENERGY INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	417.000	29,037		
98850P-10-9	YUM CHINA HOLDINGS	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,450.000	70,182		
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,044.000	85,324		
D08792-10-9	BEIERSDORF AG	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	293.000	42,305		
D12096-10-9	BAYERISCHE MOREREN WERKE AG	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	17.000	1,781		
D2734Z-10-7	FRESENIUS MEDICAL CARE	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	590.000	33,756		
D31709-10-4	HEIDELBERGCEMENT AG	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	36.000	9,135		
D3207M-10-2	HENKEL AG & CO KGAA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,221.000	94,552		
D6240C-12-2	PORSCHE AUTOMOBIL HLDG-PRF	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,512.000	63,974		
E2116H-88-0	BANKINTER SA	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	2,168.000	28,142		
E2R41M-10-4	CELLNEX TELECOM SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	531.000	17,174		
E526LK-10-1	AENA SME SA	08/27/2025	VARIOUS	2,611.000	60,911		
F00189-12-0	ACCOR SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,136.000	61,688		
F11487-12-5	BOUYGUES SA	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	570.000	24,972		
F13923-11-9	CARREFOUR SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	3,264.000	49,274		
F4035A-55-7	SAFRAN SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	169.000	56,009		
F48051-10-0	HERMES INTERNATIONAL	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	9.000	24,567		
F5396X-10-2	KLEPIERRE	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	528.000	20,758		
F58149-13-3	L'OREAL SA	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	97.000	41,040		
F96888-11-4	BUREAU VERITAS SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,275.000	39,185		
G0110T-10-6	ADMIRAL GROUP PLC	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	805.000	29,907		
G03764-14-2	ANGLO AMERICAN PLC	06/02/2025	EXCHANGE TRANSACTIONS	1,648.000	22,565		
G0398N-12-8	ANTOFAGASTA PLC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,023.000	35,977		
G05320-10-9	ASHTEAD GROUP PLC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	249.000	16,744		

SCHEDULE D - PART 3

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G05600-13-8	ASSOCIATED BRITISH FOODS PLC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,699.000	46,858		
G0593M-10-7	ASTRAZENECA PLC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	152.000	21,797		
G07034-10-4	BAIDU INC -CL A	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	1,598.000	16,762		
G1151C-10-1	ACCENTURE PLC-CL A	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	154.000	44,844		
G2108Y-10-5	CHINA RESOURCES LAND LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	20,508.000	69,334		
G21150-10-0	CHINA HONGQIAO GROUP LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	8,703.000	34,504		
G21765-10-5	CK HUTCHISON HOLDINGS LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	12,691.000	73,081		
G25457-10-5	CREDO TECHNOLOGY GROUP HOLDI	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	322.000	47,690		
G3777B-10-3	GEELY AUTOMOBILE HOLDINGS LT	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	2,594.000	5,661		
G4232K-10-0	HALEON PLC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	4,916.000	27,611		
G42504-10-3	HALMA PLC	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	484.000	17,325		
G4402L-15-1	HENGAN INTL GROUP CO LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	24,180.000	87,156		
G4804L-16-3	INTERCONTINENTAL HOTELS GROU	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	174.000	21,786		
G4818G-10-1	INNOVENT BIOLOGICS	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	4,209.000	34,696		
G5074A-10-0	JD HEALTH INTL INC	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	5,514.000	44,445		
G5223Y-10-8	KE HOLDINGS INC-CL A	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	8,426.000	50,266		
G5689U-10-3	LONDON STOCK EXCHANGE GROUP	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	149.000	22,840		
G6427A-10-2	NETEASE INC	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	129.000	3,566		
G6470A-11-6	NEW ORIENTAL EDUCATION & TEC	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	9,362.000	48,597		
G6500M-10-6	NEXT PLC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	133.000	22,330		
G6525F-10-2	NIO INC-CLASS A	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	6,170.000	34,624		
G7170M-10-3	POP MART INTERNATIONAL GROUP	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	1,464.000	43,257		
G7S8MZ-10-9	PHOENIX GROUP HOLDINGS PLC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	7,626.000	67,210		
G8842P-10-2	SSE PLC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	229.000	5,964		
G92087-34-8	UNILEVER PLC	12/09/2025	EXCHANGE TRANSACTIONS	4,980.000	426,997		
G97008-11-7	WUXI BIOLOGICS CAYMAN INC	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	10,246.000	32,587		
G982AW-10-0	XPENG INC	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	3,330.000	36,602		
G9897K-10-5	ZTO EXPRESS CAYMAN INC	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	2,867.000	58,670		
H0245V-10-8	DSM-FIRMENICH AG	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	450.000	42,694		
H04825-35-4	BANQUE CANTONALE VAUDOIS-REG	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	238.000	27,908		
H0743H-11-4	BEIGENE LTD	06/05/2025	EXCHANGE TRANSACTIONS	2,402.000	29,303		
H10053-10-8	BKW AG	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	202.000	42,306		
H1512E-10-0	COCA-COLA HBC AG-CDI	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,100.000	54,775		
H22206-19-9	EMS-CHEMIE HOLDINGS AG	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	19.000	13,790		
H25662-18-2	CIE FINANCIERE RICHEMONT-REG	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	136.000	25,377		
H3701P-10-2	HELVETIA HOLDING AG-REG	12/08/2025	MERGER TRANSACTIONS NON CASH	132.560	31,998		
H57312-64-9	NESTLE SA CHAM ET VEVEY	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	289.000	30,615		
H69293-21-7	ROCHE HOLDING AG - GENUSSSCHEIN	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	89.000	28,702		
H69293-22-5	ROCHE HOLDING AG-BR	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	77.000	26,407		
H7258G-20-9	SCHINDLER HOLDING AG	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	119.000	42,151		
H8403W-10-7	SWISS PRIME SITE-REG	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	282.000	33,037		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	47.000	33,127		
J00210-10-4	ADVANTEST CORP	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	270.000	35,584		
J00288-10-0	AEON CO LTD NPV	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	2,008.000	36,702		
J03393-10-5	ASTELLAS PHARMA INC	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	210.000	2,352		
J05124-14-4	CANON INC	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	879.000	25,891		
J06510-10-1	CHUBU ELECTRIC POWER CO INC NPV	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	2,209.000	30,577		
J08613-10-1	CONCORDIA FINANCIAL GROUP LTD NPV	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	3,958.000	30,361		
J11718-11-1	DAIWA SECURITIES GROUP INC	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	5,482.000	42,786		
J12600-12-8	EBARA CORP	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,232.000	31,976		
J14112-10-6	FUJI ELECTRIC CO LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	566.000	39,528		
J14784-12-8	FUJIKURA LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	631.000	29,816		
J15708-15-9	FUJITSU LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	270.000	7,196		
J2398N-11-3	IHI CORPORATION	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	321.000	34,109		
J24994-11-3	ISUZU MOTORS LIMITED	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	1,980.000	26,334		
J2740B-10-6	JAPAN EXCHANGE GROUP INC	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	5,102.000	55,028		
J2800C-10-1	JAPAN POST BANK CO LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,166.000	14,011		
J29223-12-0	KAJIMA CORP	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	1,700.000	42,494		
J30169-10-6	KANSAI ELECTRIC POWER CO INC/TH NPV	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	2,575.000	28,893		
J36662-13-8	KUBOTA CORP	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	3,070.000	44,237		
J38702-10-6	LASERTEC CORP	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	214.000	38,292		
J4599L-10-2	MIZUHO FINANCIAL GROUP INC	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	907.000	31,828		
J5900F-10-6	NOMURA RESEARCH INSTITUTE LTD	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	181.000	7,108		
J59826-10-7	OBAYASHI CORP	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	2,900.000	44,089		
J61933-12-3	ORIX CORP	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	282.000	7,607		

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J6352W-10-0	PAN PACIFIC INTERNATIONAL HO	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,379.000	45,526		
J64264-10-4	RAKUTEN GROUP INC	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	7,203.000	43,946		
J6571N-10-5	RYOHIN KEIKAKU CO LTD	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	749.000	16,821		
J6991H-10-0	SBI HOLDINGS INC	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	764.000	35,652		
J70746-13-6	SEKISUI HOUSE LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	2,070.000	46,211		
J74229-10-5	SHIONOGI & CO LTD	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	1,397.000	21,715		
J77841-11-2	SUMITOMO REALTY & DEVELOPMEN	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	1,701.000	60,719		
J79561-14-8	TAISEI CORP	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	618.000	35,086		
J92719-11-1	TOYOTA TSUSHO CORP.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	2,112.000	44,594		
K0514G-10-1	AP MOELLER-MAERSK A/S-B	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	19.000	40,168		
K7653Q-10-5	ORSTED A/S	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,979.000	40,555		
M1586M-11-5	BANK HAPOALIM BM	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	1,354.000	22,634		
M16043-10-7	BANK LEUMI LE-ISRAEL	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	870.000	13,929		
M2014F-10-2	BIM BIRLESIK MAGAZALAR AS	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	5,339.000	69,285		
M7918D-14-5	PHOENIX HOLDINGS LTD/THE	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	719.000	25,740		
M8966X-10-8	TUPRAS-TURKIYE PETROL RAFINE	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	15,549.000	65,026		
N0162C-10-2	ABN AMRO GROUP N.V.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	1,069.000	30,756		
N01803-30-8	AKZO NOBEL N.V.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	959.000	60,489		
N3113K-39-7	EURONEXT NV	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	161.000	26,773		
N3501V-10-4	ADYEN NV	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	20.000	37,539		
N4297B-14-6	KONINKLIJKE KPN NV	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	21,694.000	101,934		
N5505D-10-5	THE MAGNUM ICE CREAM COMPANY NV	12/08/2025	SPIN-OFF TRANSACTIONS	996.000	11,129		
N64038-10-7	NN GROUP NV	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	373.000	26,160		
N97284-10-8	YANDEX NV-A	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	441.000	38,990		
P0280A-19-2	AMERICA MOVIL SAB DECV	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	7,548.000	8,700		
P0939W-10-8	BANCO DE CHILE	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	100,565.000	14,382		
P1808G-11-7	BANCO BRADESCO SA-PREF	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	15,106.000	53,154		
P1909G-10-7	B3 SA - BRASIL BOLSA BALCAO	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	29,495.000	54,731		
P1R8ZJ-25-3	BANCO BTG PACTUAL SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	4,813.000	38,740		
P2253T-13-3	CEMEX SAB-CPO	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	52,713.000	35,636		
P2R16K-27-1	AXIA ENERGIA-PR C	12/22/2025	SPIN-OFF TRANSACTIONS	1,093.140	7,515		
P3700H-26-8	EMBRAER SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,395.000	36,599		
P3773H-10-4	EQUATORIAL SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	14,473.000	77,889		
P4182H-11-5	FOMENTO ECONOMICO MEXICA-UBD	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	3,117.000	30,274		
P49500-10-4	GRUPO CIBEST SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,475.000	24,501		
P49500-11-2	GRUPO CIBEST SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	3,039.000	45,860		
P78331-14-0	PETROBRAS - PETROLEO BRAS-PR	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	868.000	5,197		
P79942-10-1	REDE DOR SAO LUIZ SA FGN COM ST 0 12/30/	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	4,657.000	32,623		
Q3647R-14-7	EVOLUTION MINING LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	5,572.000	43,429		
Q77301-10-1	PRO MEDICUS LTD	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	262.000	43,488		
Q8351E-10-9	SCENTRE GROUP	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	9,386.000	22,527		
Q8563C-10-7	SONIC HEALTHCARE LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	2,884.000	43,987		
Q88040-11-0	SUNCORP GROUP LTD	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	196.000	2,697		
Q8T84B-10-8	SIGMA HEALTHCARE LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	10,392.000	20,757		
R0139K-10-0	AKER BP ASA	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	1,424.000	35,842		
R2326D-10-5	MARINE HARVEST	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,326.000	24,043		
S0850R-10-1	ABSA GROUP LTD	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	3,160.000	37,967		
S11881-10-9	BID CORP LTD	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,277.000	54,675		
S34320-10-1	HARMONY GOLD MINING CO LTD	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,404.000	25,356		
S37840-11-3	IMPALA PLATINUM HOLDINGS LTD	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,368.000	26,649		
S5202Z-13-1	FIRSTRAND LTD	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	18,731.000	80,120		
S53435-12-9	NASPERS LTD N SHS	10/01/2025	EXCHANGE TRANSACTIONS	1,870.000	50,305		
S64125-91-7	ADVANCED INFO SERVICE-FOR RG	08/28/2025	CLSA AMERICAS LLC	6,279.000	58,026		
S8039R-10-8	MTN GROUP LTD	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	5,558.000	34,987		
S9122P-10-8	ANGLO AMERICAN PLATINUM LTD	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	607.000	37,770		
SBV5F6-75-4	AMRIZE LTD	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,259.000	63,356		
SBV9B6-24-8	AXIA ENERGIA	11/10/2025	EXCHANGE TRANSACTIONS	5,887.000	42,299		
SBWZMZ-F4-9	FLUTTER ENTERTAINMENT PLC-DI	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	400.000	77,834		
T1188K-42-9	BANCA MONTE DEI PASCHI SIENA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	5,261.000	52,591		
T1325T-11-9	BPER BANCA	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	2,413.000	21,247		
T3679P-11-5	ENEL SPA	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	1,270.000	11,659		
T55067-10-1	INTESA SANPAOLO	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	4.000	22		
T7630L-10-5	PRYSMIAN SPA	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	239.000	20,787		
W17218-21-0	BOLIDEN AB	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	937.000	42,146		
W1R924-25-2	ATLAS COPCO AB-A SHS	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	10,292.000	161,845		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
W25918-15-7	EPIROC AB	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	3,129.000	58,951		
W3R06F-10-0	ESSITY AB	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,702.000	74,197		
W3R27C-10-2	EQT AB	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	1,247.000	44,815		
W72838-11-8	SAAB AB-B	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	896.000	31,368		
W90152-12-0	SVENSKA CELLULOSA AB SCA - B SHARES	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	6,153.000	83,134		
W95878-16-6	TELE2 AB-B SHS	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,364.000	36,779		
X0085P-16-3	ALPHA BANK SA	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	7,403.000	30,956		
X2379U-10-6	EUROBANK SA	12/15/2025	MERGER TRANSACTIONS NON CASH	11,504.000	49,255		
X3078L-10-8	GALP ENERGIA SGPS SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,545.000	49,757		
X3258B-10-2	HELLENIC TELECOMMUN ORGANIZA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	3,246.000	65,055		
X4551T-10-5	KONE OYJ-B	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	550.000	36,691		
X56533-18-9	NATIONAL BANK OF GREECE	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	5,513.000	53,866		
X5S2FJ-10-1	PIRAEUS BANK SA	12/22/2025	MERGER TRANSACTIONS NON CASH	4,944.000	40,955		
X5S32S-12-9	MOL HUNGARIAN OIL AND GAS PL	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,007.000	17,897		
X67925-11-9	EDP SA	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	3,118.000	14,062		
X6922W-20-4	POLSKI KONCERN NAFTOWY ORLEN	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	2,657.000	52,545		
X7023M-10-3	PUBLIC POWER CORP	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	2,920.000	49,367		
X9518S-10-8	UPM-KYMMENE OYJ	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,754.000	74,223		
X98155-11-6	WARTSILA OYJ ABP	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,312.000	40,549		
Y0002S-10-9	ACCTON TECH CORP	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	1,820.000	38,267		
Y0187F-13-8	APOLLO HOSPITALS ENT	11/28/2025	CLSA AMERICAS LLC	411.000	32,802		
Y0392D-10-0	ASIA VITAL COMPONENTS	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,229.000	42,022		
Y04327-10-5	ASUSTEK COMPUTER INC	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,080.000	22,637		
Y0547D-15-3	BAJAJ FINANCE LTD	08/28/2025	VARIOUS	9,350.000	53,713		
Y05490-10-0	BAJAJ AUTO LIMITED.	11/28/2025	CLSA AMERICAS LLC	713.000	72,125		
Y06071-25-5	BANGKOK DUSIT MEDI-F	08/28/2025	CLSA AMERICAS LLC	90,873.000	58,532		
Y0697U-11-2	BANK RAKYAT INDONESIA PERSER	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	32,273.000	7,795		
Y06988-10-2	BANK OF COMMUNICATIONS CO-H	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	68,038.000	60,461		
Y0881Q-14-1	BHARAT ELECTRONICS	11/28/2025	CLSA AMERICAS LLC	9,891.000	37,363		
Y0R93X-10-9	ALTEOGEN INC (PRE DELIVERY NAME)	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	5.000	1,370		
Y11654-10-3	CATHAY FINANCIAL HOLDING CO	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	13,137.000	27,018		
Y1504C-11-3	CHINA SHENHUA ENERGY CO-H	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	3,964.000	15,481		
Y1505Z-10-3	CHINA PACIFIC INSURANCE GR-H	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	12,218.000	55,395		
Y1604M-10-2	CHROMA ATE INC	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,352.000	35,464		
Y1636J-10-1	CIMB GROUP HOLDINGS BHD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	15,509.000	25,575		
Y1772K-16-9	CP ALL PCL-FOREIGN	11/28/2025	CLSA AMERICAS LLC	56,778.000	76,708		
Y1916Y-11-7	DAEWOO SHIPBUILDING & MARINE	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	364.000	27,128		
Y1P849-14-3	CHOLAMANDALAM INVESTMENT AND	08/28/2025	CLSA AMERICAS LLC	3,469.000	61,860		
Y20266-20-4	DELTA ELECTRONICS THAI-FORGN	06/04/2025	CLSA AMERICAS LLC	12,381.000	36,655		
Y2102C-10-9	DOOSAN HEAVY INDUSTRIES	06/04/2025	CITIGROUP GLOBAL MARKETS INC.	1,560.000	47,410		
Y2169H-10-8	YUANTA FINANCIAL HOLDING CO	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	42,768.000	45,953		
Y2251M-14-8	EICHER MOTORS LTD	06/03/2025	CLSA AMERICAS LLC	223.000	13,978		
Y2290G-10-2	ELITE MATERIAL CO LTD	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	985.000	40,112		
Y2573F-10-2	FLEXTRONICS INTL LTD	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	919.000	52,563		
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP L	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	12,816.000	67,051		
Y2851U-10-2	GRASIM INDUSTRIES LTD	08/28/2025	CLSA AMERICAS LLC	788.000	24,669		
Y3119P-19-0	HDFC BANK LIMITED	11/28/2025	CLSA AMERICAS LLC	2,174.000	25,096		
Y3196V-18-5	HINDALCO INDUSTRIES LTD	11/28/2025	CLSA AMERICAS LLC	6,529.000	59,348		
Y3506N-13-9	HONG KONG EXCHANGES & CLEAR	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	473.000	24,226		
Y374AH-10-3	IHH HEALTHCARE BHD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	24,985.000	40,471		
Y3838M-10-6	HD KOREA SHIPBUILDING & OFFS	06/04/2025	CITIGROUP GLOBAL MARKETS INC.	167.000	38,840		
Y3838M-12-2	HD HYUNDAI HEAVY INDUSTRIES	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	84.000	30,936		
Y3R1DD-10-3	HYUNDAI ELECTRIC & ENERGY SY	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	73.000	38,978		
Y3R29Z-10-7	HKT TRUST AND HKT LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	48,962.000	74,875		
Y41763-10-6	IOI CORPORATION BHD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	114,709.000	111,368		
Y4519H-11-9	KAKAO CORP	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,546.000	47,332		
Y4R97L-11-1	INTERGLOBE AVIATION LTD	11/28/2025	CLSA AMERICAS LLC	418.000	27,226		
Y5945U-10-3	MEDIATEK INC	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	176.000	7,525		
Y5S464-10-9	MAX HEALTHCARE INSTITUTE	11/28/2025	CLSA AMERICAS LLC	1,193.000	15,645		
Y6367W-10-6	NONGFU SPRING CO LTD	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	10,202.000	48,232		
Y6421X-11-6	NTPC LTD	11/28/2025	CLSA AMERICAS LLC	14,547.000	55,030		
Y6883U-13-9	PTT PCL	06/04/2025	CLSA AMERICAS LLC	27,172.000	24,588		
Y6975Z-10-3	PICC PROPERTY & CASUALTY -H	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	13,838.000	26,518		
Y69790-10-6	PING AN INSURANCE GROUP CO-H	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	2,654.000	19,424		
Y7028N-10-5	POWER GRID CORP OF INDIA LTD	08/28/2025	CLSA AMERICAS LLC	12,962.000	41,111		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
Y7092Q-10-9	POWER ASSETS HOLDINGS LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	9,112.000	60,948		
Y7123P-13-8	BANK CENTRAL ASIA TBK PT	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	87,701.000	48,851		
Y72596-10-2	RELIANCE INDUSTRIES LTD	11/28/2025	CLSA AMERICAS LLC	665.000	11,214		
Y7470L-10-2	HANWHA AEROSPACE CO LTD	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	78.000	36,949		
Y7474M-10-6	SAMSUNG HEAVY INDUSTRIES CO. LTD.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	2,282.000	38,654		
Y753N0-10-1	SBI LIFE INSURANCE CO LTD	11/28/2025	CLSA AMERICAS LLC	2,913.000	64,658		
Y7758E-11-9	SHRIRAM TRANSPORT FINANCE	08/28/2025	CLSA AMERICAS LLC	3,247.000	21,372		
Y7T71K-10-6	SAMSUNG C&T CORP	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	331.000	51,305		
Y7T7DY-10-3	SAMSUNG BIOLOGICS CO LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	41.000	45,461		
Y84086-10-0	TAISHIN FINANCIAL HOLDING	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	108,799.000	58,026		
Y84629-10-7	TAIWAN SEMICONDUCTOR MANUFAC	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	969.000	44,699		
Y8547N-22-0	TATA STEEL LTD	11/28/2025	CLSA AMERICAS LLC	38,267.000	72,145		
Y85859-10-9	TENAGA NASIONAL BHD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	12,150.000	39,596		
Y8T6X4-10-7	SK SQUARE CO LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	224.000	45,788		
Y9014B-10-3	TVS MOTOR CO LTD	06/03/2025	CLSA AMERICAS LLC	1,562.000	50,504		
Y9046E-10-9	ULTRATECH CEMENT LTD	11/28/2025	CLSA AMERICAS LLC	278.000	37,394		
Y96738-10-2	WISTRON CORP	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	11,302.000	51,600		
Y9673D-10-1	WIWYNN CORP	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	359.000	35,403		
Y9723R-10-0	YAGEO CORPORATION	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	6,397.000	48,418		
Y972JZ-10-5	WOORI FINANCIAL GROUP INC	06/04/2025	CITIGROUP GLOBAL MARKETS INC.	5,209.000	75,783		
Y9892H-10-7	ZIJIN MINING GROUP CO LTD-H	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	28,686.000	66,896		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					73,273,011	XXX	
985923-10-1	YEOMAN CAPITAL SA	11/12/2025	EXCHANGE TRANSACTIONS	162,483.280	1,145,200		
BNL1ZQ-SP-3	CARESTREAM HEALTH INC	01/07/2025	PRIOR YEAR ADJUSTMENT	4,814.990	9,630		
BNL23H-HS-2	SERTA SIMMONS BEDDING LLC	01/06/2025	PRIOR YEAR ADJUSTMENT	355.000	1,615		
BNL23H-HT-0	SSB EQUIPMENT CO INC	01/10/2025	PRIOR YEAR ADJUSTMENT	355.000			
BNL2AY-X7-5	DIAMOND SPORTS GROUP LLC	01/02/2025	CASHLESS EXCHANGE	1,223.415	21,716		
BNL2F5-7U-1	ALTICE FRANCE SA (NUMERICABLE)	10/01/2025	CASHLESS EXCHANGE	18,070.000	76,503		
H90508-10-4	VAT GROUP AG	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	99.000	40,977		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					1,295,641	XXX	
BNL2DB-CD-2	KARTESIA CREDIT ELTIF	12/24/2025	DIRECT PLACEMENT	23,333.333	41,202,745		
BNL2FJ-8L-0	AUSBIL CORE GLOBAL LISTED INFRAST FUND	11/28/2025	DIRECT PLACEMENT	3,812,137.847	25,000,002		
L13756-65-2	CANDRIAM GF AUSBIL GLOBAL INFRASTRUCTURE	03/04/2025	DIRECT PLACEMENT	42,691.986	50,000,000		
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					116,202,747	XXX	
45409F-77-7	NYLI MACKAY CALIFORNIA MUNI INTERMEDIATE	10/07/2025	CITADEL SECURITIES	1,151,544.000	25,000,020		
464288-25-7	ISHARES MSCI ACWI ETF	12/31/2025	JEFFERIES & COMPANY INC.	4,007.000	568,558		
64953X-10-0	NYLI MACKAY MUNI SHRT DURAT	10/07/2025	VARIOUS	1,977,705.000	49,889,940		
5819999999. Subtotal - common stocks - exchange traded funds					75,458,518	XXX	
5989999997. Total - common stocks - Part 3					266,229,917	XXX	
5989999998. Total - common stocks - Part 5					42,688,255	XXX	
5989999999. Total - common stocks					308,918,172	XXX	
5999999999. Total - preferred and common stocks					545,290,043	XXX	
6009999999 - Totals					34,097,004,836	XXX	138,382,610

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12517L-AA-2	CES MU2 LLC	12/16/2025	SINKING FUND REDEMPTION 100.0000		1,412,075	1,412,075	1,412,075	1,412,075						1,412,075				19,169	12/16/2026
12517L-AB-0	CES MU2 LLC	11/13/2025	SINKING FUND REDEMPTION 100.0000		742,248	742,248	742,248	742,248						742,248				9,275	05/13/2027
690353-SQ-1	US INTERNATIONAL DEVELOPMENT FINAN	11/15/2025	SINKING FUND REDEMPTION 100.0000		479,999	479,999	480,000	480,000						480,000		(1)	(1)	12,348	05/15/2030
759470-AT-4	RELIANCE INDUSTRIES LIMITED	07/15/2025	SINKING FUND REDEMPTION 100.0000		3,800,000	3,800,000	3,800,000	3,800,000						3,800,000				71,592	01/15/2026
83162C-PK-3	SMALL BUSINESS ADMINISTRATION	03/01/2025	MATURITY 100.0000		28,899	28,899	28,957	28,908		(8)		(8)		28,899				715	03/01/2025
83162C-PN-7	SMALL BUSINESS ADMINISTRATION	05/01/2025	MATURITY 100.0000		22,239	22,239	22,143	22,214		25		25		22,239				538	05/01/2025
83162C-PP-2	SMALL BUSINESS ADMINISTRATION	06/01/2025	MATURITY 100.0000		46,861	46,861	46,625	46,770		91		91		46,861				1,071	06/01/2025
83162C-PR-8	SMALL BUSINESS ADMINISTRATION	07/01/2025	VARIOUS		87,364	87,364	86,404	86,944		419		419		87,364				3,000	07/01/2025
83162C-PU-1	SMALL BUSINESS ADMINISTRATION	09/01/2025	VARIOUS		34,377	34,377	33,683	34,061		317		317		34,377				1,210	09/01/2025
83162C-QA-4	SMALL BUSINESS ADMINISTRATION	07/01/2025	MBS PAYDOWN 100.0000		10,822	10,822	10,822	10,822						10,822				427	01/01/2026
83162C-QB-2	SMALL BUSINESS ADMINISTRATION	08/01/2025	MBS PAYDOWN 100.0000		21,727	21,727	21,727	21,727						21,727				830	02/01/2026
83162C-QL-0	SMALL BUSINESS ADMINISTRATION	08/01/2025	MBS PAYDOWN 100.0000		32,477	32,477	32,477	32,477						32,477				1,377	08/01/2026
83162C-QN-6	SMALL BUSINESS ADMINISTRATION	09/01/2025	MBS PAYDOWN 100.0000		79,123	79,123	84,722	79,593		(470)		(470)		79,123				3,254	09/01/2026
83162C-RG-0	SBAP 2007-20I	09/01/2025	MBS PAYDOWN 100.0000		65,920	65,920	67,706	66,041		(121)		(121)		65,920				2,798	09/01/2027
83162C-RH-8	SBAP 2007-20J	10/01/2025	MBS PAYDOWN 100.0000		192,080	192,080	198,778	192,586		(506)		(506)		192,080				7,093	10/01/2027
83162C-RN-5	SMALL BUSINESS ADMINISTRATION	07/01/2025	MBS PAYDOWN 100.0000		71,236	71,236	74,532	71,387		(151)		(151)		71,236				2,774	01/01/2028
83162C-RP-0	SMALL BUSINESS ADMINISTRATION	08/01/2025	MBS PAYDOWN 100.0000		39,480	39,480	41,120	39,567		(88)		(88)		39,480				1,544	02/01/2028
83162C-RU-9	SMALL BUSINESS ADMINISTRATION	11/01/2025	MBS PAYDOWN 100.0000		117,350	117,350	119,685	117,528		(179)		(179)		117,350				4,791	05/01/2028
83162C-RV-7	SMALL BUSINESS ADMINISTRATION	12/01/2025	MBS PAYDOWN 100.0000		30,372	30,372	30,233	30,347		25		25		30,372				1,300	06/01/2028
83162C-RX-3	SMALL BUSINESS ADMINISTRATION	07/01/2025	MBS PAYDOWN 100.0000		49,529	49,529	52,051	49,636		(108)		(108)		49,529				2,160	07/01/2028
83162C-SA-2	SMALL BUSINESS ADMINISTRATION	09/01/2025	MBS PAYDOWN 100.0000		38,665	38,665	38,108	38,589		77		77		38,665				1,628	09/01/2028
83162C-SD-6	SMALL BUSINESS ADMINISTRATION	11/01/2025	MBS PAYDOWN 100.0000		38,541	38,541	38,541	38,541						38,541				1,936	11/01/2028
83162C-SG-9	SMALL BUSINESS ADMINISTRATION	07/01/2025	MBS PAYDOWN 100.0000		96,596	96,596	103,330	96,723		(292)		(292)		96,430		166	166	4,042	01/01/2029
83162C-SK-0	SMALL BUSINESS ADMINISTRATION	09/01/2025	MBS PAYDOWN 100.0000		103,417	103,417	105,431	103,527		(110)		(110)		103,417				3,803	03/01/2029
83162C-SL-8	SMALL BUSINESS ADMINISTRATION	10/01/2025	MBS PAYDOWN 100.0000		98,428	98,428	98,428	98,428						98,428				3,266	04/01/2029
83162C-SN-4	SMALL BUSINESS ADMINISTRATION	11/01/2025	MBS PAYDOWN 100.0000		261,572	261,572	261,572	261,572						261,572				7,829	05/01/2029
83162C-SP-9	SMALL BUSINESS ADMINISTRATION	12/01/2025	MBS PAYDOWN 100.0000		237,943	237,943	237,943	237,943						237,943				9,434	06/01/2029
83162C-SR-5	SMALL BUSINESS ADMINISTRATION	07/01/2025	MBS PAYDOWN 100.0000		223,283	223,283	223,283	223,283						223,283				6,982	07/01/2029
83162C-SS-3	SMALL BUSINESS ADMINISTRATION	08/01/2025	MBS PAYDOWN 100.0000		75,555	75,555	75,287	75,526		29		29		75,555				2,444	08/01/2029
83162C-SU-8	SMALL BUSINESS ADMINISTRATION	09/01/2025	MBS PAYDOWN 100.0000		440,276	440,276	440,276	440,276						440,276				13,965	09/01/2029
83162C-SV-6	SMALL BUSINESS ADMINISTRATION	10/01/2025	MBS PAYDOWN 100.0000		367,340	367,340	366,620	367,257		83		83		367,340				10,207	10/01/2029
83162C-SX-2	SMALL BUSINESS ADMINISTRATION	11/01/2025	MBS PAYDOWN 100.0000		362,204	362,204	362,204	362,204						362,204				11,398	11/01/2029
83162C-SY-0	SMALL BUSINESS ADMINISTRATION	12/01/2025	MBS PAYDOWN 100.0000		443,904	443,904	443,904	443,904						443,904				13,676	12/01/2029
83162C-TA-1	SMALL BUSINESS ADMINISTRATION	07/01/2025	MBS PAYDOWN 100.0000		184,047	184,047	184,047	184,047						184,047				6,012	01/01/2030
83162C-TB-9	SMALL BUSINESS ADMINISTRATION	08/01/2025	MBS PAYDOWN 100.0000		70,247	70,247	70,247	70,247						70,247				1,927	02/01/2030
83162C-TD-5	SMALL BUSINESS ADMINISTRATION	09/01/2025	MBS PAYDOWN 100.0000		85,011	85,011	85,011	85,011						85,011				2,498	03/01/2030
83162C-TG-8	SMALL BUSINESS ADMINISTRATION	11/01/2025	MBS PAYDOWN 100.0000		93,731	93,731	93,771	93,733		(2)		(2)		93,731				2,826	05/01/2030
83162C-TH-6	SMALL BUSINESS ADMINISTRATION	12/01/2025	MBS PAYDOWN 100.0000		327,956	327,956	327,585	327,909		46		46		327,956				9,093	06/01/2030
83162C-TK-9	SMALL BUSINESS ADMINISTRATION	07/01/2025	MBS PAYDOWN 100.0000		563,628	563,628	562,273	563,524		104		104		563,628				15,649	07/01/2030
83162C-TX-1	SMALL BUSINESS ADMINISTRATION PA	09/01/2025	MBS PAYDOWN 100.0000		128,542	128,542	128,179	128,514		28		28		128,542				4,026	03/01/2031
83162C-TY-9	SMALL BUSINESS ADMINISTRATION PARTICIPAT	10/01/2025	MBS PAYDOWN 100.0000		87,774	87,774	87,436	87,744		29		29		87,774				2,699	04/01/2031
83162C-UB-7	SMALL BUSINESS ADMINISTRATION PARTICIPAT	12/01/2025	MBS PAYDOWN 100.0000		205,290	205,290	201,929	204,933		357		357		205,290				5,441	06/01/2031
83162C-UD-3	SMALL BUSINESS ADMINISTRATION PARTICIPAT	07/01/2025	MBS PAYDOWN 100.0000		194,836	194,836	191,749	194,655		181		181		194,836				4,887	07/01/2031
83162C-UE-1	SMALL BUSINESS ADMINISTRATION PA	08/01/2025	MBS PAYDOWN 100.0000		140,293	140,293	137,443	140,092		201		201		140,293				3,421	08/01/2031
89156H-AB-3	TOTE SHIPHOLDINGS INC	07/22/2025	SINKING FUND REDEMPTION 100.0000		180,000	180,000	180,000	180,000						180,000				4,658	01/22/2041
911759-KV-9	US DEPARTMENT OF HOUSING AND URBAN	08/01/2025	SECURITY CALLED AT 100.00000000 100.0000		68,000	68,000	68,006	68,004		(1)		(1)		68,002		(2)	(2)	2,863	08/01/2026
912810-SS-8	TREASURY BOND	03/12/2025	USED FOR STATE DEPOSIT HOLDING TRANSFER		214,999	225,000	213,750	214,940		59		59		214,999					11/15/2050
912828-4M-9	TREASURY NOTE	04/30/2025	MATURITY 100.0000		175,000	175,000	194,674	176,493		(1,493)		(1,493)		175,000				2,516	04/30/2025
91282C-KZ-3	TREASURY NOTE	03/21/2025	JP MORGAN SECURITIES LLC		252,470,703	250,000,000	254,375,000	253,808,100		(325,373)		(325,373)		253,482,728		(1,012,024)	(1,012,024)	7,523,308	07/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91282C-LL-3	TREASURY NOTE	03/21/2025	R SEELAUS & CO		197,500,000	200,000,000	199,062,500	199,143,848		69,360		69,360		199,213,208		(1,713,208)	(1,713,208)	3,540,082	09/15/2027
91846#-AA-1	VA-HARLINGEN LEASE FINANCE TRUST	12/15/2025	SINKING FUND REDEMPTION 100.0000		481,728	481,728	481,728	481,728						481,728				14,697	11/15/2030
91849*-AA-2	VA-PEORIA LEASE FINANCE TRUST	12/15/2025	SINKING FUND REDEMPTION 100.0000		540,471	540,471	540,471	540,471						540,471				12,198	02/15/2026
91850*-AA-8	VA-TOLEDO LEASE FINANCE TRUST	12/15/2025	SINKING FUND REDEMPTION 100.0000		595,640	595,640	595,640	595,640						595,640				10,961	07/15/2032
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					464,459,798	464,499,096	467,962,354	467,442,337		(257,471)		(257,471)		467,184,868		(2,725,069)	(2,725,069)	11,407,638	XXX
3130AE-RV-4	FHLB	09/12/2025	MATURITY 100.0000		400,000	400,000	407,669	400,888		(888)		(888)		400,000				12,500	09/12/2025
3133EK-RY-4	FFCB	02/21/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		23,467,250	25,000,000	25,000,000	25,000,000						25,000,000		(1,532,750)	(1,532,750)	112,417	06/27/2029
3134A2-HG-6	FREDDIE MAC	05/02/2025	SANTANDER INVESTMENT SECURITIES INC		136,528,000	140,000,000	122,816,120	134,406,549		2,013,593		2,013,593		136,420,143		107,857	107,857		12/11/2025
3134A3-ZU-3	FHLMC	02/21/2025	FHN FINANCIAL SECURITIES (FIRSTTENNESSE)		10,387,790	12,820,000	9,187,402	11,330,563		41,673		41,673		11,372,235		(984,446)	(984,446)		12/14/2029
76116E-HD-5	RESOLUTION FUNDING STRIP	04/15/2025	MATURITY 100.0000		10,926,000	10,926,000	9,857,350	10,791,003		134,997		134,997		10,926,000					04/15/2025
76116F-AB-3	RESOLUTION FUNDING CORP.	02/21/2025	NOMURA SECURITIES INTERNATIONAL		31,271,327	39,000,000	26,999,128	34,059,556		136,293		136,293		34,195,849		(2,924,522)	(2,924,522)		01/15/2030
76116F-AC-1	RESOLUTION FUNDING CORP.	02/21/2025	NOMURA SECURITIES INTERNATIONAL		92,708,951	117,000,000	79,614,051	101,148,777		414,102		414,102		101,562,878		(8,853,927)	(8,853,927)		04/15/2030
880591-CJ-9	TENN VALLEY AUTHORITY	11/01/2025	MATURITY 100.0000		600,000	600,000	728,346	728,346						728,346		(128,346)	(128,346)	40,500	11/01/2025
880591-CS-9	TENN VALLEY AUTHORITY	02/21/2025	TD SECURITIES (USA) LLC		218,946	200,000	235,822	235,822						235,822		(16,876)	(16,876)	4,671	04/01/2036
880591-ED-0	TENN VALLEY AUTHORITY	02/21/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		212,310	200,000	224,440	224,440						224,440		(12,130)	(12,130)	2,108	06/15/2038
880591-EH-1	TENN VALLEY AUTHORITY	02/21/2025	TD SECURITIES (USA) LLC		207,442	200,000	216,676	216,676						216,676		(9,234)	(9,234)	4,638	09/15/2039
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					306,928,016	346,346,000	275,287,004	318,542,620		2,739,770		2,739,770		321,282,389		(14,354,374)	(14,354,374)	176,834	XXX
168863-CF-3	CHILEAN GOVT 3.24% 06 FEB 2028	11/19/2025	VARIOUS		3,974,680	4,050,000	4,347,675	4,193,347		(43,672)		(43,672)		4,149,675		(174,995)	(174,995)	168,981	02/06/2028
50066A-AP-8	KOREA GAS CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		4,805,263	5,150,000	5,104,423	5,127,748		1,328		1,328		5,129,076		(323,813)	(323,813)	109,038	07/16/2029
50066A-AR-4	KOREA GAS CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		179,484	200,000	199,640	199,757		29		29		199,786		(20,302)	(20,302)	5,178	07/13/2031
50066H-AC-2	KOREA EXPRESSWAY CORP	05/18/2025	MATURITY 100.0000		3,394,000	3,394,000	3,364,994	3,387,949		6,051		6,051		3,394,000				61,516	05/18/2025
715638-DF-6	PERU (REPUBLIC OF)	07/08/2025	SECURITY CALLED AT 89.73000000 89.7300		3,589,200	4,000,000	4,016,480	4,010,631		(876)		(876)		4,009,756		(420,556)	(420,556)	106,682	01/23/2031
718286-BD-8	PHILIPPINO GOVT 6.375% 15 JAN 2032	11/18/2025	BOFA MERRILL LYNCH		618,100	560,000	750,400	696,240		(15,791)		(15,791)		680,449		(62,349)	(62,349)	47,997	01/15/2032
748148-QR-7	QUEBEC PROVINCE	02/24/2025	JP MORGAN SECURITIES LLC		6,897,402	6,165,000	6,176,303	6,170,361		(144)		(144)		6,170,217		727,185	727,185	205,500	09/15/2029
917288-BK-7	URUGUAYAN GOVT 4.375% 23 JAN 2031	11/18/2025	J.P. MORGAN SECURITIES LLC		3,496,575	3,450,000	4,068,405	3,844,187		(67,289)		(67,289)		3,776,898		(280,323)	(280,323)	199,573	01/23/2031
C54296-AC-9	MEGLOBAL CANADA ULC	05/18/2025	MATURITY 100.0000		2,000,000	2,000,000	1,990,000	1,998,106		1,895		1,895		2,000,000				50,000	05/18/2025
G7303Z-AE-4	OOREDOO INTERNATIONAL FINANCE LTD	10/19/2025	MATURITY 100.0000		2,800,000	2,800,000	2,807,697	2,806,165		(6,165)		(6,165)		2,800,000				140,000	10/19/2025
P3579E-BK-2	DOMINICAN REPUBLIC GOVT 6.875% 29 JAN 20	02/24/2025	SECURITY CALLED AT 102.00000000 102.0000		795,600	780,000	793,455	785,229		(694)		(694)		784,535		(4,535)	(4,535)	46,136	01/29/2026
V3855G-AB-6	GREENKO SOLAR MAURITIUS LTD	01/14/2025	SECURITY CALLED AT 101.48800000 101.4880		6,361,268	6,268,000	6,262,878	6,229,225		559		559		6,229,784		38,216	38,216	264,201	07/29/2026
Y62014-AA-6	NAKILAT INC	12/31/2025	SINKING FUND REDEMPTION 100.0000		363,964	363,964	408,631	206,036		(4,576)		(4,576)		363,964				16,643	12/31/2033
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					39,275,536	39,180,964	40,290,981	39,654,981		(129,345)		(129,345)		39,688,140		(521,472)	(521,472)	1,421,445	XXX
179093-HR-3	OR CLACKAMAS SD #12 -A	08/27/2025	EXCHANGE TRANSACTIONS		754,035	1,535,000	514,732	732,120		21,914		21,914		754,035					06/15/2041
179093-HS-1	OR CLACKAMAS SD #12 -A	08/27/2025	EXCHANGE TRANSACTIONS		726,891	1,550,000	495,853	705,727		21,164		21,164		726,891					06/15/2042
20772J-AC-6	CT STATE BABS	10/15/2025	VARIOUS 100.8830		3,152,837	3,135,000	3,049,103	3,100,466		4,301		4,301		3,104,766		30,234	30,234	181,407	10/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
235218-J9-6	TX DALLAS	02/15/2025	SINKING FUND REDEMPTION 100.0000		10,000	10,000	9,595	9,978		22		22		10,000				260	02/15/2035
399262-KB-9	CA GROSSMONT SD-F-CABS	02/03/2025	SECURITY CALLED AT 62.90100000 62.9010		220,154	350,000	137,414	219,261		953		953		220,214		(60)	(60)		08/01/2034
399262-KC-7	CA GROSSMONT SD-F-CABS	02/03/2025	SECURITY CALLED AT 59.78300000 59.7830		209,241	350,000	130,354	208,386		910		910		209,295		(55)	(55)		08/01/2035
399262-KD-5	CA GROSSMONT SD-F-CABS	02/03/2025	SECURITY CALLED AT 56.73300000 56.7330		156,016	275,000	96,924	155,377		682		682		156,059		(44)	(44)		08/01/2036
399262-KE-3	CA GROSSMONT SD-F-CABS	02/03/2025	SECURITY CALLED AT 53.61100000 53.6110		375,277	700,000	231,819	373,717		1,660		1,660		375,378		(101)	(101)		08/01/2037
399262-KF-0	CA GROSSMONT SD-F-CABS	02/03/2025	SECURITY CALLED AT 50.80100000 50.8010		622,312	1,225,000	386,227	622,450		2,764		2,764		625,214		(2,902)	(2,902)		08/01/2038
399262-KG-8	CA GROSSMONT SD-F-CABS	02/03/2025	SECURITY CALLED AT 48.11100000 48.1110		300,694	625,000	184,706	299,437		1,346		1,346		300,783		(89)	(89)		08/01/2039
399262-KH-6	CA GROSSMONT SD-F-CABS	02/03/2025	SECURITY CALLED AT 45.99600000 45.9960		241,479	525,000	148,040	240,444		1,085		1,085		241,529		(50)	(50)		06/01/2040
425506-3W-0	MN HENNEPIN-TXB-D-RECOVE	12/04/2025	SECURITY CALLED AT 100.00000000 100.0000		180,000	180,000	186,860	184,266		(286)		(286)		183,980		(3,980)	(3,980)	8,712	12/01/2035
452152-FA-4	IL IL ST-TXB-3-BABS	04/01/2025	SINKING FUND REDEMPTION 100.0000		138,462	138,462	136,941	138,441		20		20		138,462				4,656	04/01/2035
452152-Q7-9	IL ILLINOIS ST-BAM	06/01/2025	SINKING FUND REDEMPTION 100.0000		651,961	651,961	707,684	658,494		(6,533)		(6,533)		651,961				16,625	06/01/2033
452152-WB-3	IL ILLINOIS ST-BAM-TCRS	12/01/2025	SINKING FUND REDEMPTION 100.0000		536,111	536,111	601,924	538,509		(2,398)		(2,398)		536,111				30,290	12/01/2038
452152-ZB-0	IL ILLINOIS ST-TXBL-AGM	12/01/2025	SINKING FUND REDEMPTION 100.0000		1,144,444	1,144,444	1,284,487	1,150,062		(5,618)		(5,618)		1,144,444				64,661	12/01/2038
487694-UF-6	TX KELLER ISD -TXBL -REF	06/11/2025	EXCHANGE TRANSACTIONS		3,370,270	3,355,000	3,372,547	3,371,299		(1,028)		(1,028)		3,370,270				83,875	02/15/2031
545438-DT-7	CA LOS BANOS USD-CABS	08/01/2025	SECURITY CALLED AT 71.79500000 71.7950		556,411	775,000	466,923	545,482		14,937		14,937		560,419		(4,007)	(4,007)		08/01/2032
545438-DU-4	CA LOS BANOS USD-CABS	08/01/2025	SECURITY CALLED AT 68.10200000 68.1020		377,966	555,000	232,251	367,529		10,441		10,441		377,970		(3)	(3)		08/01/2033
545438-DW-0	CA LOS BANOS USD-CABS	08/01/2025	SECURITY CALLED AT 61.02700000 61.0270		152,568	250,000	92,458	148,234		4,333		4,333		152,567		1	1		08/01/2035
545438-DY-6	CA LOS BANOS USD-CABS	08/01/2025	SECURITY CALLED AT 54.51600000 54.5160		204,435	375,000	122,430	198,496		5,941		5,941		204,437		(2)	(2)		08/01/2037
58661P-DG-4	CA MENDOCINO CCD-CABS	08/01/2025	SECURITY CALLED AT 42.69200000 42.6920		469,612	1,100,000	287,496	456,086		13,517		13,517		469,603		9	9		08/01/2042
58661P-DH-2	CA MENDOCINO CCD-CABS	08/01/2025	SECURITY CALLED AT 40.53500000 40.5350		405,350	1,000,000	247,930	393,668		11,690		11,690		405,358		(8)	(8)		08/01/2043
58661P-DJ-8	CA MENDOCINO CCD-CABS	08/01/2025	SECURITY CALLED AT 38.48100000 38.4810		432,911	1,125,000	264,521	420,394		12,509		12,509		432,903		8	8		08/01/2044
58661P-DK-5	CA MENDOCINO CCD-CABS	08/01/2025	SECURITY CALLED AT 36.52300000 36.5230		346,969	950,000	211,812	336,925		10,045		10,045		346,970		(2)	(2)		08/01/2045
58661P-DL-3	CA MENDOCINO CCD-CABS	08/01/2025	SECURITY CALLED AT 25.99100000 25.9910		285,901	1,100,000	172,051	277,391		8,514		8,514		285,905		(4)	(4)		08/01/2051
587635-FF-5	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 43.11100000 43.1112		258,667	600,000	157,884	256,939		1,721		1,721		258,660		7	7		08/01/2041
587635-FM-0	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 30.36200000 30.3620		235,306	775,000	140,949	233,674		1,625		1,625		235,300		6	6		08/01/2047
587635-FR-9	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 23.80600000 23.8056		35,708	150,000	21,150	35,456		252		252		35,708					08/01/2051
645020-6J-2	CT NEW HAVEN-B-TXBL-REF	11/14/2025	VARIOUS 103.5420		332,879	325,000	325,000	325,000						325,000				16,120	08/01/2033
64966H-MV-9	NY BUILD AMERICA BONDS	09/19/2025	SECURITY CALLED AT 100.68100000 100.6810		4,027,240	4,000,000	4,535,440	4,237,021		(22,110)		(22,110)		4,214,911		(214,911)	(214,911)	228,539	10/01/2031
677521-DF-0	OHIO STATE	05/01/2025	MATURITY 100.0000		2,667,000	2,667,000	2,692,784	2,668,728		(1,728)		(1,728)		2,667,000				65,928	05/01/2025
68607L-XQ-5	OR ST-TXB-PENSION -OR	06/02/2025	SINKING FUND REDEMPTION 100.0000		2,242,561	2,242,561	2,307,162	2,248,525		(5,964)		(5,964)		2,242,561				66,066	06/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
70914P-MJ-8	PA STATE BABS	07/14/2025	SECURITY CALLED AT 101.55400000 101.5540		2,031,080	2,000,000	2,541,220	2,319,496		(31,827)		(31,827)		2,287,669		(287,669)	(287,669)	130,391	02/15/2030
845389-GB-5	CA S WSTRN CMNTY CLG-D	02/03/2025	SECURITY CALLED AT 74.17100000 74.1710		908,595	1,225,000	833,386	926,464		3,500		3,500		929,964		(21,370)	(21,370)		08/01/2031
845389-GC-3	CA S WSTRN CMNTY CLG-D	02/03/2025	SECURITY CALLED AT 70.42500000 70.4250		950,738	1,350,000	732,813	958,536		3,854		3,854		962,391		(11,653)	(11,653)		08/01/2032
845389-GD-1	CA S WSTRN CMNTY CLG-D	02/03/2025	SECURITY CALLED AT 66.81900000 66.8190		33,410	50,000	21,223	33,278		141		141		33,418		(9)	(9)		08/01/2033
845389-GE-9	CA S WSTRN CMNTY CLG-D	02/03/2025	SECURITY CALLED AT 63.48700000 63.4870		1,901,436	2,995,000	1,759,683	1,949,992		7,777		7,777		1,957,769		(56,333)	(56,333)		08/01/2034
845389-GF-6	CA S WSTRN CMNTY CLG-D	02/03/2025	SECURITY CALLED AT 60.33700000 60.3370		45,253	75,000	28,558	45,071		193		193		45,264		(12)	(12)		08/01/2035
845389-GG-4	CA S WSTRN CMNTY CLG-D	02/03/2025	SECURITY CALLED AT 57.24400000 57.2440		1,159,191	2,025,000	862,957	1,168,867		4,938		4,938		1,173,806		(14,615)	(14,615)		08/01/2036
845389-GH-2	CA S WSTRN CMNTY CLG-D	02/03/2025	SECURITY CALLED AT 54.26900000 54.2690		1,123,368	2,070,000	829,279	1,132,594		4,834		4,834		1,137,428		(14,060)	(14,060)		08/01/2037
845389-GJ-8	CA S WSTRN CMNTY CLG-D	02/03/2025	SECURITY CALLED AT 51.47500000 51.4750		836,469	1,625,000	630,336	845,154		3,623		3,623		848,777		(12,308)	(12,308)		08/01/2038
845389-GK-5	CA S WSTRN CMNTY CLG-D	02/03/2025	SECURITY CALLED AT 48.79700000 48.7970		487,970	1,000,000	303,950	485,961		2,142		2,142		488,103		(133)	(133)		08/01/2039
882722-KF-7	TX ST BUILD AMERICA BONDS TAXABLE	11/06/2025	SECURITY CALLED AT 103.64200000 103.6417		21,116	20,374	20,909	20,736		(15)		(15)		20,722		(347)	(347)	3,609	04/01/2039
941247-N2-0	CT WATERBURY TAXABLE-PENSION	12/01/2025	SECURITY CALLED AT 100.00000000 100.0000		25,000	25,000	32,608	31,297		(303)		(303)		30,994		(5,994)	(5,994)	1,772	12/01/2038
983068-7G-6	WYLIE TX INDEP SCHOOL DIST	08/15/2025	SECURITY CALLED AT 37.13800000 37.1380		35,281	95,000	28,608	34,303		895		895		35,198		83	83		08/15/2049
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					35,380,575	48,830,913	32,578,981	35,809,731		106,433		106,433		35,916,167		(620,373)	(620,373)	902,911	XXX
02765U-EQ-3	OH AMER PWR-INC REV	02/15/2025	SINKING FUND REDEMPTION 100.0000		75,000	75,000	85,413	75,014		(14)		(14)		75,000				2,351	02/15/2050
03812D-AT-0	WI APPLETON WI REDEV AUT	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		205,000	205,000	205,000	205,000						205,000				6,206	04/01/2051
052414-JQ-3	AUSTIN TEX ELEC UTIL SYS REV	11/17/2025	SECURITY CALLED AT 100.00000000 100.0000		270,000	270,000	270,000	270,000						270,000				16,907	11/15/2032
120827-CV-0	CA BURBANK GLENDALE PASADENA ARPT	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		220,000	220,000	238,262	228,990		(503)		(503)		228,487		(8,487)	(8,487)	12,236	07/01/2032
155048-BY-6	CENTRAL PUGET SOUND WASH REGL	02/01/2025	SINKING FUND REDEMPTION 100.0000		1,205,000	1,205,000	1,235,267	1,205,183		(183)		(183)		1,205,000				30,999	02/01/2028
16772P-AQ-9	IL CHICAGO TRANSIT AUTH SALES TAX BABS	12/01/2025	SINKING FUND REDEMPTION 100.0000		13,527	13,527	13,794	13,534		(7)		(7)		13,527				839	12/01/2040
190813-SZ-9	GA COBB CO KENNESTONE WELLSTAR HLTH SYS	02/21/2025	INSURANCE WRAP EXCHANGE PER CNTLS		8,348,037	8,570,000	8,336,296	8,347,756		663		663		8,348,419		(382)	(382)	137,120	04/01/2052
19633S-AB-9	CO BRDG ENTERPRISE REV BABS	01/07/2025	SECURITY CALLED AT 104.43100000 104.4310		8,913,186	8,535,000	9,365,090	9,314,329		(533)		(533)		9,313,796		(778,796)	(778,796)	430,062	12/01/2040
19633S-AU-7	CO COLORADO ST BRIDGE EN	10/02/2025	INSURANCE WRAP EXCHANGE PER CNTLS		12,450,146	12,675,000	12,421,500	12,446,990		3,676		3,676		12,450,666		(520)	(520)	384,475	06/30/2051
20281P-CT-7	PA COMMONWEALTH FING AUTH REV BAB	06/02/2025	SECURITY CALLED AT 100.00000000 100.0000		20,000	20,000	20,137	20,099		(2)		(2)		20,097		(97)	(97)	622	06/01/2039
259234-CJ-9	NE DOUGLAS HOSP #3-REF-NEBRASKA METHODS	08/11/2025	EXCHANGE TRANSACTIONS		6,208,781	5,850,000	6,295,770	6,215,384		(6,573)		(6,573)		6,208,811		(30)	(30)	146,250	11/01/2045
451295-WT-2	ID ID HLTH FAC AUTH-A-SAINT LUKES HLTH	02/12/2025	SECURITY CALLED AT 100.00000000 100.0000		2,750,000	2,750,000	2,935,900	2,898,961		(289)		(289)		2,898,672		(148,672)	(148,672)	57,243	03/01/2044
45528S-5S-1	IN INDIANAPOLIS IND LOC PUB IMPT BD BAB	11/18/2025	SECURITY CALLED AT 107.97100000 107.9706		696,410	645,000	670,776	668,249		(1,522)		(1,522)		666,727		(21,727)	(21,727)	104,337	01/15/2040
463632-4P-1	CA IRVINE WTR DIST	07/15/2025	VARIOUS 110.2370		6,328,391	5,750,000	6,364,445	6,344,702		(13,391)		(13,391)		6,331,311		(581,311)	(581,311)	845,680	05/01/2040
46935M-BB-9	JACKSONVILLE FLA AVIATION AUTH	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		1,785,000	1,785,000	1,805,528	1,804,174		(360)		(360)		1,803,814		(18,814)	(18,814)	52,836	10/01/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
47770V-BQ-2	OH JOBSOHIO BEVERAGE SYS	12/17/2025	EXCHANGE TRANSACTIONS		53,248	65,000	51,086	52,569		679		679		53,248				1,841	01/01/2038
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS	12/31/2025	SINKING FUND REDEMPTION 100.0000		453,627	453,627	453,627	453,627						453,627				23,875	12/31/2047
544435-C3-2	CA LOS ANGELES DEPT ARPTS	05/15/2025	SECURITY CALLED AT 100.00000000 100.0000		10,000	10,000	10,297	10,214		(3)		(3)		10,210		(210)	(210)	329	05/15/2039
54628C-G3-0	LA LA LOCAL GOVT ENVRNMN	09/02/2025	SINKING FUND REDEMPTION 100.0000		147,175	147,175	147,175	147,175						147,175				5,912	09/01/2039
574204-WK-5	MARYLAND DOT	06/15/2025	MATURITY 100.0000		9,891,000	9,891,000	9,896,095	9,893,680		(2,680)		(2,680)		9,891,000				229,966	06/15/2025
574218-4K-6	MD MARYLAND HLTH & HGR-UNIV OF MD MED S	02/05/2025	INSURANCE WRAP EXCHANGE PER CNTLS		7,175,354	7,085,000	7,185,788	7,176,769		(264)		(264)		7,176,505		(1,151)	(1,151)	177,054	07/01/2048
575898-CS-8	MASSACHUSETTS ST PORT AUTH	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		405,000	405,000	405,000	405,000						405,000				25,118	07/01/2031
576000-XQ-1	MA MASSACHUSETTS ST SCH	10/08/2025	EXCHANGE TRANSACTIONS		4,510,825	4,500,000	4,513,750	4,511,167		(328)		(328)		4,510,839		(15)	(15)	76,388	10/15/2040
587635-FH-1	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 38.71000000 38.7100		261,293	675,000	159,037	259,537		1,749		1,749		261,286		7	7		08/01/2043
587635-FK-4	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 34.78800000 34.7876		191,332	550,000	116,237	190,042		1,285		1,285		191,327		5	5		08/01/2045
587635-FL-2	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 32.35300000 32.3532		163,384	505,000	98,329	162,262		1,118		1,118		163,380		4	4		08/01/2046
587635-FN-8	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 28.59600000 28.5958		243,064	850,000	145,180	241,361		1,688		1,688		243,050		15	15		08/01/2048
587635-FP-3	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 26.91600000 26.9160		444,114	1,650,000	264,528	440,999		3,101		3,101		444,100		14	14		08/01/2049
587635-FQ-1	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 25.32000000 25.3202		12,660	50,000	7,520	12,571		89		89		12,660					08/01/2050
592481-CA-1	MET SAINT LOUIS MO SWR	12/30/2025	SECURITY CALLED AT 105.83300000 105.8330		174,624	165,000	183,754	178,286		(649)		(649)		177,637		(12,637)	(12,637)	20,870	05/01/2039
59334D-LS-1	FL MIAMI DADE CO WTR&SWR	12/12/2025	EXCHANGE TRANSACTIONS		3,201,359	3,200,000	3,201,760	3,201,413		(56)		(56)		3,201,358		2	2	111,680	10/01/2042
594654-MU-6	MI MI HSG DEV AUTH-D	06/02/2025	SECURITY CALLED AT 100.00000000 100.0000		95,000	95,000	95,000	95,000						95,000				1,646	12/01/2045
613612-AS-9	PA MONTGOMERY IDA-A-REF-ALBERT EINSTEIN	01/15/2025	SECURITY CALLED AT 100.00000000 100.0000		2,090,000	2,090,000	2,198,178	2,179,967		(95)		(95)		2,179,872		(89,872)	(89,872)	54,863	01/15/2046
613612-AT-7	PA MONTGOMERY IDA-A-REF-ALBERT EINSTEIN	01/15/2025	SECURITY CALLED AT 100.00000000 100.0000		6,100,000	6,100,000	6,386,464	6,346,517		(655)		(655)		6,345,861		(245,861)	(245,861)	160,125	01/15/2036
613612-AU-4	PA MONTGOMERY IDA-A-REF-ALBERT EINSTEIN	01/15/2025	SECURITY CALLED AT 100.00000000 100.0000		40,535,000	40,535,000	42,399,249	42,270,836		(1,972)		(1,972)		42,268,864		(1,733,864)	(1,733,864)	1,064,044	01/15/2045
626207-V6-8	GA MEAG-BABS-AGM	04/01/2025	SINKING FUND REDEMPTION 100.0000		37,000	37,000	48,437	37,035		(35)		(35)		37,000				1,231	04/01/2057
626207-YF-5	GA MUNICIPAL ELEC PLT VOGTLE SER J BAB	04/01/2025	SINKING FUND REDEMPTION 100.0000		27,000	27,000	30,049	27,008		(8)		(8)		27,000				896	04/01/2057
626207-YS-7	GA MUNI ELEC-BABS-TXB	04/01/2025	SINKING FUND REDEMPTION 100.0000		97,000	97,000	109,722	97,032		(32)		(32)		97,000				3,422	04/01/2057
650035-TD-0	NY ST URBAN DEV CORP PERS INC TAX BAB	03/17/2025	SECURITY CALLED AT 100.00000000 100.0000		45,000	45,000	45,594	45,418		(4)		(4)		45,413		(413)	(413)	1,298	03/15/2039
786050-AJ-6	CA SACRAMENTO CA PUBLIC	04/01/2025	SINKING FUND REDEMPTION 100.0000		125,000	125,000	126,286	125,006		(6)		(6)		125,000				3,523	04/01/2050
79467B-CM-5	IL SALES TAX SECURITIZTN	01/02/2025	SECURITY CALLED AT 100.00000000 100.0000		20,000	20,000	19,119	19,171						19,171		829	829	464	01/01/2040
79467B-DS-1	SALES TAX SECURITIZATION	01/01/2025	SINKING FUND REDEMPTION 100.0000		5,000	5,000	5,405	5,008		(8)		(8)		5,000				116	01/01/2040
79642B-HT-3	SAN ANTONIO TW WTR REVENUE	02/26/2025	SECURITY CALLED AT 100.17300000 100.1730		145,251	145,000	155,399	148,734		(3,483)		(3,483)		145,251		(251)	(251)	2,489	05/15/2029
79642B-HU-0	SAN ANTONIO TEX WTR REV	02/26/2025	SECURITY CALLED AT 100.00000000 100.0000		330,000	330,000	330,000	330,000						330,000				5,187	05/15/2039
79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		300,000	300,000	300,000	300,000						300,000				16,782	07/01/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
79765R-TK-5	CA SAN FRANCISCO UT-BABS	06/12/2025	SECURITY CALLED AT 103.98600000 103.9860		1,523,395	1,465,000	1,508,877	1,508,846		(662)		(662)		1,508,184		(43,184)	(43,184)	112,356	11/01/2040
812643-DB-7	SEATTLE WASH MUN LT & PWR REV	07/16/2025	SECURITY CALLED AT 101.88200000 101.8820		61,129	60,000	55,714	56,919		75		75		56,994		3,006	3,006	4,332	02/01/2040
812728-QT-3	SEATTLE WASH WTR SYS REV	05/19/2025	SECURITY CALLED AT 103.31200000 103.3120		723,184	700,000	700,000	700,000						700,000				55,888	08/01/2033
812728-QU-0	SEATTLE WASH WTR SYS REV	05/19/2025	SECURITY CALLED AT 102.91200000 102.9120		463,104	450,000	450,000	450,000						450,000				34,308	08/01/2040
833102-XD-3	SNOHOMISH CNTY WASH PUB UTIL D	07/29/2025	SECURITY CALLED AT 101.65400000 101.6540		1,677,291	1,650,000	1,648,416	1,649,460		143		143		1,649,603		397	397	88,160	12/01/2029
833102-XE-1	SNOHOMISH CNTY WASH PUB UTIL D	07/29/2025	SECURITY CALLED AT 100.95700000 100.9570		2,422,968	2,400,000	2,261,472	2,314,316		3,418		3,418		2,317,733		82,267	82,267	112,297	12/01/2035
835574-CB-8	CA SONOMA CNTY CALIF PENSION OBLIG	12/01/2025	SECURITY CALLED AT 100.00000000 100.0000		1,115,000	1,115,000	1,252,069	1,165,860		(8,586)		(8,586)		1,157,274		(42,274)	(42,274)	66,900	12/01/2029
837123-KV-9	SOUTH CAROLINA ST PORTS AUTH P	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		355,000	355,000	391,367	389,126		(259)		(259)		388,867		(33,867)	(33,867)	18,638	07/01/2055
837123-KW-7	SOUTH CAROLINA ST PORTS AUTH	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		1,695,000	1,695,000	1,868,307	1,857,523		(1,235)		(1,235)		1,856,288		(161,288)	(161,288)	88,988	07/01/2055
874485-CR-4	FL TALLAHASSEE HLTHCARE-TALLAHASSEE MEM	09/26/2025	WACHOVIA SECURITIES LLC		1,897,625	1,900,000	2,042,861	2,007,741		(3,525)		(3,525)		2,004,216		(106,591)	(106,591)	78,639	12/01/2040
874485-CS-2	FL TALLAHASSEE HLTHCARE-TALLAHASSEE MEM	10/23/2025	WACHOVIA SECURITIES LLC		4,475,000	4,475,000	4,810,436	4,747,339		(7,021)		(7,021)		4,740,317		(265,317)	(265,317)	200,753	12/01/2044
87638T-EZ-2	TX TARRANT CULT EDU-A-TEXAS HLTH RESOUR	08/13/2025	SECURITY CALLED AT 100.00000000 100.0000		375,000	375,000	405,611	401,858		(302)		(302)		401,556		(26,556)	(26,556)	13,958	11/15/2052
88283L-HT-6	TEXAS TRANSN COMMN ST HWY FD REV	04/01/2025	SINKING FUND REDEMPTION 100.0000		760,000	760,000	761,982	760,002		(2)		(2)		760,000				19,106	04/01/2026
91412G-HB-4	CA UNIV OF CALIFORNIA	05/15/2025	SECURITY CALLED AT 100.00000000 100.0000		15,000	15,000	15,070	15,057		(1)		(1)		15,056		(56)	(56)	304	05/15/2041
914455-JZ-4	UNIVERSITY MICH UNIV REVS	04/01/2025	SINKING FUND REDEMPTION 100.0000		60,000	60,000	60,000	60,000						60,000				1,654	04/01/2030
91523N-GY-6	WA UNIVERSITY REVS BABS	04/04/2025	SECURITY CALLED AT 100.00000000 100.0000		400,000	400,000	391,268	395,423		108		108		395,531		4,469	4,469	9,957	10/01/2033
927688-FY-2	VI WTR & PWR AUTH ELEC SYS SER C BABS	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		150,000	150,000	161,292	153,215		(420)		(420)		152,795		(2,795)	(2,795)	9,975	07/01/2028
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					144,946,484	146,746,329	148,135,985	148,054,454		(37,876)		(37,876)		148,016,575		(4,234,023)	(4,234,023)	5,133,495	XXX
01126#-AA-1	ALAMO 6 LLC	09/30/2025	SINKING FUND REDEMPTION 100.0000		623,391	623,391	623,391	623,391						623,391				21,464	03/31/2042
01538T-AA-3	ALFA DESARROLLO SPA	09/27/2025	VARIOUS		52,097	52,097	48,046	51,979		118		118		52,097				1,830	09/27/2051
04774#-AA-0	ATLANTA FALCON STADIUM CO LLC	09/01/2025	SINKING FUND REDEMPTION 100.0000		463,371	463,371	463,371	463,371						463,371				12,513	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC	09/01/2025	SINKING FUND REDEMPTION 100.0000		330,517	330,517	330,517	330,517						330,517				8,926	09/01/2042
07557U-AA-3	BEC3 PASS THROUGH TRUST	07/15/2025	VARIOUS		669,845	669,845	651,275	668,713		1,132		1,132		669,845				20,945	07/15/2025
10567@-AA-0	BRAVES STADIUM COMPANY LLC	09/30/2025	SINKING FUND REDEMPTION 100.0000		1,257,201	1,257,201	1,257,201	1,257,201						1,257,201				35,658	09/30/2041
11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	12/16/2025	MATURITY 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				236,400	12/16/2025
11952A-AA-0	BUFFALO ENERGY MEXICO HOLDINGS SA	08/15/2025	SINKING FUND REDEMPTION 100.0000		4,631	4,631	4,851	4,640		(9)		(9)		4,631				365	02/15/2039
12514@-AA-0	CED CALIFORNIA HOLDINGS LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		669,067	669,067	669,067	669,067						669,067				25,339	06/30/2037
12519*-AA-7	CED ALAMO 5 LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		274,918	274,918	274,918	274,918						274,918				9,455	12/31/2040
12519@-AA-5	CED ALAMO 7 LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		693,082	693,082	693,082	693,082						693,082				21,275	06/30/2041
12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD	12/31/2025	SINKING FUND REDEMPTION 100.0000		54,943	54,943	54,943	54,943						54,943				1,963	12/31/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12806*-AH-4	CAITHNESS LONG ISLAND LLC	07/15/2025	SINKING FUND REDEMPTION 100.0000		365,422	365,422	365,422	365,422						365,422				15,402	01/15/2032
15004#-AA-8	CED CALIFORNIA HOLDINGS 2 LLC	12/31/2025	VARIOUS		603,121	603,121	603,121	603,121						603,121				18,889	12/31/2036
16882L-AA-0	CHILE ELECTRICITY LUX MPC II SARL 144A	04/20/2025	SINKING FUND REDEMPTION 100.0000		113,687	113,687	113,688	113,687						113,687				3,101	10/20/2035
17719#-AA-0	CITIZENS SYCAMORE-PENASQUITOS TRAN	10/01/2025	SINKING FUND REDEMPTION 100.0000		104,625	104,625	104,625	104,625						104,625				3,229	10/01/2049
17719@-AA-2	CITIZENS SUNRISE TRANSMISSION LLC	07/01/2025	SINKING FUND REDEMPTION 100.0000		208,654	208,654	208,654	208,654						208,654				7,619	07/01/2042
18452*-AA-3	CLEANCAPITAL ARROWHEAD ISSUER LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		14,264	14,264	14,264							14,264				63	09/30/2050
223611-B*-4	COWBOYS STADIUM LP	09/30/2025	SINKING FUND REDEMPTION 100.0000		1,138,904	1,138,904	1,138,904	1,138,904						1,138,904				62,526	03/31/2040
22964*-AC-2	CSOLAR IV WEST LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		1,261,826	1,261,826	1,261,826	1,261,826						1,261,826				30,491	03/31/2041
24380@-AB-4	DEER DISTRICT LLC	06/01/2025	SINKING FUND REDEMPTION 100.0000		627,179	627,179	627,179	627,179						627,179				15,805	06/01/2044
24617#-AA-9	DELAWARE NORTH COMPANIES INC - BOS	11/14/2025	SINKING FUND REDEMPTION 100.0000		875,805	875,805	875,805	875,805						875,805				25,171	11/14/2034
24617#-AB-7	DELAWARE NORTH COMPANIES INC BOS	11/14/2025	SINKING FUND REDEMPTION 100.0000		391,255	391,255	391,255	391,255						391,255				10,625	11/14/2034
24617#-AC-5	DELAWARE NORTH COMPANIES INC. - BOS	11/14/2025	SINKING FUND REDEMPTION 100.0000		183,263	183,263	183,263	183,263						183,263				4,811	11/14/2034
24617#-AD-3	DELAWARE NORTH COMPANIES INC. - BOS	11/14/2025	SINKING FUND REDEMPTION 100.0000		117,288	117,288	117,288	117,288						117,288				3,079	11/14/2034
25161@-AA-8	DEVELOPMENT FUNDING BOND BACKED PA	10/01/2025	SINKING FUND REDEMPTION 100.0000		2,212,682	2,212,682	2,212,682							2,212,682				73,216	07/01/2033
27004@-AA-5	EAGLES STADIUM	07/15/2025	SINKING FUND REDEMPTION 100.0000		581,164	581,164	581,164	581,164						581,164				20,038	01/15/2039
27004@-AB-3	EAGLES STADIUM OPERATOR LLC & EAGL	07/15/2025	SINKING FUND REDEMPTION 100.0000		375,335	375,335	375,335	375,335						375,335				12,941	01/15/2039
28249N-AA-9	EIG PEARL HOLDINGS SARL	08/31/2025	VARIOUS		43,029	43,029	41,012	42,824		205		205		43,029				1,186	08/31/2036
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC	08/31/2025	SINKING FUND REDEMPTION 100.0000		1,237,074	1,237,074	1,237,074	1,237,074						1,237,074				46,307	11/30/2035
28258#-AC-0	8POINT3 SOLAR INVESTCO 1 LLC	08/31/2025	SINKING FUND REDEMPTION 100.0000		55,141	55,141	59,251	55,283		(142)		(142)		55,141				1,832	11/30/2035
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS	12/30/2025	SINKING FUND REDEMPTION 100.0000		1,890,350	1,890,350	1,890,350	1,890,350						1,890,350				46,374	06/30/2040
30288*-AE-0	FLNG LIQUEFACTION 2 LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		917,850	917,850	917,850	917,850						917,850				29,873	12/31/2038
31655@-AA-9	FIELDHOUSE MANAGEMENT LLC	07/01/2025	SINKING FUND REDEMPTION 100.0000		355,950	355,950	355,950	355,950						355,950				5,522	01/01/2045
340711-AW-0	FLORIDA GAS TRANSMISSION CO LLC	06/27/2025	SECURITY CALLED AT 100.00000000 100.0000		17,200,000	17,200,000	17,161,300	17,199,066		847		847		17,199,913		87	87	710,790	07/15/2025
34115#-AA-5	FLORIDA SOUTHEAST CONNECTION LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		1,549,976	1,549,976	1,549,976	1,549,976						1,549,976				37,308	06/30/2037
34115#-AB-3	FLORIDA SOUTHEAST CONNECTION LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		189,376	189,376	189,376	189,376						189,376				5,520	06/30/2037
35877#-AA-0	FRISCO HQ OPERATIONS LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		1,135,255	1,135,255	1,135,255	1,135,255						1,135,255				35,284	12/15/2037
36321P-AD-2	GALAXY PIPELINE ASSETS BIDC 2.16% 31 MAR	09/30/2025	SINKING FUND REDEMPTION 100.0000		174,232	174,232	172,707	173,849		383		383		174,232				2,833	03/31/2034
36321P-AE-0	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP	09/30/2025	SINKING FUND REDEMPTION 100.0000		70,390	70,390	68,130	70,141		248		248		70,390				1,558	09/30/2040
37147*-AA-4	GENERATION BRIDGE II HOLDINGS NEW	09/30/2025	SINKING FUND REDEMPTION 100.0000		782,353	782,353	782,353	782,353						782,353				24,916	05/31/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC	12/30/2025	SINKING FUND REDEMPTION 100.0000		51,487	51,487	51,487	51,487						51,487				1,380	06/30/2051
37270*-AB-1	GEORGETOWN ENERGY PARTNERS LLC	09/30/2025	SINKING FUND REDEMPTION 100.0000		35,007	35,007	35,007	35,007						35,007				1,596	03/31/2054
374593-A#-8	GIANTS STADIUM LLC	04/01/2025	MATURITY 100.0000		16,100,000	16,100,000	16,100,000	16,100,000						16,100,000				493,662	04/01/2025
374593-A*-2	GIANTS STADIUM LLC	04/01/2025	SINKING FUND REDEMPTION 100.0000		715,299	715,299	715,299	715,299						715,299				25,393	04/01/2040
390638-AG-5	GREAT LAKES GAS TRANMISSION	03/25/2025	SINKING FUND REDEMPTION 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				52,125	03/25/2028
39530V-AA-6	GREENKO SOLAR MAURITIUS 5.55% 29 JAN 202	01/14/2025	SECURITY CALLED AT 100.00000000 100.0000		200,000	200,000	205,000	200,000						200,000				5,088	01/29/2025
402740-AB-0	GULFSTREAM NATURAL GAS	11/01/2025	MATURITY 100.0000		21,316,000	21,316,000	21,364,106	21,332,428		(16,428)		(16,428)		21,316,000				1,319,460	11/01/2025
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC	08/14/2025	SECURITY CALLED AT 100.00000000 100.0000		12,200,000	12,200,000	12,195,364	12,200,000						12,200,000				512,874	09/15/2025
40470#-AA-3	HA FEDERAL FUNDING V TRUST	12/07/2025	SINKING FUND REDEMPTION 100.0000		639,120	639,120	639,120	639,120						639,120				16,118	09/07/2041
40472#-AA-9	HA FEDERAL FUNDING VII TRUST	09/07/2025	SINKING FUND REDEMPTION 100.0000		193,132	193,132	193,132	193,132						193,132				8,567	09/07/2042
40472*-AA-3	HA FEDERAL FUNDING VI TRUST	08/10/2025	SINKING FUND REDEMPTION 100.0000		97,044	97,044	97,044	97,044						97,044				2,976	02/10/2042
42970#-AA-2	HIGH NOON SOLAR LLC	12/31/2025	VARIOUS		618,419	618,419	618,419	618,419						618,419				20,195	12/31/2036
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC	11/30/2025	SINKING FUND REDEMPTION 100.0000		1,076,587	1,076,587	1,077,189	1,076,613		(27)		(27)		1,076,587				30,342	05/31/2033
44416*-AC-0	HUDSON TRANSMISSION PARTNERS LLC	11/30/2025	SINKING FUND REDEMPTION 100.0000		881,967	881,967	881,967	881,967						881,967				23,278	08/31/2030
44919*-AC-2	I 595 EXPRESS LLC	12/30/2025	SINKING FUND REDEMPTION 100.0000		1,617,115	1,617,115	1,617,115	1,617,115						1,617,115				33,886	12/31/2031
463556-AD-2	IROQUOIS GAS	10/31/2025	VARIOUS		117,647	117,647	120,016	118,050		(403)		(403)		117,647				5,382	10/31/2027
46653Y-AA-6	JSW HYDRO ENERGY LIMITE 4.125% 18 MAY 20	11/18/2025	SINKING FUND REDEMPTION 100.0000		21,675	21,675	21,751	21,681		(6)		(6)		21,675				605	05/18/2031
50201P-AA-4	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203	08/04/2025	SINKING FUND REDEMPTION 100.0000		146,860	146,860	173,130	147,783		(923)		(923)		146,860				7,393	02/04/2039
50230*-AA-5	LRE FINANCING I LLC	12/30/2025	VARIOUS		547,205	547,205	547,205							547,205				12,336	03/31/2050
50247@-AA-4	LV STADIUM EVENTS CO LLC	12/30/2025	SINKING FUND REDEMPTION 100.0000		515,809	515,809	515,809	515,809						515,809				13,034	06/30/2045
55339T-AA-0	MN8 PORTFOLIO IV LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		338,660	338,660	338,660							338,660				4,318	06/30/2045
55396#-AA-0	MEC HOLDINGS LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		1,866,495	1,866,495	1,866,495	1,866,495						1,866,495				34,180	05/31/2039
60040#-AA-0	MILLENNIUM PIPELINE COMPANY L.L.C	12/30/2025	SINKING FUND REDEMPTION 100.0000		468,762	468,762	468,762	468,762						468,762				18,739	06/30/2027
602736-AA-8	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 1	08/10/2025	SINKING FUND REDEMPTION 100.0000		812,916	812,916	812,497	811,852		1,064		1,064		812,916				28,198	08/10/2030
61773*-AA-5	MORONGO TRANSMISSION LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		235,565	235,565	235,565	235,565						235,565				4,908	07/12/2051
61773*-AB-3	MORONGO TRANSMISSION LLC	12/30/2025	SINKING FUND REDEMPTION 100.0000		100,355	100,355	100,355	100,355						100,355				2,167	07/12/2051
63002#-AA-0	NRM CABIN INTERMEDIATE 2 LP/NRM CA	07/31/2025	SINKING FUND REDEMPTION 100.0000		860,733	885,423	902,408	843,898					58,510	902,408	(41,675)		(41,675)	42,933	07/31/2033
63002@-AA-2	NRM CABIN INTERMEDIATE 1 LP/NRM CA	07/31/2025	SINKING FUND REDEMPTION 100.0000		1,317,836	1,355,699	1,381,705	1,292,118					89,587	1,381,705	(63,869)		(63,869)	55,315	07/31/2033
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	12/30/2025	SINKING FUND REDEMPTION 100.0000		912,096	912,096	912,096	912,096						912,096				35,401	06/30/2027
698525-AA-0	PANOCHE ENERGY CENTER	08/31/2025	VARIOUS		607,030	607,030	607,030	607,030						607,030				31,241	07/31/2029
71953*-AA-6	PIBB MEMBER LLC	12/20/2025	SINKING FUND REDEMPTION 100.0000		1,151,667	1,151,667	1,151,667	1,151,667						1,151,667				51,461	12/20/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
724060-AA-6	PIPELINE FUNDING CO LLC	07/15/2025	SINKING FUND REDEMPTION 100.0000		241,025	241,025	241,025	241,025						241,025				13,659	01/15/2030
72650T-AA-6	PLAINS END FINANCING LLC	10/15/2025	SINKING FUND REDEMPTION 100.0000		484,135	484,135	484,135	484,135						484,135				18,264	04/15/2028
75289#-AB-6	RANGERS STADIUM COMPANY LLC	10/01/2025	SINKING FUND REDEMPTION 100.0000		187,390	187,390	187,390	187,390						187,390				6,858	10/01/2047
75289#-AC-4	RANGERS STADIUM COMPANY LLC	10/01/2025	SINKING FUND REDEMPTION 100.0000		211,721	211,721	211,721	211,721						211,721				13,381	10/01/2037
75405U-AA-4	RAS LAFFAN LIQUEFIED NATUR 5.838% 30 SEP	09/30/2025	SINKING FUND REDEMPTION 100.0000		604,359	604,359	656,625	610,883		(6,524)		(6,524)		604,359				26,727	09/30/2027
78507@-AA-0	SPOWER MIS 2 FINANCE LLC	11/30/2025	SINKING FUND REDEMPTION 100.0000		482,349	482,349	482,349							482,349				17,326	05/31/2050
78507@-AB-8	SPOWER MIS 2 FINANCE LLC ACED MIS	11/30/2025	SINKING FUND REDEMPTION 100.0000		82,106	82,106	82,106							82,106				1,070	05/31/2050
78616#-AC-2	SACRAMENTO DOWNTOWN ARENA LLC	07/01/2025	SINKING FUND REDEMPTION 100.0000		1,073,333	1,073,333	1,073,333	1,073,333						1,073,333				37,567	07/01/2041
78617*-AA-9	SACRAMENTO DOWNTOWN ARENA HOLDINGS	03/26/2025	SECURITY CALLED AT 101.77900000 101.7792		7,124,545	7,000,000	7,000,000	7,000,000						7,000,000				378,062	01/01/2031
83416W-AA-1	SOLAR STAR FUNDING LLC	12/30/2025	SINKING FUND REDEMPTION 100.0000		1,977,105	1,977,105	1,977,105	1,977,105						1,977,105				92,966	06/30/2035
83416W-AB-9	SOLAR STAR FUNDING LLC	12/30/2025	SINKING FUND REDEMPTION 100.0000		316,825	316,825	316,825	316,825						316,825				10,685	06/30/2035
84929X-AA-7	SPOWER FINANCE 3 LLC/ACED FINANCE	12/30/2025	SINKING FUND REDEMPTION 100.0000		33,271	33,271	33,271	33,271						33,271				1,183	06/30/2048
84929Y-AA-5	SPOWER FINANCE 3 LLC/ACED FINANCE	12/31/2025	SINKING FUND REDEMPTION 100.0000		449,850	449,850	449,850	449,850						449,850				24,148	06/30/2049
84929Y-AB-3	SPOWER FINANCE 3 LLC ACED FINANCE	12/30/2025	SINKING FUND REDEMPTION 100.0000		374,328	374,328	374,328	374,328						374,328				20,094	06/30/2049
84929Y-AC-1	SPOWER FINANCE 3 LLC ACED FINANCE	12/31/2025	SINKING FUND REDEMPTION 100.0000		109,869	109,869	109,869	109,869						109,869				5,065	11/30/2049
84929Y-AD-9	SPOWER FINANCE 3 LLC ACED FINANCE	12/31/2025	SINKING FUND REDEMPTION 100.0000		509,394	509,394	509,394	509,394						509,394				23,485	11/30/2049
85234#-AB-1	STADIUM FUNDING TRUST	04/01/2025	SINKING FUND REDEMPTION 100.0000		528,476	528,476	528,476	528,476						528,476				13,212	04/01/2039
85234#-AE-5	STADIUM FUNDING TRUST	04/01/2025	SINKING FUND REDEMPTION 100.0000		1,908,455	1,908,455	1,908,455	1,908,455						1,908,455				44,562	04/01/2039
870674-AA-6	SWEIHAN PV POWER COMPANY P 3.625% 31 JAN	07/31/2025	SINKING FUND REDEMPTION 100.0000		282,828	282,828	232,850	282,370		457		457		282,828				6,258	01/31/2049
87511#-AB-1	TAMPA BAY ARENA LLC	06/30/2025	SINKING FUND REDEMPTION 100.0000		922,627	922,627	922,627	922,627						922,627				17,945	06/30/2035
88307*-AA-3	TEXOMA WIND LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		1,759,649	1,759,649	1,759,649	1,759,649						1,759,649				51,894	06/30/2034
89323#-AF-6	TRANS-ELECT NTD PATH 15 LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		182,251	182,251	182,251	182,251						182,251				10,935	12/15/2028
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC	07/08/2025	SINKING FUND REDEMPTION 100.0000		412,562	412,562	412,562	412,562						412,562				12,667	09/08/2039
90363@-AC-4	USTA NATIONAL TENNIS CENTER INC	07/08/2025	SINKING FUND REDEMPTION 100.0000		845,796	845,796	845,796	845,796						845,796				20,927	07/08/2036
92213H-AA-0	VARANASI AURANGABAD NH-2 TOLLWAY P	09/05/2025	SINKING FUND REDEMPTION 100.0000		19,005	19,005	19,250			(8)		(8)		19,005				561	02/28/2034
92838@-AA-1	VISTA RIDGE LLC/CENTRAL TX REG WTR	12/31/2025	SINKING FUND REDEMPTION 100.0000		698,175	698,175	698,175	698,175						698,175				11,320	10/14/2049
98584X-AA-3	YINSON BORONIA PRODUCTION BV 144A	07/31/2025	SINKING FUND REDEMPTION 100.0000		40,087	40,087	40,603	40,091		(3)		(3)		40,087				2,750	07/31/2042
C68028-AA-0	OILERS ENTERTAINMENT GROUP CANADA	12/30/2025	VARIOUS		208,851	211,433	225,079	201,517					23,561	225,079	(16,228)		(16,228)	5,985	06/30/2051
E0R75Q-AA-6	AI CANDELARIA SPAIN SA	12/15/2025	SINKING FUND REDEMPTION 100.0000		192,405	192,405	177,624	190,130		2,275		2,275		192,405				9,255	12/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G3R238-AB-9	GALAXY PIPELINE ASSETS BIDC 1.75% 30 SEP	09/30/2025	SINKING FUND REDEMPTION 100.0000		1,650,268	1,650,268	1,537,898	1,616,802		33,466		33,466		1,650,268				21,736	09/30/2027
G3R238-AC-7	GALAXY PIPELINE ASSETS BIDC 2.16% 31 MAR	09/30/2025	SINKING FUND REDEMPTION 100.0000		340,203	340,203	303,386	335,818		4,385		4,385		340,203				5,531	03/31/2034
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP	09/30/2025	SINKING FUND REDEMPTION 100.0000		231,185	231,185	186,038	116,181		2,402		2,402		231,185				3,467	09/30/2040
G54897-AA-4	LIMA METRO LINE 2 FINANCE LTD	10/05/2025	SINKING FUND REDEMPTION 100.0000		293,323	293,323	294,476	237,700		45		45		293,323				10,409	07/05/2034
G54897-AB-2	LIMA METRO LINE 2 FINANCE LTD	10/05/2025	SINKING FUND REDEMPTION 100.0000		332,548	332,548	309,549	225,162		1,168		1,168		332,548				8,473	04/05/2036
G7150P-AA-8	POINSETTIA FINANCE LIMITED SARL	11/15/2025	SINKING FUND REDEMPTION 100.0000		120,000	120,000	109,650			3,163		3,163		120,000				4,000	06/17/2031
L0R80Q-AA-1	ACU PETROLEO LUXEMBOURG SARL	07/13/2025	SINKING FUND REDEMPTION 100.0000		218,995	218,995	216,975	121,837		193		193		218,995				11,118	07/13/2035
L3500L-AA-7	FEL ENERGY VI SARL	12/01/2025	SINKING FUND REDEMPTION 100.0000		268,410	268,410	253,232	242,834		70		70		268,410				8,322	12/01/2040
L4R02Q-AA-8	GUARA NORTE SARL	12/15/2025	SINKING FUND REDEMPTION 100.0000		910,474	910,474	859,281	748,232		5,374		5,374		910,474				35,655	06/15/2034
N53766-AA-4	MV24 CAPITAL BV	12/01/2025	SINKING FUND REDEMPTION 100.0000		514,074	514,074	495,119	439,477		1,343		1,343		514,074				28,313	06/01/2034
N57445-AA-1	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 R	08/10/2025	SINKING FUND REDEMPTION 100.0000		1,990,872	1,990,872	1,923,248	1,925,776		7,607		7,607		1,990,872				68,393	08/10/2030
N6000D-AA-1	MONG DUONG FINANCE HOLD 5.125% 07 MAY 20	11/07/2025	SINKING FUND REDEMPTION 100.0000		1,171,273	1,171,273	1,131,606	598,403		5,363		5,363		1,171,273				44,159	05/07/2029
N9733X-AA-5	YINSON BORONIA PRODUCTION BV	07/31/2025	SINKING FUND REDEMPTION 100.0000		23,106	23,106	24,434			(9)		(9)		23,106				1,034	07/31/2042
P0608A-AB-2	AES PANAMA GENERATION HOLDINGS SRL	11/30/2025	VARIOUS		136,098	136,098	118,420	124,842		1,964		1,964		136,098				4,466	05/31/2030
P0R60Q-AA-1	ALFA DESARROLLO SPA	09/27/2025	SINKING FUND REDEMPTION 100.0000		60,089	60,089	45,702	59,676		413		413		60,089				2,110	09/27/2051
P1915A-AA-0	BUFFALO ENERGY MEXICO HOLDINGS SA	08/15/2025	SINKING FUND REDEMPTION 100.0000		32,029	32,029	33,660	19,403		(56)		(56)		32,029				2,023	02/15/2039
P29853-AA-9	COMETA ENERGIA SA DE CV	10/24/2025	SINKING FUND REDEMPTION 100.0000		232,485	232,485	245,506	152,277		12		12		232,485				12,575	04/24/2035
P40070-AB-3	FENIX POWER PERU SA	12/22/2025	VARIOUS		2,860,676	2,860,676	2,754,674	2,762,643		36,791		36,791		2,799,434		61,242	61,242	150,110	09/20/2027
P4909L-AA-8	GNL QUINTERO S.A. 4.634% 31 JUL 2029 REG	07/31/2025	VARIOUS		2,006,256	2,006,256	1,961,730	1,993,575		12,681		12,681		2,006,256				69,728	07/31/2029
P66208-AA-0	MEXICO GENERADORA DE ENERGIA S DE	12/06/2025	SINKING FUND REDEMPTION 100.0000		327,091	327,091	351,342	189,744		(1,487)		(1,487)		327,091				13,493	12/06/2032
P7922D-AB-0	PRUMO PARTICIPACOES E INVESTIMENTO	12/31/2025	SINKING FUND REDEMPTION 100.0000		341,220	341,220	359,868	205,728		(1,731)		(1,731)		341,220				19,232	12/31/2031
Q0458*-AF-6	AQUASURE FINANCE PTY LTD	07/12/2025	SINKING FUND REDEMPTION 100.0000		321,871	321,871	321,871	321,871						321,871				10,429	01/12/2034
Q39748-AA-4	GIP TITANIUM FINCO PTY LTD	12/31/2025	SINKING FUND REDEMPTION 100.0000		1,255,325	1,255,325	1,255,325	1,255,325						1,255,325				21,101	03/31/2036
Q4436#-AB-0	HALLETT HILL NO 2 PTY LTD	12/27/2025	SINKING FUND REDEMPTION 100.0000		373,245	381,021	437,444	353,767					83,678	437,444	(64,200)		(64,200)	11,501	06/27/2027
V2352N-AB-1	CLEAN RENEWABLE POWER (M 4.25% 25 MAR 20	09/25/2025	SINKING FUND REDEMPTION 100.0000		224,100	224,100	212,077	221,422		2,678		2,678		224,100				7,231	03/25/2027
V3855G-AA-8	GREENKO SOLAR (MAURITIUS 5.55% 29 JAN 20	01/14/2025	SECURITY CALLED AT 100.00000000 100.0000		200,000	200,000	204,900	200,000						200,000				5,088	01/29/2025
V3855M-AA-5	GREENKO POWER II LTD 4.3% 13 DEC 2028-24	12/13/2025	SINKING FUND REDEMPTION 100.0000		432,375	432,375	397,171	426,296		6,079		6,079		432,375				13,944	12/13/2028
V4819L-AA-0	INDIA GREEN POWER HOLDINGS	02/22/2025	SINKING FUND REDEMPTION 100.0000		263,132	263,132	253,380	262,353		778		778		263,132				5,263	02/22/2027
Y0R15U-GV-6	ADANI TRANSMISSION LIMITED 4.25% 21 MAY	11/21/2025	SINKING FUND REDEMPTION 100.0000		109,200	109,200	112,312	109,289		(89)		(89)		109,200				3,481	05/21/2036
Y4S71Y-AA-2	JSW HYDRO ENERGY LIMITE 4.125% 18 MAY 20	11/18/2025	SINKING FUND REDEMPTION 100.0000		184,025	184,025	164,875	182,254		1,771		1,771		184,025				5,135	05/18/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Y51478-AA-6	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203	08/04/2025	SINKING FUND REDEMPTION 100.0000		1,397,665	1,397,665	1,406,870	1,238,627		167		167		1,397,665				67,827	02/04/2039
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					152,215,386	152,163,752	151,675,863	146,228,031		106,797		106,797	255,336	152,215,483	(185,972)	61,329	(124,643)	6,121,151	XXX
00084D-AW-0	ABN AMRO BANK NV	02/24/2025	JP MORGAN SECURITIES LLC		2,015,002	2,200,000	2,200,000	2,200,000						2,200,000		(184,998)	(184,998)	10,868	12/13/2029
00109A-AB-3	AES PANAMA GENERATION H 4.375% 31 MAY 20	11/30/2025	VARIOUS		29,023	29,023	25,380	28,599		424		424		29,023				952	05/31/2030
0010EP-AN-8	AEP TEXAS INC	10/01/2025	MATURITY 100.0000		22,374,000	22,374,000	24,479,904	22,618,662		(244,662)		(244,662)		22,374,000				861,399	10/01/2025
00111V-AA-5	AES ANDES SA 144A	02/27/2025	VARIOUS		477,463	470,000	471,175	471,046						471,046		6,416	6,416	12,917	03/15/2029
00139P-AA-6	AIG SUNAMERICA GLOBALFINANCING X	03/24/2025	MORGAN STANLEY & CO. LLC		3,321,780	3,062,000	2,988,464	3,019,934		1,252		1,252		3,021,186		300,594	300,594	111,508	03/15/2032
00164V-AF-0	AMC NETWORKS INC	07/03/2025	VARIOUS		2,306,450	2,830,000	2,516,116	2,514,752		(65)	332,094	(332,159)		2,182,593		123,857	123,857	106,243	02/15/2029
00175P-AB-9	AMN HEALTHCARE INC	10/22/2025	SECURITY CALLED AT 100.00000000 100.0000		4,340,000	4,340,000	4,318,938	4,319,983		5,527		5,527		4,325,511		14,489	14,489	212,434	10/01/2027
00182E-BM-0	ANZ BANK NEW ZEALAND LTD (LONDON B	10/28/2025	VARIOUS		3,884,874	4,200,000	4,194,456	4,197,069		353		353		4,197,421		(312,547)	(312,547)	103,360	02/13/2030
00182E-BQ-1	ANZ NEW ZEALAND INTL LTD (LONDON B	02/18/2025	MATURITY 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				64,694	02/18/2025
00185A-AK-0	AON PLC	12/15/2025	MATURITY 100.0000		12,837,000	12,837,000	12,852,507	12,836,197		803		803		12,837,000				497,434	12/15/2025
00205G-AB-3	APT PIPELINES LTD	03/23/2025	MATURITY 100.0000		28,300,000	28,300,000	28,270,285	28,299,499		501		501		28,300,000				594,300	03/23/2025
00206R-KG-6	AT&T INC	05/13/2025	BARCLAYS CAPITAL		13,326,588	14,359,000	12,146,046	13,073,670		144,551		144,551		13,218,221		108,367	108,367	186,248	02/01/2028
00216D-AA-9	ATP TOWER HOLDINGS LLC 4.05% 27 APR 2026	02/03/2025	SECURITY CALLED AT 99.00000000 99.0000		277,200	280,000	280,280	280,029		(8)		(8)		280,021		(2,821)	(2,821)	3,024	04/27/2026
00218L-AH-4	ASP UNIFRAX HOLDINGS INC	12/30/2025	VARIOUS		333,335	670,027	378,122	381,229			74,262	(74,262)		306,967		26,368	26,368	30,021	09/30/2029
00253X-AA-9	AMERICAN AIRLINES INC	10/20/2025	SINKING FUND REDEMPTION 100.0000		146,667	146,667	146,667	146,667						146,667				5,036	04/20/2026
002824-BB-5	ABBOTT LABORATORIES	03/15/2025	MATURITY 100.0000		6,228,000	6,228,000	6,211,759	6,227,733		267		267		6,228,000				91,863	03/15/2025
00287Y-AQ-2	ABBVIE INC	05/14/2025	MATURITY 100.0000		6,335,000	6,335,000	6,245,202	6,322,244		12,756		12,756		6,335,000				114,030	05/14/2025
00287Y-BF-5	ABBVIE INC	05/13/2025	BARCLAYS CAPITAL		15,558,878	15,655,000	15,329,363	15,449,104		19,003		19,003		15,468,107		90,772	90,772	332,669	11/14/2028
00287Y-BX-6	ABBVIE INC	10/28/2025	VARIOUS		10,890,524	11,355,000	11,352,161	11,354,998						11,354,998		(464,475)	(464,475)	260,298	11/21/2029
00287Y-CX-5	ABBVIE INC	03/15/2025	MATURITY 100.0000		5,675,000	5,675,000	6,108,946	5,674,485		515		515		5,675,000				107,825	03/15/2025
00287Y-DU-0	ABBVIE INC	02/24/2025	JP MORGAN SECURITIES LLC		876,129	875,000	872,244	872,660		97		97		872,757		3,372	3,372	19,639	03/15/2034
00440E-AS-6	ACE INA HOLDINGS INC	03/15/2025	MATURITY 100.0000		3,276,000	3,276,000	3,272,365	3,275,935		65		65		3,276,000				51,597	03/15/2025
005095-AA-2	ACUSHNET CO	11/12/2025	JP MORGAN SECURITIES LLC		3,049,368	2,940,000	2,952,875	2,949,489		(2,589)		(2,589)		2,946,901		102,467	102,467	233,689	10/15/2028
00687Y-AA-3	ADIENT GLOBAL HOLDINGS 144A	03/03/2025	SECURITY CALLED AT 100.00000000 100.0000		9,820,000	9,820,000	9,741,525	9,800,876		1,950		1,950		9,802,826		17,174	17,174	263,299	08/15/2026
00751Y-AH-9	ADVANCE AUTO PARTS INC	08/07/2025	SECURITY CALLED AT 100.90900000 100.9090		5,045,450	5,000,000	4,996,900	4,998,708		641		641		4,999,349		651	651	314,228	03/09/2026
00774C-AB-3	AECOM	07/22/2025	SECURITY CALLED AT 100.87600000 100.8760		17,568,564	17,416,000	16,961,250	17,272,535		35,572		35,572		17,308,107		107,893	107,893	913,728	03/15/2027
007903-BF-3	ADVANCED MICRO DEVICES INC	02/24/2025	JP MORGAN SECURITIES LLC		12,462,155	13,250,000	13,020,650	13,070,275		3,132		3,132		13,073,407		(611,252)	(611,252)	121,317	06/01/2032
008016-A@-6	AEROSPACE CORPORATION	12/26/2025	SINKING FUND REDEMPTION 100.0000		619,300	619,300	619,300	619,300						619,300				16,214	05/26/2033
008016-B#-3	AEROSPACE CORPORATION	12/02/2025	SINKING FUND REDEMPTION 100.0000		364,650	364,650	364,650	364,650						364,650				6,888	04/02/2033
008016-B@-5	AEROSPACE CORPORATION	12/02/2025	SINKING FUND REDEMPTION 100.0000		392,700	392,700	392,700	392,700						392,700				8,159	04/02/2033
008016-C@-4	AEROSPACE CORPORATION	12/08/2025	SINKING FUND REDEMPTION 100.0000		205,810	205,810	205,810	205,810						205,810				3,210	09/08/2042
008016-D*-5	AEROSPACE CORPORATION	12/08/2025	SINKING FUND REDEMPTION 100.0000		230,757	230,757	230,757	230,757						230,757				3,599	09/08/2042
00846U-AK-7	AGILENT TECHNOLOGIES INC	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		288,684	297,000	296,262	296,883		4		4		296,887		(8,203)	(8,203)	3,045	09/22/2026
00846U-AL-5	AGILENT TECHNOLOGIES INC	10/28/2025	VARIOUS		3,900,600	4,200,000	4,322,280	4,269,098		(8,278)		(8,278)		4,260,820		(360,220)	(360,220)	78,360	09/15/2029
00914A-AQ-5	AIR LEASE CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		1,912,638	2,100,000	2,064,783	2,080,959		745		745		2,081,704		(169,066)	(169,066)	21,315	09/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00914A-AU-6	AIR LEASE CORPORATION	06/24/2025	VARIOUS		7,328,000	7,200,000	7,118,280	7,147,641		5,581		5,581		7,153,222		174,778	174,778	293,973	02/01/2028
009280-AX-9	AIRCASTLE LTD	03/24/2025	MORGAN STANLEY & CO. LLC		135,131	130,000	129,760	129,825		10		10		129,836		5,295	5,295	5,798	07/18/2028
010392-FN-3	ALABAMA POWER CO	04/01/2025	MATURITY 100.0000		2,663,000	2,663,000	2,639,335	2,660,655		2,345		2,345		2,663,000				37,282	04/01/2025
010392-FZ-6	ALABAMA POWER COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		2,810,520	3,000,000	2,999,940	3,000,000						3,000,000		(189,480)	(189,480)	57,130	09/01/2032
01273P-AB-8	ALBEMARLE WODGINA PTY LTD	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,864,582	6,270,000	6,265,023	6,267,807		527		527		6,268,333		(403,751)	(403,751)	228,333	11/15/2029
013822-AE-1	ALCOA NEDERLAND HOLDING BV	12/15/2025	SECURITY CALLED AT 100.00000000 100.0000		1,960,000	1,960,000	1,960,000	1,960,000						1,960,000				107,800	12/15/2027
01400E-AB-9	ALCON FINANCE CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		830,025	900,000	896,688	898,365		48		48		898,413		(68,388)	(68,388)	11,400	09/23/2029
01400E-AD-5	ALCON FINANCE CORP	06/24/2025	MORGAN STANLEY & CO. LLC		182,206	200,000	199,686	199,823		15		15		199,838		(17,632)	(17,632)	3,004	05/27/2030
01400E-AE-3	ALCON FINANCE CORP	03/24/2025	MORGAN STANLEY & CO. LLC		364,684	360,000	377,885	374,968		(359)		(359)		374,609		(9,926)	(9,926)	5,859	12/06/2032
01609W-AU-6	ALIBABA GROUP HOLDING LTD	04/07/2025	BARCLAYS BANK PLC		2,894,161	3,345,000	2,874,693	2,896,668		6,528		6,528		2,903,195		(9,034)	(9,034)	45,343	12/06/2037
01626P-AM-8	ALIMENTATION COUCHE-TARD INC	06/24/2025	VARIOUS		2,341,198	2,550,000	2,566,647	2,560,138		(753)		(753)		2,559,385		(218,187)	(218,187)	52,240	01/25/2030
01748T-AB-7	ALLEGION PLC	02/24/2025	JP MORGAN SECURITIES LLC		5,093,982	5,400,000	5,427,954	5,415,658		(483)		(483)		5,415,175		(321,193)	(321,193)	75,600	10/01/2029
01748T-AC-5	ALLEGION US HOLDING CO INC	02/24/2025	JP MORGAN SECURITIES LLC		18,551,722	18,240,000	18,280,004	18,274,175		(583)		(583)		18,273,592		278,129	278,129	641,528	07/01/2032
019576-AB-3	ALLIED UNIVERSAL HOLDCO 144A	06/12/2025	SECURITY CALLED AT 100.00000000 100.0000		3,940,000	3,940,000	3,936,300	3,938,726		203		203		3,938,929		1,071	1,071	348,936	07/15/2027
020002-AQ-4	ALLSTATE CORP	03/24/2025	MORGAN STANLEY & CO. LLC		3,319,873	3,290,000	3,121,686	3,211,975		1,961		1,961		3,213,936		105,937	105,937	55,738	06/01/2033
020002-BD-2	ALLSTATE CORPORATION (THE)	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		346,058	355,000	353,928	354,759		7		7		354,766		(8,708)	(8,708)	1,229	12/15/2026
020002-BH-3	ALLSTATE CORPORATION (THE)	12/15/2025	MATURITY 100.0000		24,710,000	24,710,000	21,983,004	23,795,821		914,179		914,179		24,710,000				185,325	12/15/2025
02156L-AC-5	ALTICE FRANCE SA (FRANCE)	10/01/2025	EXCHANGE TRANSACTIONS		2,400,374	3,260,000	2,400,374	2,400,374						2,400,374				172,327	01/15/2028
02156L-AH-4	ALTICE FRANCE SA (FRANCE)	10/01/2025	EXCHANGE TRANSACTIONS		2,239,118	2,980,000	2,239,118	2,239,118						2,239,118				157,526	10/15/2029
02343J-AA-8	AMCOR FLEXIBLES NORTH AMERICA INC	05/17/2025	MATURITY 100.0000		4,888,000	4,888,000	4,770,737	4,868,828		19,172		19,172		4,888,000				97,760	05/17/2025
02343U-AH-8	AMCOR FINANCE USA INC	02/24/2025	JP MORGAN SECURITIES LLC		2,424,594	2,450,000	2,529,661	2,484,743		(1,624)		(1,624)		2,483,119		(58,526)	(58,526)	30,625	05/15/2028
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC	02/24/2025	JP MORGAN SECURITIES LLC		6,203,810	7,102,000	6,513,500	6,621,830		9,574		9,574		6,631,404		(427,594)	(427,594)	47,761	05/25/2031
023551-AJ-3	AMERADA HESS	02/24/2025	JP MORGAN SECURITIES LLC		3,228,052	2,877,000	2,857,597	2,870,193		120		120		2,870,313		357,739	357,739	110,844	08/15/2031
023608-AG-7	AMEREN CORPORATION	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		163,938	166,000	176,449	167,108		(76)		(76)		167,032		(3,093)	(3,093)	2,659	02/15/2026
023608-AJ-1	AMEREN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		1,660,194	1,800,000	1,795,734	1,797,425		58		58		1,797,483		(137,289)	(137,289)	38,500	01/15/2031
023608-AK-8	AMEREN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		2,101,004	2,300,000	2,297,884	2,299,035		44		44		2,299,079		(198,075)	(198,075)	17,889	03/15/2028
02361D-AP-5	AMEREN ILLINOIS CO	03/01/2025	MATURITY 100.0000		3,773,000	3,773,000	3,744,442	3,771,029		1,971		1,971		3,773,000				61,311	03/01/2025
02361D-AS-9	AMEREN ILLINOIS COMPANY	05/13/2025	BARCLAYS CAPITAL		3,286,927	3,340,000	3,336,994	3,339,358		307		307		3,339,665		(52,737)	(52,737)	63,107	05/15/2028
02361D-AY-6	AMEREN ILLINOIS COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		4,644,650	5,000,000	4,991,350	4,993,095		116		116		4,993,210		(348,560)	(348,560)	93,042	09/01/2032
02364W-BH-7	AMERICA MOVIL SAB DE CV	06/24/2025	MORGAN STANLEY & CO. LLC		1,209,325	1,250,000	1,241,600	1,246,211		396		396		1,246,607		(37,282)	(37,282)	30,586	04/22/2029
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC	10/03/2025	SECURITY CALLED AT 100.00000000 100.0000		24,000	24,000	23,940	23,972		6		6		23,977		23	23	2,072	07/01/2028
025816-CA-5	AMERICAN EXPRESS COMPANY	10/06/2025	SECURITY CALLED AT 100.00000000 100.0000		2,600,000	2,600,000	2,594,228	2,599,427		516		516		2,599,943		57	57	100,100	11/06/2025
025816-DA-4	AMERICAN EXPRESS COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		10,090,710	10,500,000	10,500,000	10,500,000						10,500,000		(409,290)	(409,290)	260,412	08/03/2033
025816-DC-0	AMERICAN EXPRESS COMPANY	05/05/2025	GOLDMAN SACHS & CO		19,879,533	19,810,000	19,794,350	19,804,067		1,814		1,814		19,805,882		73,652	73,652	709,143	02/13/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
025816-DL-0	AMERICAN EXPRESS COMPANY	10/30/2025	SECURITY CALLED AT 100.00000000 100.0000		6,140,000	6,140,000	6,140,000	6,140,000						6,140,000				389,153	10/30/2026
025816-DP-1	AMERICAN EXPRESS COMPANY	12/23/2025	GOLDMAN SACHS & CO		29,831,875	29,500,000	29,517,877	29,513,293		(3,621)		(3,621)		29,509,671		322,204	322,204	2,038,634	02/16/2028
02665W-CE-9	AMERICAN HONDA FINANCE CORPORATION	12/23/2025	VARIOUS		12,971,182	13,227,000	13,188,245	13,214,022		2,919		2,919		13,216,941		(245,760)	(245,760)	478,341	02/15/2028
02665W-DW-8	AMERICAN HONDA FINANCE CORPORATION	12/23/2025	GOLDMAN SACHS & CO		8,607,060	9,000,000	8,984,790	8,992,785		2,141		2,141		8,994,926		(387,866)	(387,866)	225,000	03/24/2028
02665W-EB-3	AMERICAN HONDA FINANCE CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,466,100	10,000,000	9,977,500	9,986,603		2,654		2,654		9,989,257		(523,157)	(523,157)	291,875	01/12/2029
02665W-FL-0	AMERICAN HONDA FINANCE CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		711,115	710,000	712,215	712,215		(31)		(31)		712,185		(1,070)	(1,070)	22,409	07/10/2031
026874-DK-0	AMERICAN INTERNATIONAL GROUP INC	06/12/2025	JP MORGAN SECURITIES LLC		3,807,637	3,850,000	3,835,640	3,845,119		782		782		3,845,901		(38,265)	(38,265)	103,740	04/01/2028
026874-DR-5	AMERICAN INTERNATIONAL GROUP INC	06/24/2025	VARIOUS		4,079,114	4,350,000	4,349,435	4,349,877		54		54		4,349,931		(270,817)	(270,817)	43,563	06/30/2030
026874-DS-3	AMERICAN INTERNATIONAL GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		7,326,921	7,330,000	7,295,476	7,301,355		419		419		7,301,774		25,147	25,147	154,439	03/27/2033
02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	06/05/2025	SINKING FUND REDEMPTION 100.0000		6,392,000	6,392,000	6,392,000	6,392,000						6,392,000				117,613	06/05/2031
03040W-AL-9	AMERICAN WATER CAPITAL CORP	03/01/2025	MATURITY 100.0000		4,843,000	4,843,000	4,858,013	4,842,913		87		87		4,843,000				82,331	03/01/2025
03040W-AQ-8	AMERICAN WATER CAPITAL CORP	05/13/2025	BARCLAYS CAPITAL		2,672,618	2,760,000	2,639,419	2,722,380		5,062		5,062		2,727,443		(54,824)	(54,824)	57,220	09/01/2027
03040W-AS-4	AMERICAN WATER CAPITAL CORP	06/12/2025	JP MORGAN SECURITIES LLC		10,617,244	10,820,000	10,530,262	10,641,155		21,229		21,229		10,662,384		(45,141)	(45,141)	304,900	09/01/2028
03040W-AU-9	AMERICAN WATER CAPITAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		16,015,251	16,850,000	15,336,533	15,769,939		33,043		33,043		15,802,982		212,269	212,269	135,643	06/01/2029
03040W-BA-2	AMERICAN WATER CAPITAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		5,053,650	5,250,000	5,233,358	5,237,215		220		220		5,237,435		(183,785)	(183,785)	54,513	06/01/2032
03073E-AM-7	AMERISOURCEBERGEN CORPORATION	03/01/2025	MATURITY 100.0000		10,443,000	10,443,000	10,326,489	10,431,474		11,526		11,526		10,443,000				169,699	03/01/2025
03076C-AH-9	AMERIPRISE FINANCIAL INC	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		18,650,401	19,060,000	18,022,421	18,437,131		94,698		94,698		18,531,830		118,571	118,571	310,519	09/15/2026
03076C-AL-0	AMERIPRISE FINANCIAL INC	02/24/2025	JP MORGAN SECURITIES LLC		10,940,738	11,250,000	11,247,300	11,247,899		36		36		11,247,935		(307,198)	(307,198)	143,438	05/13/2032
03076C-AM-8	AMERIPRISE FINANCIAL INC	02/24/2025	JP MORGAN SECURITIES LLC		523,073	520,000	501,951	504,093		226		226		504,319		18,754	18,754	7,439	05/15/2033
030981-AJ-3	AMERIGAS PARTNERS LP/AMERIGAS FINA	05/30/2025	SECURITY CALLED AT 101.00000000 101.0000		4,837,900	4,790,000	4,790,000	4,790,000						4,790,000				266,776	08/20/2026
031100-M*-8	AMETEK INC	06/15/2025	MATURITY 100.0000		14,500,000	14,500,000	14,500,000	14,500,000						14,500,000				283,475	06/15/2025
031100-P*-5	AMETEK INC	12/13/2025	MATURITY 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				167,200	12/13/2025
031162-BY-5	AMGEN INC	05/01/2025	MATURITY 100.0000		14,921,000	14,921,000	14,745,824	14,895,826		25,174		25,174		14,921,000				233,141	05/01/2025
031162-CU-2	AMGEN INC	06/24/2025	MORGAN STANLEY & CO. LLC		364,892	400,000	399,860	399,927		6		6		399,934		(35,042)	(35,042)	8,276	02/21/2030
031162-DH-0	AMGEN INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,916,541	9,910,000	9,896,820	9,901,320		1,436		1,436		9,902,756		13,785	13,785	480,511	08/18/2029
032095-AH-4	AMPHENOL CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		21,744,795	21,575,000	21,399,235	21,460,685		22,089		22,089		21,482,774		262,022	262,022	870,731	06/01/2029
032095-AJ-0	AMPHENOL CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		2,528,865	2,773,000	2,761,563	2,767,063		161		161		2,767,224		(238,359)	(238,359)	40,979	02/15/2030
032095-AK-7	AMPHENOL CORPORATION	03/01/2025	MATURITY 100.0000		10,200,000	10,200,000	10,182,558	10,199,444		556		556		10,200,000				104,550	03/01/2025
032095-AQ-4	AMPHENOL CORPORATION	03/24/2025	VARIOUS		12,838,357	12,646,000	12,650,240	12,651,573		(50)		(50)		12,651,523		186,834	186,834	258,631	04/05/2034
032177-AH-0	AMSTED INDUSTRIES INCORPORATED	03/06/2025	SECURITY CALLED AT 100.06800000 100.0680		9,786,650	9,780,000	9,856,700	9,780,000						9,780,000				381,041	07/01/2027
032654-BA-2	ANALOG DEVICES INC	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		16,224,311	16,496,000	15,525,087	15,847,091		68,245		68,245		15,915,337		308,974	308,974	180,219	06/15/2027
034863-AZ-3	ANGLO AMERICAN CAPITAL PLC	02/24/2025	JP MORGAN SECURITIES LLC		369,404	400,000	399,528	399,802		8		8		399,810		(30,406)	(30,406)	3,950	03/17/2028
034863-BB-5	ANGLO AMERICAN CAPITAL PLC	06/24/2025	MORGAN STANLEY & CO. LLC		1,217,050	1,250,000	1,241,900	1,244,867		547		547		1,245,414		(28,364)	(28,364)	37,539	03/16/2029
03522A-AG-5	ANHEUSER BUSCH CO INBEV	12/29/2025	SECURITY CALLED AT 100.00000000 100.0000		32,288,000	32,288,000	31,858,925	32,124,383		148,839		148,839		32,273,221		14,779	14,779	1,663,011	02/01/2026
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	05/30/2025	VARIOUS		4,677,023	4,700,000	4,669,596	4,690,297		1,303		1,303		4,691,600		(14,577)	(14,577)	110,456	04/13/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC	05/13/2025	GOLDMAN SACHS & CO		16,489,793	16,350,000	16,471,968	16,438,316		(7,920)		(7,920)		16,430,396		59,397	59,397	627,772	01/23/2029
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	02/24/2025	JP MORGAN SECURITIES LLC		8,009,635	8,500,000	7,866,495	8,021,782		11,742		11,742		8,033,525		(23,890)	(23,890)	69,417	06/01/2030
036752-AJ-2	ELEVANCE HEALTH INC	01/15/2025	MATURITY 100.0000		4,350,000	4,350,000	4,346,172	4,349,974		26		26		4,350,000				51,656	01/15/2025
036752-AL-7	ELEVANCE HEALTH INC	02/24/2025	JP MORGAN SECURITIES LLC		689,918	750,000	749,093	749,556		13		13		749,569		(59,651)	(59,651)	9,583	09/15/2029
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP / ANT 144A	09/23/2025	SECURITY CALLED AT 100.00000000 100.0000		910,000	910,000	866,775	888,480		7,035		7,035		895,515		14,485	14,485	55,523	03/01/2027
037389-BB-8	AON CORP	06/12/2025	JP MORGAN SECURITIES LLC		3,000,623	3,000,000	2,992,050	2,996,702		387		387		2,997,089		3,533	3,533	56,625	12/15/2028
037389-BC-6	AON CORP	11/04/2025	JP MORGAN SECURITIES LLC		8,619,232	8,800,000	8,791,992	8,797,040		651		651		8,797,691		(178,459)	(178,459)	270,250	05/02/2029
037411-AL-9	APACHE CORP	01/10/2025	EXCHANGE WITH CASH		3,976,525	3,665,000	3,606,213	3,607,730						3,607,731		368,794	368,794		11/01/2096
037411-BE-4	APACHE CORPORATION	01/10/2025	EXCHANGE WITH CASH		6,732,998	7,000,000	6,989,150	6,996,357		22		22		6,996,379		(263,382)	(263,382)		10/15/2028
037411-BF-1	APACHE CORPORATION	01/10/2025	VARIOUS		14,966,781	16,000,000	14,806,260	15,107,266		3,739		3,739		15,111,005		(144,224)	(144,224)	340,000	01/15/2030
037411-BH-7	APACHE CORP	08/20/2025	SECURITY CALLED AT 100.00000000 100.0000		10,000	10,000	9,545	9,858		103		103		9,961		39	39	353	11/15/2025
037735-CU-9	APPALACHIAN POWER CO	06/01/2025	MATURITY 100.0000		8,315,000	8,315,000	8,285,482	8,313,718		1,282		1,282		8,315,000				141,355	06/01/2025
037833-AZ-3	APPLE INC	02/09/2025	MATURITY 100.0000		3,200,000	3,200,000	3,195,488	3,199,966		34		34		3,200,000				40,000	02/09/2025
037833-BG-4	APPLE INC	05/13/2025	MATURITY 100.0000		1,722,000	1,722,000	1,716,007	1,721,840		160		160		1,722,000				27,552	05/13/2025
037833-CJ-7	APPLE INC	05/13/2025	BARCLAYS CAPITAL		4,441,095	4,500,000	4,500,000	4,500,000						4,500,000		(58,905)	(58,905)	115,156	02/09/2027
037833-DP-2	APPLE INC	02/24/2025	JP MORGAN SECURITIES LLC		2,179,728	2,400,000	2,390,592	2,395,416		139		139		2,395,555		(215,827)	(215,827)	24,053	09/11/2029
038222-AJ-4	APPLIED MATERIALS INC	10/01/2025	MATURITY 100.0000		8,398,000	8,398,000	8,405,685	8,399,618		(1,618)		(1,618)		8,398,000				327,522	10/01/2025
038336-E*-0	APTARGROUP INC	12/16/2025	MATURITY 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				288,800	12/16/2025
03835V-AG-1	APTIV SWISS HOLDINGS LTD	12/04/2025	VARIOUS		8,198,595	8,185,000	8,187,740	8,188,002		320		320		8,188,323		10,272	10,272	397,547	03/15/2029
039482-AB-0	ARCHER DANIELS MIDLAND CO	02/24/2025	JP MORGAN SECURITIES LLC		5,179,815	5,550,000	5,171,171	5,268,874		7,123		7,123		5,275,997		(96,182)	(96,182)	74,154	03/27/2030
039482-AE-4	ARCHER DANIELS MIDLAND CO	02/24/2025	JP MORGAN SECURITIES LLC		3,635,671	3,790,000	3,758,581	3,762,788		386		386		3,763,174		(127,503)	(127,503)	90,013	08/15/2033
039483-AS-1	ARCHER DANIELS	02/24/2025	JP MORGAN SECURITIES LLC		1,814,499	1,644,000	1,788,162	1,697,097		(1,103)		(1,103)		1,695,994		118,505	118,505	65,212	02/01/2031
039483-BL-5	ARCHER DANIELS MIDLAND CO	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,839,458	10,162,000	9,872,236	10,106,085		2,064		2,064		10,108,150		(268,692)	(268,692)	114,323	08/11/2026
03959K-AA-8	ARCHROCK PARTNERS LP / ARCHROCK PA	11/17/2025	SECURITY CALLED AT 100.00000000 100.0000		13,804,000	13,804,000	13,849,028	13,804,940		(1,923)		(1,923)		13,803,017		983	983	1,070,289	04/01/2027
03969A-AP-5	ARDAGH PACK FIN PLC/ARDAGH HOL USA	11/12/2025	VARIOUS		1,145,200	4,090,000	2,290,400	2,290,400			736,200	(736,200)		1,554,200		(409,000)	(409,000)	107,363	08/15/2027
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC/ARDAG	05/12/2025	VARIOUS		638,500	1,400,000	784,000	784,000		140,000		(140,000)		644,000		(5,500)	(5,500)	34,300	08/15/2027
03969Y-AC-2	ARDAGH METAL PACKAGING FINANCE PLC	12/01/2025	VARIOUS		2,604,603	2,570,000	2,583,500	2,575,392		(3,248)		(3,248)		2,572,144		17,594	17,594	161,226	06/15/2027
04015K-AB-6	ARES FINANCE CO II LLC	02/24/2025	JP MORGAN SECURITIES LLC		1,885,693	2,050,000	2,076,786	2,066,962		(460)		(460)		2,066,502		(180,809)	(180,809)	12,955	06/15/2030
040555-CS-1	ARIZONA PUBLIC SERVICE CO	05/15/2025	MATURITY 100.0000		3,483,000	3,483,000	3,457,375	3,481,046		1,954		1,954		3,483,000				54,857	05/15/2025
040555-CZ-5	ARIZONA PUBLIC SERVICE COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		1,183,117	1,300,000	1,298,297	1,299,167		25		25		1,299,193		(116,076)	(116,076)	17,839	08/15/2029
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP	12/30/2025	SINKING FUND REDEMPTION 100.0000		675,000	675,000	675,000	675,000						675,000				31,792	12/30/2030
04184S-AA-6	THE CITY OF ARLINGTON	10/01/2025	SINKING FUND REDEMPTION 100.0000		180,233	180,233	180,233	180,233						180,233				6,687	10/01/2049
04300D-A*-1	ART INSTITUTE OF CHICAGO	03/01/2025	SINKING FUND REDEMPTION 100.0000		660,000	660,000	660,000	660,000						660,000				8,745	03/01/2050
045054-AL-7	ASHTEAD CAPITAL INC	02/24/2025	JP MORGAN SECURITIES LLC		1,197,013	1,250,000	1,261,625	1,254,031		(248)		(248)		1,253,783		(56,770)	(56,770)	16,823	11/01/2029
04560*-AH-7	ASSOCIATED ELEC COOPERATIVE INC	12/20/2025	SINKING FUND REDEMPTION 100.0000		1,060,000	1,060,000	1,060,000	1,060,000						1,060,000				30,806	03/15/2041
04560*-AJ-3	ASSOCIATED ELECTRIC CORP	11/23/2025	SINKING FUND REDEMPTION 100.0000		1,424,452	1,424,452	1,424,452	1,424,452						1,424,452				31,206	05/23/2047
04621X-AP-3	ASSURANT INC	08/25/2025	SECURITY CALLED AT 100.70100000 100.7010		20,140,200	20,000,000	19,993,000	19,997,090		2,619		2,619		19,999,709		291	291	1,353,422	02/27/2026

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04624V-AC-3	ASSUREDPARTNERS INC	01/08/2025	GOLDMAN SACHS & CO		4,660,200	4,320,000	4,285,806	4,288,705		73		73		4,288,778		371,422	371,422	129,600	02/15/2032
046353-AL-2	ASTRAZENECA PLC	11/16/2025	MATURITY 100.0000		17,377,000	17,377,000	17,353,799	17,337,528		39,472		39,472		17,377,000				586,474	11/16/2025
04636N-AE-3	ASTRAZENECA FINANCE LLC	12/23/2025	GOLDMAN SACHS & CO		14,274,750	15,000,000	14,974,500	14,987,249		3,650		3,650		14,990,899		(716,149)	(716,149)	281,458	05/28/2028
04636N-AH-6	ASTRAZENECA FINANCE LLC	02/24/2025	JP MORGAN SECURITIES LLC		11,008,978	11,040,000	11,009,750	11,015,958		358		358		11,016,316		(7,339)	(7,339)	257,140	03/03/2033
048303-CJ-8	ATLANTIC CITY ELECTRIC CO	02/24/2025	JP MORGAN SECURITIES LLC		2,646,622	3,075,000	2,834,720	2,895,237		3,801		3,801		2,899,037		(252,415)	(252,415)	31,433	03/15/2031
049560-AG-0	ATMOS ENERGY CORP	03/24/2025	MORGAN STANLEY & CO. LLC		657,747	617,000	615,669	616,383		11		11		616,393		41,353	41,353	16,316	10/15/2034
049560-AR-6	ATMOS ENERGY CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		8,799,610	9,400,000	9,504,170	9,465,367		(8,374)		(8,374)		9,456,993		(657,384)	(657,384)	214,484	09/15/2029
049560-AZ-8	ATMOS ENERGY CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		10,518,800	10,000,000	9,990,750	9,994,335		74		74		9,994,409		524,391	524,391	163,889	11/15/2033
05254J-AA-8	AUSTRALIA AND NEW ZEALAND BANKING	12/08/2025	MATURITY 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				76,320	12/08/2025
052769-AG-1	AUTODESK INC	10/28/2025	VARIOUS		3,291,185	3,500,000	3,492,125	3,495,809		531		531		3,496,341		(205,156)	(205,156)	109,250	01/15/2030
05332*-BJ-6	AUTOMOTIVE RENTALS INC	07/25/2025	MATURITY 100.0000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				289,100	07/25/2025
053332-AR-3	AUTOZONE INC	04/15/2025	MATURITY 100.0000		6,264,000	6,264,000	6,163,315	6,253,437		10,563		10,563		6,264,000				101,790	04/15/2025
053332-AW-2	AUTOZONE INC	11/04/2025	JP MORGAN SECURITIES LLC		10,125,204	10,350,000	10,321,745	10,336,886		2,427		2,427		10,339,313		(214,109)	(214,109)	340,047	04/18/2029
053611-AJ-8	AVERY DENNISON CORPORATION	06/24/2025	VARIOUS		15,232,678	15,075,000	15,765,416	15,382,083		(27,727)		(27,727)		15,354,355		(121,678)	(121,678)	329,459	12/06/2028
05369A-AK-7	AVIATION CAPITAL GROUP LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		20,400,000	20,400,000	20,225,026	20,361,965		35,082		35,082		20,397,048		2,952	2,952	563,550	01/30/2026
053773-BC-0	AVIS BUDGET CAR RENTAL LLC	06/27/2025	SECURITY CALLED AT 100.00000000 100.0000		330,000	330,000	325,905	327,467		453		453		327,921		2,079	2,079	18,026	07/15/2027
053773-BE-6	AVIS BUDGET CAR RENTAL LLC	06/27/2025	SECURITY CALLED AT 100.00000000 100.0000		908,000	908,000	856,925	876,500		5,634		5,634		882,133		25,867	25,867	49,600	07/15/2027
05463H-AB-7	AXIS SPECIALTY FINANCE LLC	02/24/2025	JP MORGAN SECURITIES LLC		209,187	219,000	226,701	222,862		(129)		(129)		222,733		(13,547)	(13,547)	5,220	07/15/2029
05523R-AD-9	BAE SYSTEMS PLC	02/24/2025	JP MORGAN SECURITIES LLC		2,000,511	2,150,000	2,134,864	2,141,460		221		221		2,141,681		(141,170)	(141,170)	26,397	04/15/2030
05531F-BE-2	TRUIST FINANCIAL CORP	06/05/2025	MATURITY 100.0000		5,487,000	5,487,000	5,475,916	5,486,413		587		587		5,487,000				101,510	06/05/2025
055451-BA-5	BHP BILLITON FINANCE (USA) LTD	02/24/2025	JP MORGAN SECURITIES LLC		14,592,305	14,740,000	14,711,110	14,717,732		332		332		14,718,064		(125,759)	(125,759)	355,111	02/28/2033
05565A-5R-0	BNP PARIBAS	01/01/2025	TRANSFER B/W DESIGNATIONS		411,344	410,000	411,750	411,344						411,344				13,262	12/31/2079
05565E-H#-5	BMW US CAPITAL LLC	02/18/2025	MATURITY 100.0000		39,000,000	39,000,000	39,000,000	39,000,000						39,000,000				643,500	02/18/2025
05565Q-DN-5	BP CAPITAL MARKETS PLC	05/13/2025	BARCLAYS CAPITAL		9,739,600	10,000,000	9,588,300	9,775,625		29,184		29,184		9,804,808		(65,208)	(65,208)	214,046	09/19/2027
05578A-AN-8	BPCE SA	02/24/2025	JP MORGAN SECURITIES LLC		1,268,722	1,400,000	1,390,158	1,395,003		148		148		1,395,151		(126,429)	(126,429)	15,120	10/01/2029
05581K-AH-4	BNP PARIBAS SA	02/24/2025	JP MORGAN SECURITIES LLC		2,741,270	2,720,000	2,703,272	2,705,906		411		411		2,706,317		34,954	34,954	88,383	01/09/2030
05583J-AG-7	BPCE SA	01/14/2025	MATURITY 100.0000		6,950,000	6,950,000	6,908,439	6,949,707		293		293		6,950,000				82,531	01/14/2025
05583J-AH-5	BPCE SA	10/06/2025	SECURITY CALLED AT 100.00000000 100.0000		24,822,000	24,822,000	25,227,241	24,889,612		(67,612)		(67,612)		24,822,000				410,059	10/06/2026
05602X-DJ-4	BNP PARIBAS SA	01/01/2025	TRANSFER B/W DESIGNATIONS		2,250,401	2,250,000	2,250,420	2,250,401						2,250,401				64,500	12/31/2079
056752-AQ-1	BAIDU INC	04/07/2025	MATURITY 100.0000		18,768,000	18,768,000	20,010,072	18,825,916		(57,916)		(57,916)		18,768,000				288,558	04/07/2025
058498-AT-3	BALL CORP	07/01/2025	MATURITY 100.0000		16,930,000	16,930,000	16,873,989	16,918,920		11,080		11,080		16,930,000				888,825	07/01/2025
058498-AV-8	BALL CORPORATION	12/15/2025	SECURITY CALLED AT 100.00000000 100.0000		3,400,000	3,400,000	3,378,750	3,391,815		6,452		6,452		3,398,267		1,733	1,733	207,188	03/15/2026
059578-AK-0	BANCO DO BRASIL (CAYMAN) 6.0% 03/18/2031	09/04/2025	SANTANDER INVESTMENT SECURITIES INC		1,139,430	1,140,000	1,124,459	1,125,937		1,284		1,284		1,127,221		12,209	12,209	65,930	03/18/2031
05965M-AG-8	BANCO DEL ESTADO DE CHILE	01/09/2025	MATURITY 100.0000		5,850,000	5,850,000	5,850,000	5,850,000						5,850,000				79,092	01/09/2025
05970F-AC-5	BANCO SANTANDER CHILE	01/10/2025	MATURITY 100.0000		7,400,000	7,400,000	7,400,000	7,400,000						7,400,000				99,900	01/10/2025
05971V-2A-2	BANCO DE CREDITO DEL PERU	01/11/2025	MATURITY 100.0000		3,940,000	3,940,000	3,761,565	3,937,150		2,850		2,850		3,940,000				53,190	01/11/2025
05971W-AC-7	BANCO SANTANDER CHILE	01/10/2025	MATURITY 100.0000		5,950,000	5,950,000	5,683,180	5,946,436		3,564		3,564		5,950,000				80,325	01/10/2025
05974E-AA-8	FIEMEX ENERGIA - BANCO ACTINVER SA	07/31/2025	SINKING FUND REDEMPTION 100.0000		51,545	51,545	52,834	51,559		(14)		(14)		51,545				2,117	01/31/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06051G-FP-9	BANK OF AMERICA CORP	04/21/2025	MATURITY 100.0000		5,155,000	5,155,000	5,096,665	5,148,812		6,188		6,188		5,155,000				101,811	04/21/2025
06051G-GA-1	BANK OF AMERICA CORP REG	05/13/2025	BARCLAYS CAPITAL		9,869,091	10,149,000	9,762,473	9,872,262		35,185		35,185		9,907,448		(38,357)	(38,357)	185,880	10/21/2027
06051G-GR-4	BANK OF AMERICA CORP	02/24/2025	JP MORGAN SECURITIES LLC		1,555,920	1,600,000	1,600,000	1,600,000						1,600,000		(44,080)	(44,080)	34,173	07/21/2028
06051G-GZ-6	BANK OF AMERICA CORP	01/23/2025	SECURITY CALLED AT 100.00000000 100.0000		8,150,000	8,150,000	8,150,000	8,150,000						8,150,000				137,165	01/23/2026
06051G-HM-4	BANK OF AMERICA CORP	11/04/2025	JP MORGAN SECURITIES LLC		4,991,242	5,000,000	5,000,000	5,000,000						5,000,000		(8,758)	(8,758)	239,947	07/23/2029
06051G-HQ-5	BANK OF AMERICA CORP	10/28/2025	VARIOUS		11,558,323	11,719,000	11,719,000	11,719,000						11,719,000		(160,677)	(160,677)	463,002	02/07/2030
06051G-HX-0	BANK OF AMERICA CORP	02/24/2025	JP MORGAN SECURITIES LLC		1,233,225	1,350,000	1,350,000	1,350,000						1,350,000		(116,775)	(116,775)	13,302	10/22/2030
06051G-JK-6	BANK OF AMERICA CORP	10/24/2025	VARIOUS		6,014,861	6,017,000	6,017,000	6,017,000						6,017,000		(2,139)	(2,139)	71,303	10/24/2026
06051G-LC-1	BANK OF AMERICA CORP	12/23/2025	GOLDMAN SACHS & CO		14,099,551	13,586,000	14,114,631	14,108,482		(170,166)		(170,166)		13,938,316		161,235	161,235	945,894	11/10/2028
06051G-LH-0	BANK OF AMERICA CORP	02/06/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,760,786	14,780,000	14,780,000	14,780,000						14,780,000		(19,214)	(19,214)	221,444	04/25/2034
06368D-3T-9	BANK OF MONTREAL	06/07/2025	MATURITY 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				135,924	06/07/2025
06368F-AF-6	BANK OF MONTREAL	01/10/2025	MATURITY 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				98,098	01/10/2025
06368L-GV-2	BANK OF MONTREAL	02/24/2025	JP MORGAN SECURITIES LLC		3,799,350	3,750,000	3,749,850	3,749,995						3,749,996		49,354	49,354	110,564	02/01/2028
06406H-CQ-0	BANK OF NEW YORK MELLON CORP/THE	11/18/2025	MATURITY 100.0000		50,000	50,000	49,882	49,994		6		6		50,000				1,975	11/18/2025
06406H-DA-4	BANK OF NEW YORK MELLON CORP	02/24/2025	MATURITY 100.0000		2,465,000	2,465,000	2,459,725	2,464,989		11		11		2,465,000				36,975	02/24/2025
06406R-AB-3	BANK OF NEW YORK MELLON CORP/THE	12/23/2025	VARIOUS		4,154,956	4,200,000	4,200,000	4,200,000						4,200,000		(45,044)	(45,044)	163,844	02/07/2028
06406R-AF-4	BANK OF NEW YORK MELLON/THE	05/13/2025	VARIOUS		13,096,314	13,443,000	13,244,570	13,249,529		22,788		22,788		13,272,316		(176,002)	(176,002)	341,696	01/29/2028
06406R-BG-1	BANK OF NEW YORK MELLON CORP/THE	12/23/2025	GOLDMAN SACHS & CO		18,994,490	19,000,000	19,000,000	19,000,000						19,000,000		(5,510)	(5,510)	781,656	06/13/2028
06406R-BH-9	BANK OF NEW YORK MELLON CORP/THE	02/24/2025	JP MORGAN SECURITIES LLC		14,843,556	15,600,000	15,600,000	15,600,000						15,600,000		(756,444)	(756,444)	133,817	06/13/2033
06406R-BK-2	BANK OF NEW YORK MELLON CORP/THE	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,198,700	10,000,000	10,000,000	10,000,000						10,000,000		198,700	198,700	578,330	07/26/2030
06406R-BL-0	BANK OF NEW YORK MELLON CORP/THE	09/04/2025	MORGAN STANLEY & CO. LLC		14,077,134	13,586,000	14,001,596	13,996,717		(92,988)		(92,988)		13,903,729		173,405	173,405	678,779	10/25/2028
06406R-BP-1	BANK OF NEW YORK MELLON CORP/THE	03/24/2025	MORGAN STANLEY & CO. LLC		8,803,333	9,040,000	9,040,826	9,040,762		(12)		(12)		9,040,750		(237,417)	(237,417)	276,525	02/01/2034
06406R-BT-3	BANK OF NEW YORK MELLON CORP/THE	11/04/2025	JP MORGAN SECURITIES LLC		10,200,864	9,600,000	9,600,000	9,600,000						9,600,000		600,864	600,864	623,277	10/25/2029
06407E-AG-0	BANK OF NEW ZEALAND	12/23/2025	GOLDMAN SACHS & CO		8,022,473	7,890,000	7,890,000	7,890,000						7,890,000		132,473	132,473	527,855	02/07/2028
064159-8N-9	BANK OF NOVA SCOTIA	01/01/2025	TRANSFER B/W DESIGNATIONS		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				128,889	10/27/2081
064159-8S-8	BANK OF NOVA SCOTIA	01/01/2025	TRANSFER B/W DESIGNATIONS		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				107,333	10/27/2082
064159-8V-1	BANK OF NOVA SCOTIA	01/01/2025	TRANSFER B/W DESIGNATIONS		6,450,000	6,450,000	6,450,000	6,450,000						6,450,000				91,733	01/27/2084
06417X-AN-1	BANK OF NOVA SCOTIA	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		24,688,947	24,650,000	24,624,762	24,640,484		2,346		2,346		24,642,830		46,117	46,117	803,350	02/02/2026
06684N-AL-3	BAPTIST HEALTH OBLIGATED GROUP	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS		8,522,579	9,045,000	8,547,915	8,602,809		7,784		7,784		8,610,593		(88,014)	(88,014)	220,940	12/01/2049
067316-AE-9	BACARDI LTD	02/14/2025	SECURITY CALLED AT 100.00000000 100.0000		3,350,000	3,350,000	3,341,324	3,349,556		142		142		3,349,699		301	301	36,855	05/15/2025
06738E-AE-5	BARCLAYS PLC	03/16/2025	MATURITY 100.0000		9,722,000	9,722,000	9,660,022	9,717,740		4,260		4,260		9,722,000				177,427	03/16/2025
06738E-AU-9	BARCLAYS PLC	06/12/2025	JP MORGAN SECURITIES LLC		11,809,630	11,893,000	11,685,467	11,687,937		29,436		29,436		11,717,373		92,257	92,257	477,114	01/10/2028
06738E-CC-7	BARCLAYS PLC	11/02/2025	SECURITY CALLED AT 100.00000000 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				586,000	11/02/2026
070101-D#-4	BASIN ELECTRIC POWER COOPERATIVE	10/28/2025	SINKING FUND REDEMPTION 100.0000		1,666,668	1,666,668	1,666,668	1,666,668						1,666,668				81,500	10/28/2027
070101-F#-2	BASIN ELECTRIC POWER COOPERATIVE I	06/15/2025	SINKING FUND REDEMPTION 100.0000		635,566	635,566	635,566	635,566						635,566				13,029	06/15/2034
071734-AC-1	BAUSCH HEALTH COMPANIES INC	04/08/2025	SECURITY CALLED AT 100.00000000 100.0000		5,760,000	5,760,000	3,427,081	3,427,081						3,427,081		2,332,919	2,332,919	214,360	08/15/2027

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07177M-AB-9	BAXALTA INC	06/23/2025	MATURITY 100.0000		7,800,000	7,800,000	7,764,021	7,794,335		5,665		5,665		7,800,000				156,000	06/23/2025
071813-BQ-1	BAXTER INTERNATIONAL INC	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,248,145	5,425,000	5,196,138	5,379,857		1,651		1,651		5,381,508		(133,363)	(133,363)	61,905	08/15/2026
071813-BY-4	BAXTER INTERNATIONAL	02/24/2025	JP MORGAN SECURITIES LLC		5,325,780	5,550,000	5,181,666	5,274,109		6,844		6,844		5,280,953		44,827	44,827	87,690	04/01/2030
07274N-AJ-2	BAYER US FINANCE II LLC	11/21/2025	SECURITY CALLED AT 100.00000000 100.0000		1,250,000	1,250,000	1,247,638	1,249,710		289		289		1,249,998		2	2	49,583	12/15/2025
07274N-AX-1	BAYER US FINANCE II LLC	04/15/2025	MATURITY 100.0000		2,826,000	2,826,000	2,587,744	2,814,687		11,313		11,313		2,826,000				40,271	04/15/2025
07274N-AY-9	BAYER US FINANCE II LLC	08/15/2025	MATURITY 100.0000		1,850,000	1,850,000	1,978,120	1,862,921		(12,921)		(12,921)		1,850,000				101,750	08/15/2025
07317Q-AJ-4	BAYTEX ENERGY CORP	12/22/2025	VARIOUS		6,473,385	6,130,000	6,177,999	6,167,468		(8,518)		(8,518)		6,158,950		218,876	218,876	665,360	04/30/2030
07317Q-AK-1	BAYTEX ENERGY CORP	12/22/2025	SECURITY CALLED AT 104.00000000 104.0000		8,486,400	8,160,000	8,145,244	8,145,319		701		701		8,146,021		13,979	13,979	1,090,352	03/15/2032
07330M-AB-3	BRANCH BANKING AND TRUST COMPANY	09/16/2025	MATURITY 100.0000		7,574,000	7,574,000	7,582,845	7,565,757		8,243		8,243		7,574,000				274,558	09/16/2025
073685-AH-2	BEACON ROOFING SUPPLY INC	05/15/2025	SECURITY CALLED AT 101.03100000 101.0310		1,182,063	1,170,000	973,013	1,029,522		10,254		10,254		1,039,776		130,224	130,224	36,194	05/15/2029
073685-AK-5	BEACON ROOFING SUPPLY INC	04/29/2025	SECURITY CALLED AT 105.55600000 105.5560		4,211,684	3,990,000	3,993,325	3,991,931		(385)		(385)		3,991,545		(1,545)	(1,545)	414,756	08/01/2030
075887-CP-2	BECTON DICKINSON AND COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		2,426,147	2,550,000	2,550,000	2,550,000						2,550,000		123,854	123,854	55,713	08/22/2032
075887-CQ-0	BECTON DICKINSON AND COMPANY	06/12/2025	JP MORGAN SECURITIES LLC		15,363,887	15,280,000	15,280,000	15,280,000						15,280,000		83,887	83,887	597,575	02/13/2028
084659-AM-3	BERKSHIRE HATHAWAY ENERGY CO	12/23/2025	VARIOUS		4,029,761	4,150,000	4,134,687	4,144,751		889		889		4,145,640		115,880	115,880	101,341	04/15/2028
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO	11/04/2025	JP MORGAN SECURITIES LLC		4,430,954	4,600,000	4,599,264	4,600,000						4,600,000		169,046	169,046	157,969	07/15/2030
08576B-AA-0	BERRY GLOBAL INC	02/13/2025	144A SECURITY EXCHANGE TRANSACTION		19,981,226	20,000,000	19,976,850	19,980,938		288		288		19,981,226					06/15/2031
08576P-AA-9	BERRY GLOBAL INC 144A	05/16/2025	SECURITY CALLED AT 100.00000000 100.0000		4,524,000	4,524,000	4,305,763	4,478,812		14,821		14,821		4,493,633		30,367	30,367	153,251	02/15/2026
08576P-AP-6	BERRY GLOBAL INC	02/13/2025	144A SECURITY EXCHANGE TRANSACTION		7,470,913	7,470,000	7,469,106	7,470,846		68		68		7,470,913				211,028	01/15/2034
08577Q-AB-1	BERRY GLOBAL GROUP INC	05/16/2025	SECURITY CALLED AT 100.00000000 100.0000		3,380,000	3,380,000	3,332,350	3,354,536		3,532		3,532		3,358,068		21,932	21,932	158,966	07/15/2027
09247X-AN-1	BLACKROCK INC	05/13/2025	BARCLAYS CAPITAL		2,497,379	2,540,000	2,461,219	2,518,582		3,502		3,502		2,522,084		(24,705)	(24,705)	53,961	03/15/2027
09247X-AP-6	BLACKROCK INC	10/28/2025	VARIOUS		7,925,101	8,075,000	8,052,761	8,064,499		2,128		2,128		8,066,627		(141,526)	(141,526)	257,303	04/30/2029
09247X-AT-8	BLACKROCK INC	02/24/2025	JP MORGAN SECURITIES LLC		1,536,174	1,550,000	1,484,823	1,492,320		827		827		1,493,147		43,028	43,028	18,406	05/25/2033
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC	06/24/2025	MORGAN STANLEY & CO. LLC		548,820	600,000	592,404	596,071		356		356		596,427		(47,607)	(47,607)	14,375	01/10/2030
09541*-AD-9	BLUE DIAMOND GROWERS	05/31/2025	VARIOUS		1,392,857	1,392,857	1,392,857	1,392,857						1,392,857				21,937	05/31/2032
09541*-AE-7	BLUE DIAMOND GROWERS	05/31/2025	VARIOUS		1,942,857	1,942,857	1,942,857	1,942,857						1,942,857				35,263	05/31/2034
09625*-AA-4	BLUEWATER GAS STORAGE LLC	12/20/2025	SINKING FUND REDEMPTION 100.0000		292,120	292,120	292,120	292,120						292,120				8,263	12/20/2047
09625*-AB-2	BLUEWATER GAS STORAGE LLC	11/01/2025	SINKING FUND REDEMPTION 100.0000		170,264	170,264	170,264	170,264						170,264				7,195	11/01/2041
09659W-2D-5	BNP PARIBAS SA	01/09/2025	MATURITY 100.0000		2,500,000	2,500,000	2,495,525	2,500,000						2,500,000				42,188	01/09/2025
09659W-2F-0	BNP PARIBAS	06/24/2025	VARIOUS		9,341,441	9,400,000	9,207,964	1,147,599		20,680		20,680		9,232,406		109,035	109,035	356,296	08/14/2028
09659W-2K-9	BNP PARIBAS SA	02/24/2025	JP MORGAN SECURITIES LLC		3,245,564	3,575,000	3,575,000	3,575,000						3,575,000		329,436	329,436	67,284	01/13/2031
09659W-2L-7	BNP PARIBAS SA	06/09/2025	SECURITY CALLED AT 100.00000000 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				11,095	06/09/2026
09659W-2R-4	BNP PARIBAS SA	02/24/2025	JP MORGAN SECURITIES LLC		724,984	800,000	801,500	800,838		(33)		(33)		800,806		75,822	75,822	7,676	09/15/2029
09659W-2V-5	BNP PARIBAS SA	11/04/2025	JP MORGAN SECURITIES LLC		9,129,000	9,000,000	9,000,000	9,000,000						9,000,000		129,000	129,000	497,979	01/13/2029
096630-AH-1	BOARDWALK PIPELINES LP	06/24/2025	MORGAN STANLEY & CO. LLC		92,147	100,000	99,886	99,932		5		5		99,937		7,790	7,790	2,928	02/15/2031
097023-AM-7	BOEING CO	06/15/2025	MATURITY 100.0000		70,000	70,000	73,261	70,619		(619)		(619)		70,000				2,538	06/15/2025

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
099724-AC-0	BORGWARNER INC	03/24/2025	MORGAN STANLEY & CO. LLC		662,800	617,000	664,861	631,016		(676)		(676)		630,340		32,460	32,460	26,865	02/15/2029
099724-AJ-5	BORGWARNER INC	03/15/2025	MATURITY 100.0000		26,217,000	26,217,000	25,570,434	26,158,215		58,785		58,785		26,217,000				442,412	03/15/2025
100018-AA-8	BORR IHC LIMITED	11/15/2025	SINKING FUND REDEMPTION 105.0000		379,537	361,462	362,070	379,586		(49)		(49)		379,537				27,110	11/15/2028
101137-AX-5	BOSTON SCIENTIFIC CORPORATION	10/28/2025	VARIOUS		5,449,622	5,500,000	5,481,520	5,492,617		1,166		1,166		5,493,784		(44,162)	(44,162)	199,867	03/01/2029
101137-BA-4	BOSTON SCIENTIFIC CORPORATION	06/24/2025	MORGAN STANLEY & CO. LLC		138,405	150,000	149,777	149,877		10		10		149,887		(11,482)	(11,482)	2,253	06/01/2030
10373Q-AB-6	BP CAPITAL MARKETS AMERICA INC	09/21/2025	MATURITY 100.0000		8,589,000	8,589,000	8,450,855	8,552,056		36,944		36,944		8,589,000				326,038	09/21/2025
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.	02/24/2025	JP MORGAN SECURITIES LLC		1,562,800	1,600,000	1,600,000	1,600,000						1,600,000		(37,200)	(37,200)	26,947	09/21/2028
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC.	12/23/2025	VARIOUS		8,391,395	8,400,000	8,817,060	8,576,771		(34,779)		(34,779)		8,541,992		(150,598)	(150,598)	320,437	11/06/2028
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC.	05/13/2025	BARCLAYS CAPITAL		2,904,452	2,950,000	2,949,999	2,950,000						2,950,000		(45,548)	(45,548)	61,744	04/14/2027
10373Q-BW-9	BP CAPITAL MARKETS AMERICA INC	03/24/2025	MORGAN STANLEY & CO. LLC		5,706,277	5,790,000	5,782,657	5,784,655		171		171		5,784,826		(78,549)	(78,549)	132,396	04/10/2034
10554T-AB-1	BRASKEM NETHERLANDS BV	09/26/2025	BARCLAYS BANK PLC		485,720	835,000	835,344	826,815		1,413		1,413		828,227		(342,508)	(342,508)	45,821	01/10/2028
110122-BB-3	BRISTOL-MYERS SQUIBB CO	05/13/2025	BARCLAYS CAPITAL		2,458,025	2,500,000	2,437,375	2,482,767		2,863		2,863		2,485,630		(27,605)	(27,605)	58,003	02/27/2027
110122-CP-1	BRISTOL-MYERS SQUIBB CO	10/28/2025	VARIOUS		13,069,485	13,500,000	13,076,132	13,211,031		12,680		12,680		13,223,710		(154,225)	(154,225)	446,222	07/26/2029
110122-DC-9	BRISTOL-MYERS SQUIBB CO	08/15/2025	MATURITY 100.0000		264,000	264,000	283,243	265,401		(1,401)		(1,401)		264,000				10,230	08/15/2025
110122-DE-5	BRISTOL-MYERS SQUIBB CO	05/05/2025	ING FINANCIAL MARKETS LLC		14,887,050	15,000,000	14,723,100	14,752,376		26,405		26,405		14,778,782		108,268	108,268	416,000	02/20/2028
110122-EG-9	BRISTOL-MYERS SQUIBB CO	10/28/2025	VARIOUS		2,528,071	2,440,000	2,443,097	2,442,939		(24)		(24)		2,442,915		85,156	85,156	121,675	02/22/2031
110122-EH-7	BRISTOL-MYERS SQUIBB CO	02/24/2025	JP MORGAN SECURITIES LLC		2,862,606	2,840,000	2,846,924	2,847,113		(19)		(19)		2,847,094		15,512	15,512	75,071	02/22/2034
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	03/24/2025	MORGAN STANLEY & CO. LLC		5,834,912	4,799,000	4,767,327	4,930,822						4,930,822		904,090	904,090	128,307	12/15/2030
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC	02/24/2025	JP MORGAN SECURITIES LLC		2,944,090	2,920,000	2,999,462	2,955,328		(1,333)		(1,333)		2,953,995		(9,905)	(9,905)	33,671	12/04/2028
11102A-AE-1	BRITISH TELECOMMUNICATIONS PLC	12/04/2025	VARIOUS		4,099,398	4,350,000	4,334,732	4,340,131		1,038		1,038		4,341,170		(241,772)	(241,772)	91,311	11/08/2029
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC	02/24/2025	JP MORGAN SECURITIES LLC		1,674,446	1,833,000	1,827,813	1,830,316		77		77		1,830,392		(155,947)	(155,947)	12,403	12/01/2029
11134L-AH-2	BROADCOM CAYMAN FINANCE LTD	10/23/2025	VARIOUS		21,717,424	21,884,000	21,627,676	21,706,187		35,729		35,729		21,741,916		(25,262)	(25,262)	770,994	01/15/2027
11134L-AP-4	BROADCOM CORPORATION/BROADCOM CAYM	01/15/2025	MATURITY 100.0000		2,050,000	2,050,000	2,049,426	2,050,000						2,050,000				32,031	01/15/2025
11135F-AL-5	BROADCOM INC	06/12/2025	JP MORGAN SECURITIES LLC		11,280,583	11,394,000	11,254,451	11,273,829		14,193		14,193		11,288,022		(7,438)	(7,438)	337,410	09/15/2028
11135F-AQ-4	BROADCOM INC	10/28/2025	VARIOUS		706,896	722,000	721,199	721,773		44		44		721,817		(14,922)	(14,922)	16,677	11/15/2030
11135F-BD-2	BROADCOM INC	02/24/2025	JP MORGAN SECURITIES LLC		1,509,300	1,500,000	1,493,325	1,496,492		87		87		1,496,579		12,721	12,721	27,083	04/15/2030
11135F-BF-7	BROADCOM INC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION		2,561,931	2,700,000	2,503,494	2,548,633		13,298		13,298		2,561,931				70,200	02/15/2033
11135F-BG-5	BROADCOM INC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION		11,501,142	15,220,000	11,399,090	11,447,986		53,156		53,156		11,501,142				570,750	02/15/2051
11135F-BJ-9	BROADCOM INC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION		1,684,437	2,120,000	1,650,367	1,670,069		14,367		14,367		1,684,437				74,200	02/15/2041
11135F-BR-1	BROADCOM INC	06/12/2025	JP MORGAN SECURITIES LLC		13,416,312	13,650,000	13,285,941	13,411,367		22,766		22,766		13,434,132		(17,820)	(17,820)	360,967	04/15/2029
11135F-BT-7	BROADCOM INC	02/24/2025	JP MORGAN SECURITIES LLC		898,548	950,000	947,920	948,403		28		28		948,431		(49,883)	(49,883)	14,237	04/15/2032
115236-AB-7	BROWN & BROWN INC	02/24/2025	JP MORGAN SECURITIES LLC		13,970,528	14,200,000	13,525,566	13,727,255		14,913		14,913		13,742,168		228,360	228,360	284,000	03/15/2029
115637-AS-9	BROWN-FORMAN CORPORATION	04/15/2025	MATURITY 100.0000		5,851,000	5,851,000	5,844,203	5,850,850		150		150		5,851,000				102,393	04/15/2025
115637-AU-4	BROWN-FORMAN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		9,580,886	9,790,000	9,807,157	9,807,240		(273)		(273)		9,806,967		(226,081)	(226,081)	167,926	04/15/2033
124765-E*-5	CAE INC	01/03/2025	SINKING FUND REDEMPTION 100.0000		3,485,714	3,485,714	3,485,714	3,485,714						3,485,714				62,691	12/27/2027
124857-AT-0	PARAMOUNT GLOBAL	11/13/2025	VARIOUS		4,527,658	4,650,000	4,604,756	4,635,235		4,252		4,252		4,639,488		(111,829)	(111,829)	191,034	02/15/2028
12503M-AA-6	CBOE HOLDINGS INC	05/13/2025	BARCLAYS CAPITAL		23,319,597	23,610,000	23,029,749	23,353,374		46,040		46,040		23,399,414		(79,817)	(79,817)	722,925	01/12/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12503M-AC-2	CBOE GLOBAL MARKETS INC	10/28/2025	VARIOUS		10,334,731	12,262,000	10,340,406	10,852,576		42,359		42,359		10,894,935		(560,204)	(560,204)	53,063	12/15/2030
12505B-AD-2	CBRE SERVICES INC	05/28/2025	SECURITY CALLED AT 100.10700000 100.1066		7,007,464	7,000,000	6,854,260	6,930,249		23,933		23,933		6,954,182		45,818	45,818	260,558	03/01/2026
12513G-BD-0	CDW LLC / CDW FINANCE CORP	02/24/2025	JP MORGAN SECURITIES LLC		1,359,712	1,390,000	1,390,000	1,390,000						1,390,000		(30,288)	(30,288)	23,630	04/01/2028
12513G-BE-8	CDW LLC / CDW FINANCE CORP	05/01/2025	MATURITY 100.0000		13,590,000	13,590,000	12,994,394	13,508,574		81,426		81,426		13,590,000				280,294	05/01/2025
12513G-BJ-7	CDW LLC / CDW FINANCE CORP	11/10/2025	US BANCORP INVESTMENTS INC		1,856,720	2,000,000	2,000,000	2,000,000						2,000,000		(143,280)	(143,280)	67,613	12/01/2031
12542R-H*-4	CHS INC	07/10/2025	MATURITY 100.0000		44,000,000	44,000,000	44,000,000	44,000,000						44,000,000				1,694,000	07/10/2025
125523-AH-3	CIGNA CORP	06/24/2025	MORGAN STANLEY & CO. LLC		9,985,100	10,000,000	10,003,000	10,002,233		(136)		(136)		10,002,097		(16,997)	(16,997)	303,819	10/15/2028
125523-AV-2	CIGNA CORP	04/15/2025	MATURITY 100.0000		5,336,000	5,336,000	5,383,808	5,330,072		5,928		5,928		5,336,000				86,710	04/15/2025
125523-BZ-2	CIGNA CORP	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		9,965,000	9,965,000	9,938,062	9,955,078		8,607		8,607		9,963,685		1,315	1,315	605,374	02/25/2026
125523-CR-9	CIGNA GROUP/THE	03/31/2025	SECURITY CALLED AT 100.00000000 100.0000		25,000,000	25,000,000	24,999,500	24,999,980		4		4		24,999,984		16	16	773,792	03/15/2026
125523-CT-5	CIGNA GROUP	02/24/2025	JP MORGAN SECURITIES LLC		1,007,200	1,000,000	998,890	999,118		27		27		999,145		8,055	8,055	13,889	05/15/2029
125523-CV-0	CIGNA GROUP	03/24/2025	MORGAN STANLEY & CO. LLC		1,062,247	1,060,000	1,059,502	1,059,933		67		67		1,060,000		2,247	2,247	34,008	02/15/2034
12563D-AA-3	CK HUTCHISON INTERNATIONAL 19 II	02/24/2025	JP MORGAN SECURITIES LLC		506,990	550,000	546,953	548,478		46		46		548,524		(41,534)	(41,534)	7,100	09/06/2029
12572Q-AJ-4	CME GROUP INC	05/13/2025	VARIOUS		3,288,251	3,331,000	3,330,467	3,331,000						3,331,000		(42,749)	(42,749)	51,363	06/15/2028
125896-BP-4	CMS ENERGY CORP	11/15/2025	MATURITY 100.0000		3,172,000	3,172,000	3,125,257	3,159,126		12,874		12,874		3,172,000				114,192	11/15/2025
125896-BQ-2	CMS ENERGY CORPORATION	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		102,579	105,000	104,772	104,977		1		1		104,978		(2,400)	(2,400)	595	05/15/2026
12592B-AP-9	CNH INDUSTRIAL CAPITAL LLC	10/14/2025	MATURITY 100.0000		13,105,000	13,105,000	13,043,013	13,081,882		23,118		23,118		13,105,000				714,223	10/14/2025
12592B-AQ-7	CNH INDUSTRIAL CAPITAL LLC	02/24/2025	JP MORGAN SECURITIES LLC		69,482	70,000	69,200	69,457		23		23		69,480		2	2	1,194	04/10/2028
126117-AT-7	CNA FINANCIAL CORP	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		26,340,747	26,411,000	26,081,276	26,265,058		33,235		33,235		26,298,293		42,454	42,454	719,700	03/01/2026
126117-AV-2	CNA FINANCIAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		8,080,380	8,400,000	7,825,176	7,992,146		12,573		12,573		8,004,719		75,661	75,661	103,740	05/01/2029
126149-AD-5	CONOPCO INC	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,398,838	8,015,000	7,987,829	8,014,960		1		1		8,014,962		383,877	383,877	61,337	12/15/2026
12626P-AM-5	CRH AMERICA INC.	05/18/2025	MATURITY 100.0000		3,350,000	3,350,000	3,345,880	3,350,000						3,350,000				64,906	05/18/2025
12636Y-AC-6	CRH AMERICA FINANCE INC	06/24/2025	VARIOUS		4,574,265	4,650,000	4,620,752	4,639,951		1,160		1,160		4,641,111		(66,846)	(66,846)	106,831	04/04/2028
126408-HD-8	CSX CORP	11/01/2025	MATURITY 100.0000		7,448,000	7,448,000	7,356,956	7,423,863		24,137		24,137		7,448,000				249,508	11/01/2025
126408-HJ-5	CSX CORP	05/13/2025	BARCLAYS CAPITAL		16,521,120	16,800,000	16,467,757	16,543,655		29,141		29,141		16,572,796		(51,676)	(51,676)	448,653	03/01/2028
126408-HU-0	CSX CORP	02/24/2025	JP MORGAN SECURITIES LLC		6,731,155	7,100,000	7,095,598	7,096,193		62		62		7,096,255		(365,100)	(365,100)	80,861	11/15/2032
126650-CL-2	CVS HEALTH CORP	07/20/2025	MATURITY 100.0000		3,700,000	3,700,000	3,662,778	3,697,655		2,345		2,345		3,700,000				143,375	07/20/2025
126650-CU-2	CVS HEALTH CORP	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		77,795	80,000	79,341	79,907		4		4		79,911		(2,116)	(2,116)	332	06/01/2026
12685J-AC-9	CABLE ONE INC	12/19/2025	VARIOUS		1,436,800	1,823,000	1,500,413	1,571,594		34,488		34,488		1,606,081		(169,281)	(169,281)	79,989	11/15/2030
127055-AK-7	CABOT CORPORATION	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		360,510	370,000	370,959	370,222		(9)		(9)		370,213		(9,703)	(9,703)	4,473	09/15/2026
127055-AL-5	CABOT CORPORATION	12/04/2025	VARIOUS		6,293,151	6,378,000	6,397,528	6,388,632		(1,762)		(1,762)		6,386,869		(93,718)	(93,718)	361,455	07/01/2029
12803R-AA-2	CAIXABANK SA	12/04/2025	VARIOUS		8,095,014	7,800,000	7,800,000	7,800,000						7,800,000		295,014	295,014	511,229	01/18/2029
129466-AM-0	MIDAMERICAN ENERGY HOLDINGS	02/24/2025	JP MORGAN SECURITIES LLC		5,099,448	4,560,000	5,214,576	4,752,627		(6,808)		(6,808)		4,745,819		353,629	353,629	171,861	09/15/2028
131347-CK-0	CALPINE CORP	01/09/2025	SECURITY CALLED AT 100.00000000 100.0000		812,000	812,000	818,090	812,000						812,000				4,500	06/01/2026
13323A-AB-6	CLARIVATE (CAMELOT FINANCE)	09/30/2025	SECURITY CALLED AT 100.00000000 100.0000		2,200,000	2,200,000	2,232,340	2,200,000						2,200,000				62,995	11/01/2026
134429-BA-6	CAMPBELL SOUP COMPANY	03/19/2025	MATURITY 100.0000		8,225,000	8,225,000	8,101,507	8,214,061		10,939		10,939		8,225,000				135,713	03/19/2025
134429-BG-3	CAMPBELL SOUP COMPANY	06/12/2025	JP MORGAN SECURITIES LLC		7,390,424	7,462,000	7,453,568	7,460,396		625		625		7,461,021		(70,597)	(70,597)	200,754	03/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
13607G-LZ-5	CANADIAN IMPERIAL BANK OF COMMERCE	01/28/2025	MATURITY 100.0000		15,700,000	15,700,000	15,698,587	15,700,000						15,700,000				176,625	01/28/2025
136375-BD-3	CANADIAN NATL RAILWAY	02/24/2025	JP MORGAN SECURITIES LLC		2,672,625	2,500,000	2,456,529	2,488,536		434		434		2,488,970		183,655	183,655	105,417	07/15/2028
136375-BG-6	CANADIAN NATL RAILWAY	03/24/2025	MORGAN STANLEY & CO. LLC		918,774	822,000	822,000	822,000						822,000		96,774	96,774	26,943	10/15/2031
136375-DC-3	CANADIAN NATIONAL RAILWAY COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		3,492,863	3,750,000	3,735,225	3,738,697		192		192		3,738,889		(246,027)	(246,027)	80,208	08/05/2032
13645R-AE-4	CANADIAN PAC RR	03/24/2025	MORGAN STANLEY & CO. LLC		535,891	514,000	500,831	507,995		173		173		508,168		27,723	27,723	15,598	03/15/2033
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO	02/01/2025	MATURITY 100.0000		14,650,000	14,650,000	14,573,672	14,647,157		2,843		2,843		14,650,000				212,425	02/01/2025
13645R-AV-6	CANADIAN PACIFIC RAILWAY COMPANY	03/24/2025	VARIOUS		1,645,676	1,700,000	1,692,197	1,694,932		125		125		1,695,057		(49,381)	(49,381)	40,267	09/15/2035
13645R-AY-0	CANADIAN PACIFIC RAILWAY COMPANY	06/12/2025	JP MORGAN SECURITIES LLC		4,346,108	4,400,000	4,395,952	4,398,928		247		247		4,399,175		(53,067)	(53,067)	81,867	06/01/2028
13648T-AC-1	CANADIAN PACIFIC RAILWAY CO	06/24/2025	VARIOUS		6,412,959	6,870,000	6,098,644	6,276,196		44,045		44,045		6,320,241		92,719	92,719	104,065	11/15/2029
13911Y-AA-4	CAP S.A. (CHILE) 3.9% 27 APR 2031-31 144	01/10/2025	MARIVA CAPITAL MARKETS LLC		1,364,675	1,690,000	1,529,550	1,560,507		556		556		1,561,063		(196,388)	(196,388)	13,914	04/27/2031
14040H-BG-9	CAPITAL ONE FINANCIAL CORP	01/06/2025	SECURITY CALLED AT 100.00000000 100.0000		5,980,000	5,980,000	5,920,701	5,978,160		271		271		5,978,431		1,569	1,569	80,265	02/05/2025
14040H-BW-4	CAPITAL ONE FINANCIAL CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		633,113	650,000	648,713	649,597		19		19		649,616		(16,503)	(16,503)	14,065	01/31/2028
14040H-CU-7	CAPITAL ONE FINANCIAL CORPORATION	07/24/2025	SECURITY CALLED AT 100.00000000 100.0000		10,890,000	10,890,000	10,892,612	10,891,064		(1,064)		(1,064)		10,890,000				542,867	07/24/2026
14042T-CT-2	CAPITAL ONE BANK USA NA	01/28/2025	SECURITY CALLED AT 100.00000000 100.0000		6,600,000	6,600,000	6,600,000	6,600,000						6,600,000				75,240	01/28/2026
14149Y-BE-7	CARDINAL HEALTH INC	09/15/2025	MATURITY 100.0000		6,572,000	6,572,000	6,500,667	6,554,202		17,798		17,798		6,572,000				246,450	09/15/2025
14149Y-BN-7	CARDINAL HEALTH INC	10/28/2025	VARIOUS		2,501,615	2,440,000	2,440,122	2,440,122		244		244		2,440,366		61,249	61,249	124,703	02/15/2029
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC	04/11/2025	SECURITY CALLED AT 100.00000000 100.0000		10,980,000	10,980,000	11,164,656	10,984,337		(4,337)		(4,337)		10,980,000				362,187	02/01/2028
142339-AJ-9	CARLISLE COMPANIES INCORPORATED	02/24/2025	JP MORGAN SECURITIES LLC		677,708	750,000	741,069	745,084		132		132		745,216		(67,508)	(67,508)	9,969	03/01/2030
14314D-AA-1	CARLYLE FINANCE SUBSIDIARY LLC	02/24/2025	JP MORGAN SECURITIES LLC		1,414,620	1,500,000	1,497,615	1,498,808		35		35		1,498,843		(84,223)	(84,223)	22,750	09/19/2029
143658-BR-2	CARNIVAL CORP 144A	11/01/2025	SECURITY CALLED AT 101.50000000 101.5000		4,009,250	3,950,000	3,916,188	3,919,271		5,626		5,626		3,924,897		25,103	25,103	296,250	05/01/2029
144141-CU-0	CAROLINA POWER & LIGHT	03/24/2025	MORGAN STANLEY & CO. LLC		2,840,897	2,672,000	2,624,472	2,649,145		463		463		2,649,608		191,289	191,289	86,376	09/15/2033
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION	11/20/2025	SECURITY CALLED AT 100.00000000 100.0000		2,430,000	2,430,000	2,471,288	2,435,239		(5,239)		(5,239)		2,430,000				208,702	07/15/2028
144285-AM-5	CARPENTER TECHNOLOGY CORPORATION	11/20/2025	VARIOUS		3,415,089	3,290,000	3,288,488	3,288,945		221		221		3,289,166		105,676	105,676	311,729	03/15/2030
14448C-AL-8	CARRIER GLOBAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		7,165,900	8,120,000	7,124,863	7,323,836		16,824		16,824		7,340,660		(174,760)	(174,760)	115,710	02/15/2031
14448C-AQ-7	CARRIER GLOBAL CORP	06/24/2025	MORGAN STANLEY & CO. LLC		162,012	175,000	174,986	175,000						175,000		(12,989)	(12,989)	4,102	02/15/2030
14739L-AA-0	CASCADES INC	06/12/2025	SECURITY CALLED AT 100.00000000 100.0000		1,020,000	1,020,000	1,020,000	1,020,000						1,020,000				47,483	01/15/2026
14745*-AB-7	CASE WESTERN RESERVE UNIV	12/01/2025	SINKING FUND REDEMPTION 100.0000		726,442	726,442	726,442	726,442						726,442				23,973	12/01/2052
147528-E#-6	CASEYS GENERAL STORES INC	06/17/2025	SINKING FUND REDEMPTION 100.0000		3,880,000	3,880,000	3,880,000	3,880,000						3,880,000				71,198	06/15/2028
147528-F#-5	CASEYS GENERAL STORES INC	10/28/2025	SINKING FUND REDEMPTION 100.0000		450,000	450,000	450,000	450,000						450,000				16,740	10/28/2031
147528-F*-9	CASEYS GENERAL STORES INC	12/17/2025	SINKING FUND REDEMPTION 100.0000		1,360,000	1,360,000	1,360,000	1,360,000						1,360,000				51,000	12/18/2028
147528-F@-7	CASEYS GENERAL STORES INC	05/02/2025	SINKING FUND REDEMPTION 100.0000		450,000	450,000	450,000	450,000						450,000				8,213	05/02/2031
147528-G*-8	CASEYS GENERAL STORES INC	04/25/2025	SECURITY CALLED AT 100.00000000 100.0000		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				122,265	06/13/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
149123-CG-4	CATERPILLAR INC	02/24/2025	JP MORGAN SECURITIES LLC		1,471,632	1,600,000	1,599,954	1,600,099		(4)		(4)		1,600,095		(128,463)	(128,463)	18,027	09/19/2029
150890-AM-6	CELANESE US HOLDINGS LLC	12/17/2025	VARIOUS 103.7500		15,527,562	15,000,000	15,000,000	15,000,000						15,000,000				1,618,591	07/15/2027
15135U-AM-1	CENOVUS ENERGY INC	12/01/2025	SECURITY CALLED AT 100.42100000 100.4213		4,669,588	4,650,000	4,649,210	4,650,000						4,650,000				242,466	04/15/2027
15189W-AL-4	CENTERPOINT ENERGY RESOURCES CORPO	02/24/2025	JP MORGAN SECURITIES LLC		1,516,830	1,550,000	1,549,101	1,549,944		2		2		1,549,946		(33,116)	(33,116)	24,800	04/01/2028
15189X-AD-0	CENTERPOINT ENER	03/24/2025	MORGAN STANLEY & CO. LLC		1,377,705	1,233,000	1,225,935	1,229,965		199		199		1,230,164		147,541	147,541	45,227	03/15/2033
158525-AT-2	INTERNATIONAL PAPER CO	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,150,601	5,960,000	5,956,603	5,959,951		2		2		5,959,953		190,648	190,648	97,744	11/01/2026
161175-BK-9	CHARTER COMMUNICATIONS OPERATING L	06/24/2025	MORGAN STANLEY & CO. LLC		1,038,408	1,050,000	1,114,439	1,075,837		(4,050)		(4,050)		1,071,788		(33,380)	(33,380)	34,300	03/15/2028
161175-BR-4	CHARTER COMMUNICATIONS OPERATING L	03/24/2025	MORGAN STANLEY & CO. LLC		1,090,727	1,100,000	1,099,285	1,099,750		59		59		1,099,809		(9,082)	(9,082)	27,003	03/30/2029
161175-CM-4	CHARTER COMMUNI OPER LLC/CHARTER C	09/02/2025	SECURITY CALLED AT 102.21800000 102.2180		11,611,965	11,360,000	11,356,812	11,357,958		710		710		11,358,667		1,333	1,333	818,639	11/10/2026
16308N-AA-2	SOLENIS (OLYMPUS WATER US HOL CORP	11/03/2025	SECURITY CALLED AT 101.78100000 101.7810		1,832,058	1,800,000	1,790,250	1,794,609		2,028		2,028		1,796,637		3,363	3,363	171,708	10/01/2027
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP	02/24/2025	JP MORGAN SECURITIES LLC		1,655,443	1,700,000	1,700,000	1,700,000						1,700,000		(44,557)	(44,557)	30,600	10/01/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS	02/24/2025	JP MORGAN SECURITIES LLC		355,296	380,000	371,275	373,364		134		134		373,498		(18,201)	(18,201)	7,347	03/01/2031
16411R-AK-5	CHENIERE ENERGY INC	02/24/2025	JP MORGAN SECURITIES LLC		1,445,495	1,470,000	1,497,750	1,474,828		(857)		(857)		1,473,971		(28,476)	(28,476)	24,551	10/15/2028
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY	03/03/2025	BOFA SECURITIES INC (MERRILL LYNCH)		24,549,774	24,984,000	23,661,597	24,127,777		75,007		75,007		24,202,784		346,990	346,990	219,443	12/01/2026
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		2,328,672	2,400,000	2,390,184	2,396,572		142		142		2,396,714		(68,042)	(68,042)	20,720	06/01/2028
166754-AW-1	CHEVRON PHILLIPS CHEMICAL CO LLC /	04/01/2025	MATURITY 100.0000		9,350,000	9,350,000	9,359,084	9,351,240		(1,240)		(1,240)		9,350,000				239,594	04/01/2025
166756-AR-7	CHEVRON USA INC	02/24/2025	JP MORGAN SECURITIES LLC		10,628,418	10,750,000	12,416,942	11,456,020		(37,296)		(37,296)		11,418,724		(790,307)	(790,307)	252,924	01/15/2028
166764-BD-1	CHEVRON CORP	11/17/2025	MATURITY 100.0000		258,000	258,000	258,000	258,000						258,000				8,581	11/17/2025
166764-BY-5	CHEVRON CORP	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,978,825	7,500,000	6,630,300	6,877,487		88,310		88,310		6,965,797		13,028	13,028	162,110	05/11/2030
168829-AA-7	CHILE ELECTRICITY LUX MPC SARL 144A	07/20/2025	SINKING FUND REDEMPTION 100.0000		210,000	210,000	211,978	210,032		(32)		(32)		210,000				9,466	01/20/2033
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC	03/15/2025	SINKING FUND REDEMPTION 100.0000		95,000	95,000	95,000	95,000						95,000				1,905	03/15/2032
171265-A*-2	CHUGACH ELECTRIC ASSOCIATION INC	03/15/2025	SINKING FUND REDEMPTION 100.0000		1,050,000	1,050,000	1,050,000	1,050,000						1,050,000				22,050	03/15/2031
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION INC	10/30/2025	SINKING FUND REDEMPTION 100.0000		28,571	28,571	28,571	28,571						28,571				624	10/30/2050
171265-C8-8	CHUGACH ELECTRIC ASSOCIATION INC	10/30/2025	SINKING FUND REDEMPTION 100.0000		139,636	139,636	139,636	139,636						139,636				2,493	10/30/2039
17136M-AC-6	CHURCH & DWIGHT CO INC	02/24/2025	JP MORGAN SECURITIES LLC		3,521,822	3,400,000	3,569,490	3,540,628		(2,294)		(2,294)		3,538,334		(16,512)	(16,512)	52,889	11/15/2032
172070-BT-0	CINC GAS & ELEC	06/01/2025	MATURITY 100.0000		4,500,000	4,500,000	4,700,187	4,535,018		(35,018)		(35,018)		4,500,000				155,250	06/01/2025
172070-CP-7	CINC GAS & ELEC	03/24/2025	MORGAN STANLEY & CO. LLC		1,349,247	1,337,000	1,192,433	1,262,758		1,565		1,565		1,264,324		84,923	84,923	20,055	06/15/2033
172070-CQ-5	CINC GAS & ELEC	03/24/2025	MORGAN STANLEY & CO. LLC		3,113,172	3,063,000	2,993,581	3,031,255		695		695		3,031,949		81,222	81,222	45,732	06/15/2033
17252M-AG-5	CINTAS CORPORATION NO. 2	06/24/2025	MORGAN STANLEY & CO. LLC		3,375,207	3,083,000	3,063,022	3,071,127		718		718		3,071,845		303,362	303,362	163,271	08/15/2036
17252M-AQ-3	CINTAS CORPORATION NO 2	02/24/2025	JP MORGAN SECURITIES LLC		5,184,223	5,475,000	5,460,254	5,463,735		470		470		5,464,205		(279,982)	(279,982)	69,350	05/01/2032
17275R-AW-2	CISCO SYSTEMS INC	06/15/2025	MATURITY 100.0000		5,135,000	5,135,000	5,315,544	5,145,106		(10,106)		(10,106)		5,135,000				89,863	06/15/2025

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
172967-JP-7	CITIGROUP INC	04/27/2025	MATURITY 100.0000		3,958,000	3,958,000	3,931,965	3,955,225		2,775		2,775		3,958,000				65,307	04/27/2025
172967-KG-5	CITIGROUP INC	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,954,865	2,973,000	2,860,502	2,934,531		10,014		10,014		2,944,545		10,319	10,319	81,584	01/12/2026
172967-LD-1	CITIGROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		1,575,568	1,600,000	1,600,000	1,600,000						1,600,000		(24,432)	(24,432)	38,870	01/10/2028
172967-LW-9	CITIGROUP INC	10/28/2025	VARIOUS		3,719,258	3,750,000	3,750,000	3,750,000						3,750,000		(30,743)	(30,743)	113,930	04/23/2029
172967-NN-7	CITIGROUP INC	03/24/2025	MORGAN STANLEY & CO. LLC		1,579,404	1,730,000	1,551,585	1,565,817		3,793		3,793		1,569,610		9,793	9,793	34,195	03/17/2033
172967-NS-6	CITIGROUP INC	12/23/2025	GOLDMAN SACHS & CO		16,253,233	16,130,000	16,149,982	16,141,956		(4,357)		(4,357)		16,137,599		115,634	115,634	813,947	05/24/2028
17308C-C5-3	CITIGROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		2,465,991	2,700,000	2,700,196	2,700,144						2,700,144		(234,153)	(234,153)	24,552	11/05/2030
17401Q-AU-5	CITIZENS BANK NA	11/28/2025	SECURITY CALLED AT 100.00000000 100.0000		9,650,000	9,650,000	9,646,430	9,649,730		217		217		9,649,946		54	54	462,396	02/18/2026
184496-AN-7	CLEAN HARBORS INC 144A	09/25/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,216,950	1,220,000	1,220,000	1,220,000						1,220,000		(3,050)	(3,050)	71,205	07/15/2027
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC	07/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,812,180	7,820,000	7,848,025	7,820,000						7,820,000		(7,820)	(7,820)	376,283	08/15/2027
189054-AW-9	CLOROX COMPANY	05/13/2025	VARIOUS		5,070,038	5,159,000	5,149,662	5,156,786		312		312		5,157,098		(87,060)	(87,060)	83,190	05/15/2028
189054-AZ-2	CLOROX COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		13,032,670	13,300,000	13,240,665	13,254,261		790		790		13,255,050		(222,380)	(222,380)	193,737	05/01/2032
191241-AH-1	COCA-COLA FEMSA SAB DE CV	11/19/2025	VARIOUS		3,484,910	3,740,000	3,669,038	3,681,229		8,279		8,279		3,689,508		(204,598)	(204,598)	116,319	01/22/2030
192714-AC-7	COLBUN SA	09/11/2025	SECURITY CALLED AT 100.05000000 100.0500		3,851,925	3,850,000	3,839,297	3,846,654		866		866		3,847,520		2,480	2,480	141,327	10/11/2027
19567P-AA-7	COLONIAL GAS CO	10/14/2025	MATURITY 100.0000		1,000,000	1,000,000	1,036,335	1,010,560		(10,560)		(10,560)		1,000,000				73,800	10/14/2025
195869-AP-7	COLONIAL PIPELINE CO	09/29/2025	SECURITY CALLED AT 100.00000000 100.0000		28,200,000	28,200,000	28,122,732	28,193,739		6,214		6,214		28,199,953		47	47	1,051,625	10/01/2025
19612*-AG-5	COLONIAL WILLIAMSBURG FOUNDATION	11/04/2025	SECURITY CALLED AT 103.01400000 103.0143		39,960,958	38,791,667	38,791,667	38,791,667						38,791,667				2,771,128	12/31/2033
197677-AG-2	HCA INC	06/15/2025	MATURITY 100.0000		65,000	65,000	68,008	65,573		(573)		(573)		65,000				2,499	06/15/2025
20030N-BH-3	COMCAST CORPORATION	03/24/2025	MORGAN STANLEY & CO. LLC		1,136,472	1,200,000	1,189,932	1,195,236		139		139		1,195,375		(58,903)	(58,903)	35,417	01/15/2033
20030N-BN-0	COMCAST CORP	06/05/2025	SECURITY CALLED AT 100.00000000 100.0000		6,327,000	6,327,000	6,408,575	6,331,157		(4,157)		(4,157)		6,327,000				172,015	08/15/2025
20030N-BY-6	COMCAST CORPORATION	05/13/2025	BARCLAYS CAPITAL		3,189,973	3,250,000	3,243,598	3,248,853		306		306		3,249,160		(59,187)	(59,187)	84,310	02/01/2027
20030N-CA-7	COMCAST CORPORATION	05/13/2025	VARIOUS		7,715,370	8,000,000	7,783,910	7,808,316		21,405		21,405		7,829,721		(114,351)	(114,351)	167,563	02/15/2028
20030N-CH-2	COMCAST CORPORATION	05/13/2025	VARIOUS		5,643,340	5,800,000	5,773,731	5,790,975		1,114		1,114		5,792,089		(148,749)	(148,749)	101,816	05/01/2028
20030N-CT-6	COMCAST CORPORATION	05/13/2025	BARCLAYS CAPITAL		9,622,568	9,750,000	9,635,730	9,646,641		9,857		9,857		9,656,498		(33,930)	(33,930)	234,907	10/15/2028
20030N-DA-6	COMCAST CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		188,678	200,000	199,702	199,850		23		23		199,873		(11,195)	(11,195)	6,596	02/01/2030
20030N-DG-3	COMCAST CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		2,337,325	2,500,000	2,495,575	2,497,577		63		63		2,497,641		(160,316)	(160,316)	34,000	04/01/2030
20030N-DM-0	COMCAST CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		8,723,372	10,275,000	8,915,412	8,972,072		28,676		28,676		9,000,748		(277,376)	(277,376)	122,444	01/15/2031
20030N-EC-1	COMCAST CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		5,241,020	5,390,000	5,384,826	5,386,441		54		54		5,386,495		(145,475)	(145,475)	132,280	02/15/2033
20030N-EE-7	COMCAST CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		4,217,594	4,310,000	4,296,725	4,299,700		151		151		4,299,851		(82,258)	(82,258)	57,467	05/15/2033
200339-DX-4	COMERICA BANK	07/27/2025	MATURITY 100.0000		21,302,000	21,302,000	20,554,748	21,145,230		156,770		156,770		21,302,000				852,080	07/27/2025
200340-AT-4	COMERICA INCORPORATED	03/24/2025	MORGAN STANLEY & CO. LLC		622,154	650,000	659,182	654,152		(243)		(243)		653,909		(31,755)	(31,755)	16,900	02/01/2029
20268J-AC-7	COMMONSPIRIT HEALTH	05/29/2025	INSURANCE WRAP EXCHANGE PER CNTLS		4,736,381	5,805,000	4,713,835	4,728,268		8,714		8,714		4,736,983		(601)	(601)	163,387	10/01/2049
20268J-AG-8	COMMONSPIRIT HEALTH	05/29/2025	INSURANCE WRAP EXCHANGE PER CNTLS		892,314	1,150,000	887,605	890,436		1,955		1,955		892,391		(77)	(77)	30,226	10/01/2050
20268J-AT-0	COMMONSPIRIT HEALTH	05/29/2025	INSURANCE WRAP EXCHANGE PER CNTLS		26,304,257	26,340,000	26,305,757	26,305,800		151		151		26,305,951		(1,693)	(1,693)	738,790	12/01/2054
20271R-AQ-3	COMMONWEALTH BANK OF AUSTRALIA NY	01/10/2025	MATURITY 100.0000		300,000	300,000	300,000	300,000						300,000				7,619	01/10/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
202795-JR-2	COMMONWEALTH EDISON COMPANY	11/04/2025	JP MORGAN SECURITIES LLC		5,223,143	5,650,000	5,632,824	5,640,704		1,448		1,448		5,642,152		(419,009)	(419,009)	146,398	03/01/2030
2027A0-JZ-3	COMMONWEALTH BANK OF AUSTRALIA	05/13/2025	BARCLAYS CAPITAL		1,284,270	1,300,000	1,299,038	1,299,913		51		51		1,299,965		(15,695)	(15,695)	33,518	03/16/2028
2027A0-KJ-7	COMMONWEALTH BANK OF AUSTRALIA	03/14/2025	MATURITY 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				125,316	03/14/2025
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC	12/11/2025	VARIOUS		6,445,388	6,490,000	6,445,000	5,793,197	683,770	4,888		688,658		6,481,855		(36,468)	(36,468)	355,083	03/15/2027
20338M-AA-0	COMMSCOPE LLC	08/11/2025	RBC CAPITAL MARKETS CORP		676,710	657,000	652,073	652,092		359		359		652,450		24,260	24,260	40,743	12/15/2031
20338Q-AD-5	COMMSCOPE LLC	02/03/2025	SECURITY CALLED AT 100.00000000 100.0000		2,700,000	2,700,000	2,704,500	2,700,000						2,700,000				68,400	03/01/2026
20377@-AA-9	COMMUNITY EDUCATION BUILDING CORP	12/01/2025	SINKING FUND REDEMPTION 100.0000		98,966	98,966	98,966	98,966						98,966				4,770	12/01/2052
205887-AR-3	CONAGRA BRANDS INC	06/24/2025	VARIOUS		10,667,268	10,000,000	9,996,696	9,999,871		5		5		9,999,876		667,393	667,393	417,433	10/01/2028
20825C-AY-0	CONOCOPHILLIPS	02/24/2025	JP MORGAN SECURITIES LLC		1,785,042	1,800,000	2,043,251	1,939,786		(6,015)		(6,015)		1,933,771		(148,729)	(148,729)	40,850	08/15/2028
20826F-AG-1	CONOCOPHILLIPS CO	05/15/2025	MATURITY 100.0000		10,000	10,000	9,667	9,944		56		56		10,000				168	05/15/2025
20826F-BF-2	CONOCOPHILLIPS CO	02/24/2025	JP MORGAN SECURITIES LLC		2,569,370	2,580,000	2,575,021	2,576,219		52		52		2,576,271		(6,901)	(6,901)	57,907	09/15/2033
20826F-BP-0	CONOCOPHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION		9,468,002	9,550,000	9,449,690	9,449,806		18,196		18,196		9,468,002				210,100	07/15/2027
20826F-BR-6	CONOCOPHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION		638,854	588,000	641,697	641,680		(2,826)		(2,826)		638,854				19,992	03/15/2032
20826F-BS-4	CONOCO PHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION		2,483,428	2,390,000	2,487,250	2,487,228		(3,801)		(3,801)		2,483,428				68,115	04/01/2034
20826F-BU-9	CONOCOPHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION		383,217	410,000	382,863	382,865		352		352		383,217				10,660	06/01/2045
209111-ED-1	CONS EDISON CO OF NY	03/24/2025	MORGAN STANLEY & CO. LLC		815,408	822,000	822,690	822,417		(9)		(9)		822,408		(7,000)	(7,000)	11,645	06/15/2033
209111-EH-2	CONS EDISON CO OF NY	03/24/2025	MORGAN STANLEY & CO. LLC		1,449,102	1,439,000	1,434,093	1,436,609		111		111		1,436,719		12,382	12,382	43,218	03/01/2035
209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW	05/13/2025	BARCLAYS CAPITAL		4,176,347	4,310,000	4,171,489	4,232,667		9,548		9,548		4,242,214		(65,867)	(65,867)	66,970	11/15/2027
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW	12/23/2025	VARIOUS		5,193,075	5,259,000	5,258,106	5,259,000						5,259,000		(65,925)	(65,925)	160,926	05/15/2028
209111-FX-6	CONSOLIDATED EDISON COMPANY OF NEW	02/24/2025	JP MORGAN SECURITIES LLC		1,170,988	1,250,000	1,247,150	1,248,682		34		34		1,248,716		(77,729)	(77,729)	16,750	04/01/2030
209111-GE-7	CONSOLIDATED EDISON COMPANY OF NEW	02/24/2025	JP MORGAN SECURITIES LLC		14,536,512	14,400,000	14,393,088	14,398,218		26		26		14,398,244		138,268	138,268	361,920	03/01/2033
209111-GK-3	CONSOLIDATED EDISON COMPANY OF NEW	01/06/2025	JP MORGAN SECURITIES LLC		687,946	700,000	695,114	695,242		1		1		695,243		(7,297)	(7,297)	5,763	05/15/2054
21036P-AP-3	CONSTELLATION BRANDS INC	07/02/2025	SECURITY CALLED AT 100.00000000 100.0000		360,000	360,000	360,000	360,000						360,000				10,023	12/01/2025
21036P-BN-7	CONSTELLATION BRANDS INC	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		24,682,572	24,710,000	24,613,902	24,673,795		8,914		8,914		24,682,709		(137)	(137)	847,690	02/02/2026
210518-DP-8	CONSUMERS ENERGY COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		2,295,025	2,500,000	2,498,125	2,498,521		25		25		2,498,546		(203,521)	(203,521)	47,500	08/15/2032
210518-DS-2	CONSUMERS ENERGY COMPANY	05/13/2025	BARCLAYS CAPITAL		6,038,940	6,000,000	5,988,840	5,993,390		723		723		5,994,112		44,828	44,828	196,075	03/01/2028
210518-DU-7	CONSUMERS ENERGY COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		12,451,002	12,830,000	12,759,563	12,774,463		819		819		12,775,283		(324,281)	(324,281)	164,830	05/15/2033
21246#-AS-5	CONVENIENCE STORE INVESTMENTS INC	11/24/2025	SINKING FUND REDEMPTION 100.0000		849,867	849,867	849,867	849,867						849,867				24,036	05/24/2034
21246#-AU-0	CONVENIENCE STORE INVESTMENTS INC	11/24/2025	SINKING FUND REDEMPTION 100.0000		210,292	210,292	210,292	210,292						210,292				5,084	08/24/2034
21684A-AC-0	COOPERATIEVE CENTRALE RAIFFESEN BO	08/04/2025	MATURITY 100.0000		1,625,000	1,625,000	1,622,530	1,624,971		29		29		1,625,000				71,094	08/04/2025
21688*-AA-3	COOPERATIVE ENERGY	11/06/2025	SINKING FUND REDEMPTION 100.0000		690,000	690,000	690,000	690,000						690,000				16,301	11/06/2049
21688A-AE-2	COOPERATIEVE CENTRALE RAIFFESEN BO	05/21/2025	MATURITY 100.0000		11,978,000	11,978,000	11,723,149	11,942,529		35,471		35,471		11,978,000				202,129	05/21/2025
21688A-AT-9	COOPERATIEVE RABOBANK UA (NEW YORK	01/10/2025	MATURITY 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				128,619	01/10/2025
21688A-AV-4	COOPERATIEVE RABOBANK UA (NEW YORK	01/13/2025	MATURITY 100.0000		10,000,000	10,000,000	9,998,500	9,999,974		26		26		10,000,000				250,000	01/13/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
21871X-AF-6	COREBRIDGE FINANCIAL INC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,920,200	5,000,000	4,997,001	4,998,333		357		357		4,998,690		(78,490)	(78,490)	224,583	04/05/2029
21987B-AZ-1	CORPORACION NACIONAL DEL COBRE DE	06/24/2025	MORGAN STANLEY & CO. LLC		185,200	200,000	199,692	199,845		15		15		199,860		(14,660)	(14,660)	4,417	09/30/2029
22282E-AJ-1	COVANTA HOLDING CORP	09/24/2025	VARIOUS		2,693,490	2,700,000	2,572,525	2,603,551		10,179		10,179		2,613,730		79,760	79,760	141,726	09/01/2030
223611-B@-2	COWBOYS STADIUM LP	09/30/2025	SINKING FUND REDEMPTION 100.0000		156,300	156,300	156,300							156,300				5,648	03/31/2040
224044-CG-0	COX COMMUNICATIONS INC	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		512,363	525,000	524,113	524,874		4		4		524,878		(12,515)	(12,515)	6,253	09/15/2026
22404Q-AG-3	COX COMMUN INC	03/24/2025	MORGAN STANLEY & CO. LLC		1,281,802	1,233,000	1,269,608	1,240,897		(555)		(555)		1,240,341		41,461	41,461	59,509	01/15/2028
225313-AF-2	CREDIT AGRICOLE SA	03/17/2025	MATURITY 100.0000		17,780,000	17,780,000	17,239,310	17,704,898		75,102		75,102		17,780,000				388,938	03/17/2025
22535W-AG-2	CREDIT AGRICOLE SA (LONDON BRANCH)	06/16/2025	SECURITY CALLED AT 100.00000000 100.0000		1,050,000	1,050,000	1,050,000	1,050,000						1,050,000				10,012	06/16/2026
225401-BE-7	UBS GROUP AG	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,008,509	1,900,000	1,900,000	1,900,000						1,900,000		108,509	108,509	130,871	09/22/2029
22550L-2L-4	CREDIT SUISSE AG (NEW YORK BRANCH)	01/09/2025	MATURITY 100.0000		10,000,000	10,000,000	9,980,000	10,000,000						10,000,000				397,500	01/09/2025
22550L-2M-2	UBS AG (STAMFORD BRANCH)	12/23/2025	GOLDMAN SACHS & CO		9,933,981	9,259,000	9,973,332	9,965,932		(209,788)		(209,788)		9,756,144		177,837	177,837	943,261	02/15/2028
22576C-G#-2	CRESCENT POINT ENERGY CORPORATION	05/27/2025	SECURITY CALLED AT 100.00000000 100.0000		2,900,000	2,900,000	2,900,000	2,900,000						2,900,000				72,395	04/22/2027
22576C-G*-6	CRESCENT POINT ENERGY CORPORATION	04/22/2025	MATURITY 100.0000		11,600,000	11,600,000	11,600,000	11,600,000						11,600,000				236,640	04/22/2025
226373-AR-9	ENERGY TRANSFER LP	02/24/2025	JP MORGAN SECURITIES LLC		50,889	50,000	47,375	48,160		59		59		48,218		2,671	2,671	1,700	02/01/2029
226373-AT-5	ENERGY TRANSFER LP	06/24/2025	VARIOUS		3,811,236	3,630,000	3,643,950	3,639,731		(701)		(701)		3,639,030		172,205	172,205	195,216	02/01/2031
228187-AB-6	CROWN AMERICAS LLC	06/15/2025	SECURITY CALLED AT 100.00000000 100.0000		7,880,000	7,880,000	7,701,352	7,833,128		19,685		19,685		7,852,814		27,186	27,186	326,473	02/01/2026
231021-AV-8	CUMMINS INC	11/04/2025	JP MORGAN SECURITIES LLC		585,413	570,000	568,928	569,135		214		214		569,349		16,064	16,064	33,749	02/20/2029
231021-AW-6	CUMMINS INC	02/24/2025	JP MORGAN SECURITIES LLC		2,388,981	2,360,000	2,360,838	2,360,966		(13)		(13)		2,360,952		28,029	28,029	62,458	02/20/2034
23282Q-AK-6	CYTEC INDUSTRIES INC.	02/03/2025	SECURITY CALLED AT 100.00000000 100.0000		8,622,000	8,622,000	8,620,773	8,622,023		(23)		(23)		8,622,000				85,142	05/01/2025
23291K-AH-8	DH EUROPE FINANCE II SARL	11/04/2025	JP MORGAN SECURITIES LLC		7,199,057	7,670,000	7,090,478	7,266,898		64,434		64,434		7,331,332		(132,275)	(132,275)	170,408	11/15/2029
23311V-AG-2	DCP MIDSTREAM OPERATING REG	06/27/2025	SECURITY CALLED AT 100.00000000 100.0000		11,872,000	11,872,000	11,722,769	11,825,191		42,457		42,457		11,867,647		4,353	4,353	606,214	07/15/2025
23311V-AJ-6	DCP MIDSTREAM OPERATING LP	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		50,675	50,000	50,000	50,000						50,000		675	675	1,469	07/15/2027
233293-AR-0	DPL INC	05/04/2025	SECURITY CALLED AT 100.00000000 100.0000		4,120,000	4,120,000	3,957,968	4,086,996		23,007		23,007		4,110,004		9,996	9,996	143,041	07/01/2025
23329P-AF-7	DNB BANK ASA	09/16/2025	SECURITY CALLED AT 100.00000000 100.0000		8,400,000	8,400,000	8,400,000	8,400,000						8,400,000				94,668	09/16/2026
233331-BC-0	DTE ENERGY COMPANY	12/04/2025	VARIOUS		4,627,515	4,800,000	4,782,624	4,791,531		1,517		1,517		4,793,048		(165,533)	(165,533)	128,256	06/15/2029
233331-BK-2	DTE ENERGY COMPANY	10/28/2025	VARIOUS		2,083,975	2,050,000	2,045,531	2,046,707		462		462		2,047,169		36,806	36,806	81,988	03/01/2029
23338V-AK-2	DTE ELECTRIC COMPANY	11/04/2025	JP MORGAN SECURITIES LLC		5,323,178	5,750,000	5,743,330	5,746,577		606		606		5,747,182		(424,005)	(424,005)	152,375	03/01/2030
23338V-AN-6	DTE ELECTRIC COMPANY	12/23/2025	VARIOUS		9,531,700	10,000,000	9,991,500	9,995,919		1,169		1,169		9,997,087		(465,387)	(465,387)	218,025	04/01/2028
23338V-AS-5	DTE ELECTRIC COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		11,120,150	11,040,000	11,017,037	11,022,591		254		254		11,022,845		97,306	97,306	229,632	04/01/2033
23341C-AC-7	DNB BANK ASA (FXD-FRN)	10/09/2025	SECURITY CALLED AT 100.00000000 100.0000		15,000,000	15,000,000	15,003,600	15,001,878		(1,878)		(1,878)		15,000,000				884,400	10/09/2026
23357*-AB-7	DTE GAS COMPANY	12/15/2025	MATURITY 100.0000		7,800,000	7,800,000	7,800,000	7,800,000						7,800,000				291,720	12/15/2025
233835-AQ-0	DAIMLERCHRYS NA	02/24/2025	JP MORGAN SECURITIES LLC		3,381,424	2,877,000	2,854,473	2,868,926		156		156		2,869,082		512,342	512,342	147,406	01/18/2031
233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	05/19/2025	MATURITY 100.0000		2,950,000	2,950,000	2,944,012	2,949,934		66		66		2,950,000				48,675	05/19/2025
233851-DF-8	DAIMLER FINANCE NORTH AMERICA LLC	02/24/2025	JP MORGAN SECURITIES LLC		1,261,000	1,300,000	1,300,000	1,300,000						1,300,000		(39,000)	(39,000)	24,781	02/22/2028

SCHEDULE D - PART 4

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
233851-DW-1	DAIMLER FINANCE NORTH AMERICA LLC	06/24/2025	VARIOUS		4,043,863	4,350,000	4,333,296	4,341,769		425		425		4,342,194		(298,331)	(298,331)	84,604	08/15/2029
233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC	06/24/2025	MORGAN STANLEY & CO. LLC		501,243	550,000	547,696	548,804		112		112		548,916		(47,674)	(47,674)	11,430	03/10/2030
23386#-AK-8	DAIRY FARMERS OF AMERICA	01/06/2025	MATURITY 100.0000		14,500,000	14,500,000	14,500,000	14,500,000						14,500,000				267,525	01/06/2025
233898-AA-9	DAIRYLAND POWER COOPERATIVE	12/30/2025	SINKING FUND REDEMPTION 100.0000		390,000	390,000	390,000	390,000						390,000				8,336	03/30/2043
235851-AQ-5	DANAHER CORPORATION	09/15/2025	MATURITY 100.0000		9,656,000	9,656,000	9,598,933	9,640,022		15,978		15,978		9,656,000				323,476	09/15/2025
23636A-BE-0	DANSKE BANK A/S	09/22/2025	SECURITY CALLED AT 100.00000000 100.0000		18,960,000	18,960,000	18,960,000	18,960,000						18,960,000				1,186,706	09/22/2026
23636A-BF-7	DANSKE BANK A/S	01/09/2025	SECURITY CALLED AT 100.00000000 100.0000		3,215,000	3,215,000	3,217,517	3,215,035		(35)		(35)		3,215,000				103,941	01/09/2026
23636A-BG-5	DANSKE BANK A/S	12/23/2025	GOLDMAN SACHS & CO		3,379,317	3,330,000	3,330,853	3,330,617		(222)		(222)		3,330,395		48,923	48,923	237,445	03/01/2028
23636A-BH-3	DANSKE BANK A/S	06/24/2025	MORGAN STANLEY & CO. LLC		4,127,096	3,990,000	3,991,875	3,991,674		(120)		(120)		3,991,554		135,542	135,542	185,897	03/01/2030
244199-AW-5	DEERE & CO	02/24/2025	JP MORGAN SECURITIES LLC		1,714,843	1,610,000	1,734,481	1,644,539		(1,237)		(1,237)		1,643,302		71,541	71,541	42,182	10/01/2028
244199-BA-2	DEERE & CO	02/24/2025	JP MORGAN SECURITIES LLC		232,292	206,000	240,188	219,703		(276)		(276)		219,426		12,865	12,865	7,013	03/03/2031
24422E-TC-3	JOHN DEERE CAPITAL CORP	09/11/2025	MATURITY 100.0000		4,152,000	4,152,000	4,141,153	4,146,000		6,000		6,000		4,152,000				141,168	09/11/2025
24422E-TH-2	JOHN DEERE CAPITAL CORP	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		155,264	159,000	158,973	159,000						159,000		(3,737)	(3,737)	503	06/10/2026
24422E-UU-1	JOHN DEERE CAPITAL CORP	10/28/2025	VARIOUS		10,694,147	10,950,000	10,916,055	10,935,574		2,009		2,009		10,937,584		(243,437)	(243,437)	334,133	03/07/2029
24422E-WC-9	JOHN DEERE CAPITAL CORP	03/07/2025	MATURITY 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				60,829	03/07/2025
24422E-WH-8	JOHN DEERE CAPITAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		5,507,366	5,850,000	5,835,609	5,838,795		196		196		5,838,991		(331,625)	(331,625)	49,433	06/07/2032
24422E-WR-6	JOHN DEERE CAPITAL CORP	05/13/2025	BARCLAYS CAPITAL		10,111,800	10,000,000	9,995,000	9,998,128		213		213		9,998,341		113,459	113,459	387,917	01/20/2028
24605#-AA-3	DELAWARE ELECTRIC COOPERATIVE	12/15/2025	SINKING FUND REDEMPTION 100.0000		156,667	156,667	156,667	156,667						156,667				2,350	12/15/2050
24605#-AB-1	DELAWARE ELECTRIC COOPERATIVE INC.	12/15/2025	SINKING FUND REDEMPTION 100.0000		128,000	128,000	128,000	128,000						128,000				2,040	08/15/2046
24605#-AC-9	DELAWARE ELECTRIC COOPERATIVE INC.	12/15/2025	SINKING FUND REDEMPTION 100.0000		272,000	272,000	272,000	272,000						272,000				4,845	12/14/2046
24703D-BJ-9	DELL INTERNATIONAL LLC./EMC CORP	06/12/2025	JP MORGAN SECURITIES LLC		10,962,864	10,760,000	10,764,353	10,764,466		(349)		(349)		10,764,117		198,746	198,746	424,060	02/01/2028
24703D-BP-5	DELL INTERNATIONAL LLC	02/24/2025	JP MORGAN SECURITIES LLC		1,081,651	1,110,000	1,079,508	1,079,699		795		795		1,080,493		1,158	1,158	18,375	02/01/2030
24820R-AG-3	STATOIL	02/24/2025	JP MORGAN SECURITIES LLC		3,932,074	3,699,000	3,479,403	3,638,349		2,048		2,048		3,640,397		291,677	291,677	56,102	12/01/2028
248798-AA-4	DENTON COUNTY ELECTRIC COOPERATIVE	10/01/2025	SINKING FUND REDEMPTION 100.0000		1,575,918	1,575,918	1,590,609	1,576,268		(350)		(350)		1,575,918				59,097	10/01/2040
248798-AD-8	DENTON COUNTY ELECTRIC COOPERATIVE	02/01/2025	SINKING FUND REDEMPTION 100.0000		533,333	533,333	533,333	533,333						533,333				6,133	02/01/2051
248798-AE-6	DENTON COUNTY ELECTRIC COOPERATIVE	05/15/2025	SINKING FUND REDEMPTION 100.0000		907,500	907,500	907,500	907,500						907,500				26,590	05/15/2054
250847-DZ-0	DETROIT EDISON COMPANY	03/24/2025	MORGAN STANLEY & CO. LLC		2,099,141	2,055,000	2,046,533	2,050,657		76		76		2,050,733		48,408	48,408	68,443	02/15/2035
25156P-AC-7	DEUTSCHE TEL FIN	02/24/2025	JP MORGAN SECURITIES LLC		1,438,258	1,233,000	1,260,693	1,252,000		(421)		(421)		1,251,579		186,679	186,679	20,978	06/15/2030
25156P-AD-5	DEUTSCHE TEL FIN	03/24/2025	MORGAN STANLEY & CO. LLC		765,413	617,000	814,107	706,871		(2,215)		(2,215)		704,656		60,757	60,757	18,073	06/01/2032
25243Y-AZ-2	DIAGEO CAPITAL PLC	05/13/2025	VARIOUS		8,203,141	8,338,000	8,307,233	8,327,526		1,090		1,090		8,328,616		(125,474)	(125,474)	133,826	05/18/2028
25243Y-BB-4	DIAGEO CAPITAL PLC	11/04/2025	JP MORGAN SECURITIES LLC		9,053,987	9,750,000	9,023,985	9,254,510		79,063		79,063		9,333,574		(279,587)	(279,587)	197,983	10/24/2029
25243Y-BH-1	DIAGEO CAPITAL PLC	02/24/2025	JP MORGAN SECURITIES LLC		3,444,068	3,350,000	3,558,370	3,523,819		(2,777)		(2,777)		3,521,042		(76,974)	(76,974)	107,991	01/24/2033
25259K-AA-8	SOLENIS (OLYMPUS WATER US HOLDING	10/09/2025	VARIOUS		9,822,160	9,360,000	9,982,938	9,843,271		(136,880)		(136,880)		9,706,390		40,110	40,110	978,935	11/15/2028
252747-AF-7	ULTRAMAR DIAMOND SHAMROCK CORP	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		848,066	822,000	963,187	839,502		(692)		(692)		838,810		9,255	9,255	35,284	07/01/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
254687-DB-9	WALT DISNEY COMPANY	02/23/2025	MATURITY 100.0000		6,724,907	6,724,907	7,250,391	6,760,350		(35,443)		(35,443)		6,724,907				285,809	02/23/2025
254687-DD-5	WALT DISNEY COMPANY	10/15/2025	MATURITY 100.0000		500,000	500,000	499,157	499,918		82		82		500,000				18,500	10/15/2025
25468P-BW-5	WALT DISNEY COMPANY	03/24/2025	MORGAN STANLEY & CO. LLC		2,313,190	2,055,000	2,471,569	2,226,506		(4,456)		(4,456)		2,222,050		91,140	91,140	81,515	03/01/2032
25468P-DM-5	WALT DISNEY CO	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,685,182	10,086,000	9,231,050	9,923,874		6,099		6,099		9,929,973		(244,791)	(244,791)	89,667	07/30/2026
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC	06/30/2025	EXCHANGE TRANSACTIONS		4,496,423	4,500,000	4,494,960	4,496,360		63		63		4,496,423				109,688	04/01/2043
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC	03/15/2025	MATURITY 100.0000		2,516,000	2,516,000	2,508,560	2,515,515		485		485		2,516,000				43,401	03/15/2025
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC	06/30/2025	EXCHANGE TRANSACTIONS		5,196,228	5,200,000	5,191,160	5,195,783		442		442		5,196,225		3	3	107,250	05/15/2029
25470D-BJ-7	WARNER BROS DISCOVERY INC	06/30/2025	EXCHANGE TRANSACTIONS		225,000	225,000	225,000	225,000						225,000				4,078	05/15/2030
256677-AE-5	DOLLAR GENERAL CORPORATION	09/30/2025	SECURITY CALLED AT 100.00000000 100.0000		8,000,000	8,000,000	7,679,280	7,793,668		64,859		64,859		7,858,527		141,473	141,473	297,083	04/15/2027
256677-AK-1	DOLLAR GENERAL CORPORATION	12/16/2025	SECURITY CALLED AT 101.54700000 101.5470		11,936,850	11,755,000	11,535,571	11,618,538		44,020		44,020		11,662,558		92,442	92,442	793,477	11/01/2027
257469-AJ-5	DOMINION RESOURC	08/04/2025	TD SECURITIES (USA) LLC		1,142,809	1,125,000	1,109,993	1,117,849		449		449		1,118,298		24,511	24,511	59,719	08/01/2033
25746U-CE-7	DOMINION RESOURCES INC	10/01/2025	MATURITY 100.0000		1,873,000	1,873,000	1,857,717	1,869,281		3,719		3,719		1,873,000				73,047	10/01/2025
260003-AC-2	DOVER CORP	02/24/2025	JP MORGAN SECURITIES LLC		6,511,350	6,165,000	6,439,158	6,228,889		(2,545)		(2,545)		6,226,344		285,006	285,006	95,660	06/01/2028
260003-AF-5	DOVER CORP	03/24/2025	MORGAN STANLEY & CO. LLC		418,645	411,000	404,440	407,396		94		94		407,490		11,155	11,155	9,818	10/15/2035
260003-AM-0	DOVER CORP	11/15/2025	MATURITY 100.0000		12,154,000	12,154,000	11,899,608	12,085,538		68,462		68,462		12,154,000				382,851	11/15/2025
260003-AP-3	DOVER CORP	02/24/2025	JP MORGAN SECURITIES LLC		1,844,860	2,000,000	1,991,580	1,995,614		127		127		1,995,741		(150,881)	(150,881)	18,192	11/04/2029
260543-CN-1	DOW CHEMICAL COMPANY (THE)	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,929,996	4,949,000	4,924,849	4,941,337		2,253		2,253		4,943,590		(13,595)	(13,595)	80,689	11/30/2025
260543-CY-7	DOW CHEMICAL COMPANY (THE)	06/12/2025	JP MORGAN SECURITIES LLC		4,560,145	4,525,000	4,523,779	4,525,836		281		281		4,526,117		34,027	34,027	99,883	11/30/2028
26078J-AC-4	DOWDUPONT INC	11/15/2025	MATURITY 100.0000		31,735,000	31,735,000	32,179,504	31,775,824		(40,824)		(40,824)		31,735,000				1,425,854	11/15/2025
26078J-AD-2	DOWDUPONT INC	10/02/2025	VARIOUS		8,060,669	7,972,000	8,036,634	8,000,745		(3,156)		(3,156)		7,997,589		63,080	63,080	215,601	11/15/2028
26078J-AF-7	DOWDUPONT INC	11/19/2025	SECURITY CALLED AT 100.00000000 100.0000		11,646,000	11,646,000	11,032,347	11,050,469		10,400		10,400		11,060,869		585,131	585,131	638,109	11/15/2048
26138E-AS-8	DR PEPPER SNAPPLE GROUP INC	11/15/2025	MATURITY 100.0000		13,674,000	13,674,000	13,513,835	13,605,360		68,641		68,641		13,674,000				464,916	11/15/2025
263534-CQ-0	EIDP INC	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,005,320	14,000,000	13,981,280	13,991,757		1,595		1,595		13,993,353		11,967	11,967	252,000	05/15/2026
263534-CR-8	EIDP INC	02/24/2025	JP MORGAN SECURITIES LLC		6,669,782	6,810,000	6,778,454	6,784,434		374		374		6,784,807		(115,025)	(115,025)	90,800	05/15/2033
264399-ED-4	DUKE ENERGY CAROLINAS	03/24/2025	MORGAN STANLEY & CO. LLC		888,631	822,000	848,797	834,330		(195)		(195)		834,135		54,496	54,496	23,564	10/15/2032
26441C-BT-1	DUKE ENERGY CORP	09/23/2025	MARKETAXESS CORP		2,741,503	2,750,000	2,746,040	2,747,013		530		530		2,747,544		(6,041)	(6,041)	137,156	08/15/2032
26442E-AJ-9	DUKE ENERGY OHIO INC	02/24/2025	JP MORGAN SECURITIES LLC		2,615,952	2,590,000	2,588,550	2,589,288		10		10		2,589,298		26,654	26,654	54,390	04/01/2033
26442U-AA-2	DUKE ENERGY PROGRESS INC	08/15/2025	MATURITY 100.0000		2,400,000	2,400,000	2,392,680	2,399,659		341		341		2,400,000				78,000	08/15/2025
26442U-AH-7	DUKE ENERGY PROGRESS LLC	11/04/2025	JP MORGAN SECURITIES LLC		4,710,591	4,850,000	4,830,018	4,841,411		1,290		1,290		4,842,700		(132,110)	(132,110)	146,242	03/15/2029
26444H-AC-5	DUKE ENERGY FLORIDA LLC	05/13/2025	BARCLAYS CAPITAL		3,778,583	3,850,000	3,847,690	3,849,733		163		163		3,849,896		(71,314)	(71,314)	102,324	01/15/2027
26444H-AH-4	DUKE ENERGY FLORIDA LLC	02/24/2025	JP MORGAN SECURITIES LLC		1,814,460	2,000,000	1,998,940	1,999,504		14		14		1,999,518		(185,058)	(185,058)	11,667	12/01/2029
26614N-AC-6	DUPONT DE NEMOURS INC	11/07/2025	SECURITY CALLED AT 102.26300000 102.2630		179,106	175,143	175,143							175,143				7,917	11/15/2028
268317-AS-3	ELECTRICITE DE FRANCE SA	10/13/2025	MATURITY 100.0000		9,150,000	9,150,000	9,072,683	9,143,165		6,835		6,835		9,150,000				331,688	10/13/2025
26874R-AE-8	ENI SPA	02/24/2025	JP MORGAN SECURITIES LLC		199,202	200,000	198,398	199,348		24		24		199,372		(170)	(170)	4,301	09/12/2028
26874R-AJ-7	ENI SPA	02/24/2025	JP MORGAN SECURITIES LLC		2,000,472	2,050,000	2,044,711	2,047,606		75		75		2,047,682		(47,210)	(47,210)	25,653	05/09/2029
26884T-AP-7	ERAC USA FINANCE LLC	11/01/2025	MATURITY 100.0000		6,850,000	6,850,000	6,837,054	6,848,967		1,033		1,033		6,850,000				260,300	11/01/2025
26885B-AK-6	EQM MIDSTREAM PARTNERS LP	04/02/2025	EXCHANGE TRANSACTIONS		6,200,800	6,400,000	6,414,500	6,407,497		(500)		(500)		6,406,996		(206,196)	(206,196)	144,000	01/15/2029
26885B-AL-4	EQM MIDSTREAM PARTNERS LP 144A	04/02/2025	EXCHANGE TRANSACTIONS		2,319,284	2,410,000	2,114,050	2,162,227		8,525		8,525		2,170,752		148,532	148,532	57,238	01/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26885B-AM-2	EQM MIDSTREAM PARTNERS LP	04/02/2025	EXCHANGE TRANSACTIONS		153,139	150,000	150,000	150,000						150,000		3,139	3,139		06/01/2027
26885B-AN-0	EQM MIDSTREAM PARTNERS LP 144A	04/02/2025	EXCHANGE TRANSACTIONS		151,119	140,000	140,000	140,000						140,000		11,119	11,119		06/01/2030
26885B-AP-5	EQM MIDSTREAM PARTNERS LP	04/02/2025	EXCHANGE TRANSACTIONS		2,455,506	2,400,000	2,400,000	2,400,000						2,400,000		55,506	55,506	76,500	04/01/2029
277432-AR-1	EASTMAN CHEMICAL COMPANY	03/15/2025	MATURITY 100.0000		25,217,000	25,217,000	24,934,280	25,187,568		29,432		29,432		25,217,000				479,123	03/15/2025
277432-AW-0	EASTMAN CHEMICAL COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		4,109,544	4,155,000	4,118,685	4,139,386		551		551		4,139,936		(30,392)	(30,392)	43,628	12/01/2028
278058-AQ-5	EATON CORP	06/01/2025	MATURITY 100.0000		5,350,000	5,350,000	5,572,399	5,389,156		(39,156)		(39,156)		5,350,000				173,875	06/01/2025
278062-AH-7	EATON CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		2,898,476	3,050,000	3,047,835	3,048,311		26		26		3,048,337		(149,861)	(149,861)	56,256	03/15/2033
278062-AK-0	EATON CORPORATION	05/13/2025	BARCLAYS CAPITAL		1,240,942	1,240,000	1,239,058	1,239,483		132		132		1,239,615		1,327	1,327	26,371	05/18/2028
278865-BE-9	ECOLAB INC	06/24/2025	MORGAN STANLEY & CO. LLC		2,808,548	2,750,000	2,810,985	2,784,334		(3,048)		(3,048)		2,781,287		27,261	27,261	99,367	03/24/2030
28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	11/19/2025	MATURITY 100.0000		3,300,000	3,300,000	3,300,000	3,300,000						3,300,000				118,800	11/19/2025
28504M-AA-1	ELECTRICIDAD FIRME DE MEXICO HOLDI	03/12/2025	SECURITY CALLED AT 101.22500000 101.2250		2,884,913	2,850,000	2,760,813	2,799,402		5,261		5,261		2,804,662		45,338	45,338	78,359	11/20/2026
29082H-AB-8	EMBRAER NETHERLANDS FINANCE BV	02/14/2025	SECURITY CALLED AT 101.21800000 101.2180		202,436	200,000	203,940	203,545		(191)		(191)		203,354		(3,354)	(3,354)	8,226	02/01/2027
291011-BG-8	EMERSON ELECTRIC CO	06/01/2025	MATURITY 100.0000		20,944,000	20,944,000	20,539,053	20,874,985		69,015		69,015		20,944,000				329,868	06/01/2025
291011-BL-7	EMERSON ELECTRIC CO	05/13/2025	BARCLAYS CAPITAL		1,145,470	1,214,000	1,078,653	1,132,500		10,227		10,227		1,142,727		2,742	2,742	12,686	10/15/2027
291011-BR-4	EMERSON ELECTRIC CO	02/24/2025	JP MORGAN SECURITIES LLC		640,238	750,000	611,516	638,463		2,051		2,051		640,514		(277)	(277)	2,933	12/21/2031
29250N-AY-1	ENBRIDGE INC	01/15/2025	MATURITY 100.0000		1,000,000	1,000,000	998,140	999,995		5		5		1,000,000				12,500	01/15/2025
29250N-AZ-8	ENBRIDGE INC	02/24/2025	JP MORGAN SECURITIES LLC		1,128,517	1,222,000	1,221,059	1,221,529		13		13		1,221,542		(93,025)	(93,025)	10,608	11/15/2029
29254B-AB-3	ENCINO ACQUISITION PARTNERS HOLDIN	06/03/2025	VARIOUS		5,404,513	4,930,000	4,950,500	4,948,514		(1,199)		(1,199)		4,947,315		457,197	457,197	255,230	05/01/2031
29278G-AN-8	ENEL FINANCE INTERNATIONAL NV	02/24/2025	JP MORGAN SECURITIES LLC		1,370,145	1,500,000	1,493,940	1,496,958		130		130		1,497,088		(126,943)	(126,943)	19,745	07/12/2028
29278G-AX-6	ENEL FINANCE INTERNATIONAL NV	06/24/2025	MORGAN STANLEY & CO. LLC		199,144	200,000	197,402	197,959		122		122		198,081		1,063	1,063	5,278	06/15/2032
29278N-AF-0	ENERGY TRANSFER LP	02/24/2025	JP MORGAN SECURITIES LLC		1,002,740	1,000,000	998,190	999,505		20		20		999,525		3,215	3,215	9,625	06/15/2028
29278N-AG-8	ENERGY TRANSFER LP	11/03/2025	GOLDMAN SACHS & CO		5,721,623	5,575,000	5,563,237	5,569,708		1,200		1,200		5,570,909		150,714	150,714	308,135	04/15/2029
29278N-AP-8	ENERGY TRANSFER LP	05/15/2025	MATURITY 100.0000		20,505,000	20,505,000	19,036,744	20,284,128		220,872		220,872		20,505,000				297,323	05/15/2025
29279X-AA-8	NEWFOLD DIGITAL HOLDINGS GROUP INC	12/08/2025	DWAC		1,497,710	2,900,000	1,497,710	1,497,710						1,497,710				228,617	02/15/2029
29336T-AC-4	ONEOK INC	06/16/2025	VARIOUS		15,825,531	15,570,000	15,660,773	15,650,285		(10,510)		(10,510)		15,639,775		185,757	185,757	456,406	01/15/2028
29336T-AD-2	ONEOK INC	06/16/2025	VARIOUS		21,467,075	20,275,000	20,510,813	20,469,764		(9,759)		(9,759)		20,460,004		1,007,071	1,007,071	669,814	09/01/2030
29336U-AE-7	ONEOK INC	06/01/2025	MATURITY 100.0000		5,346,000	5,346,000	5,322,464	5,343,211		2,789		2,789		5,346,000				110,930	06/01/2025
29364D-AV-2	ENTERGY ARKANSAS LLC	12/23/2025	VARIOUS		3,563,460	3,600,000	3,769,290	3,672,249		(11,918)		(11,918)		3,660,331		(96,871)	(96,871)	93,400	06/01/2028
29364P-AP-8	ENTERGY NEW ORLEANS INC	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,859,488	1,880,000	1,880,000	1,880,000						1,880,000		(20,512)	(20,512)	26,062	06/01/2026
29364W-AM-0	ENTERGY LOUISIANA LLC	05/05/2025	FHN FINANCIAL SECURITIES (FIRSTTENNESSE)		4,349,217	4,350,000	4,189,538	4,295,947		18,150		18,150		4,314,097		35,120	35,120	156,122	01/15/2026
29364W-BA-5	ENTERGY LOUISIANA LLC	06/24/2025	VARIOUS		585,975	625,000	624,025	624,460		46		46		624,506		(38,531)	(38,531)	18,778	03/15/2033
29365P-AR-3	ENTERGY GULF STATES LOUISIANA LLC	03/25/2025	SECURITY CALLED AT 100.00000000 100.0000		1,223,000	1,223,000	1,182,732	1,218,700		4,014		4,014		1,222,713		287	287	22,344	04/01/2025
29366M-AD-0	ENTERGY ARKANSAS LLC	02/24/2025	JP MORGAN SECURITIES LLC		6,829,494	6,780,000	6,775,195	6,778,223		100		100		6,778,323		51,171	51,171	213,382	01/15/2033
29366M-AE-8	ENTERGY ARKANSAS LLC	02/24/2025	JP MORGAN SECURITIES LLC		1,048,808	1,030,000	1,024,222	1,024,972		68		68		1,025,040		23,768	23,768	24,262	09/15/2033
293791-AF-6	ENTERPRISE PRODU	03/24/2025	MORGAN STANLEY & CO. LLC		457,809	411,000	406,241	408,826		47		47		408,872		48,937	48,937	16,012	03/01/2033
293791-AP-4	ENTERPRISE PROD PARTNERS	03/24/2025	MORGAN STANLEY & CO. LLC		454,956	411,000	409,660	410,327		11		11		410,339		44,618	44,618	12,147	10/15/2034
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC	02/24/2025	JP MORGAN SECURITIES LLC		5,413,980	5,500,000	5,487,020	5,495,529		164		164		5,495,693		(81,713)	(81,713)	81,790	10/16/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC	11/04/2025	JP MORGAN SECURITIES LLC		2,872,569	3,000,000	2,998,650	2,999,404		130		130		2,999,534		(126,965)	(126,965)	98,958	07/31/2029
29379V-CC-5	ENTERPRISE PRODUCTS PARTNERS L.P.	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,028,300	10,000,000	9,989,300	9,997,151		746		746		9,997,897		30,403	30,403	377,347	01/10/2026
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC	03/24/2025	VARIOUS		12,584,805	12,350,000	12,530,730	12,508,478		(3,086)		(3,086)		12,505,392		79,414	79,414	383,647	01/31/2033
294429-AR-6	EQUIFAX INC	12/15/2025	MATURITY 100.0000		7,049,000	7,049,000	6,430,380	6,848,029		200,971		200,971		7,049,000				183,274	12/15/2025
294429-AS-4	EQUIFAX INC	02/24/2025	JP MORGAN SECURITIES LLC		1,825,240	2,000,000	1,996,200	1,997,927		53		53		1,997,980		(172,740)	(172,740)	17,222	05/15/2030
29446M-AB-8	EQUINOR ASA	02/24/2025	JP MORGAN SECURITIES LLC		5,926,516	6,100,000	6,089,874	6,096,410		136		136		6,096,546		(170,030)	(170,030)	101,349	09/10/2028
29446M-AF-9	EQUINOR ASA	11/04/2025	JP MORGAN SECURITIES LLC		3,598,088	3,750,000	3,495,863	3,568,708		26,609		26,609		3,595,318		2,770	2,770	126,628	04/06/2030
29446M-AK-8	EQUINOR ASA	11/04/2025	VARIOUS		9,880,317	10,650,000	9,442,161	9,781,246		124,517		124,517		9,905,763		(25,447)	(25,447)	240,564	05/22/2030
29736R-AS-9	ESTEE LAUDER COMPANIES INC. (THE)	09/03/2025	STONEX FINANCIAL INC		15,637,080	15,550,000	15,497,280	15,503,552		8,757		8,757		15,512,309		124,771	124,771	546,140	05/15/2028
30034W-AB-2	EVERGY INC	02/24/2025	JP MORGAN SECURITIES LLC		823,320	900,000	898,443	899,243		22		22		899,266		(75,946)	(75,946)	11,600	09/15/2029
30040W-AB-4	EVERSOURCE ENERGY	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		391,904	400,000	398,784	399,853		7		7		399,861		(7,957)	(7,957)	4,764	03/15/2026
30217A-AB-9	EXPERIAN FINANCE PLC	12/04/2025	VARIOUS		14,073,671	14,150,000	14,149,048	14,151,334		650		650		14,151,984		(78,314)	(78,314)	634,974	02/01/2029
30217A-AC-7	EXPERIAN FINANCE PLC	06/24/2025	MORGAN STANLEY & CO. LLC		185,070	200,000	209,156	205,584		(521)		(521)		205,063		(19,993)	(19,993)	4,385	03/08/2030
30231G-AF-9	EXXON MOBIL CORP	03/06/2025	MATURITY 100.0000		2,100,000	2,100,000	2,026,331	2,098,043		1,957		1,957		2,100,000				28,445	03/06/2025
30231G-BE-1	EXXON MOBIL CORP	02/24/2025	JP MORGAN SECURITIES LLC		1,150,450	1,250,000	1,250,000	1,250,000						1,250,000		(99,550)	(99,550)	16,013	08/16/2029
302445-AE-1	TELEDYNE FLIR LLC	02/24/2025	JP MORGAN SECURITIES LLC		5,867,428	6,650,000	5,745,680	5,947,884		16,202		16,202		5,964,086		(96,658)	(96,658)	94,208	08/01/2030
302491-AW-5	FMC CORPORATION	06/06/2025	SECURITY CALLED AT 100.65600000 100.6560		30,196,800	30,000,000	29,440,800	29,698,791		91,983		91,983		29,790,774		209,226	209,226	1,046,550	05/18/2026
30251B-AD-0	FMR LLC	03/24/2025	MORGAN STANLEY & CO. LLC		595,230	600,000	602,349	601,287		(31)		(31)		601,256		(6,026)	(6,026)	19,305	02/01/2033
30303M-8H-8	META PLATFORM INC	02/24/2025	JP MORGAN SECURITIES LLC		5,865,188	6,250,000	6,248,736	6,250,000						6,250,000		(384,813)	(384,813)	126,997	08/15/2032
30303M-8N-5	META PLATFORMS INC	02/24/2025	JP MORGAN SECURITIES LLC		4,429,964	4,400,000	4,397,844	4,398,811		340		340		4,399,151		30,813	30,813	60,500	05/15/2033
303250-AE-4	FAIR ISAAC CORP	10/07/2025	VARIOUS		8,959,000	8,959,000	8,995,775	8,965,848		(4,391)		(4,391)		8,961,456		(2,456)	(2,456)	412,862	05/15/2026
30340G-AB-6	FFF ENTERPRISES INC.	12/31/2025	SINKING FUND REDEMPTION 100.0000		172,500	172,500	169,050	171,856		644		644		172,500				12,032	12/31/2030
30571#-AA-0	FAIRVIEW HEALTH SERVICES	11/15/2025	SINKING FUND REDEMPTION 100.0000		932,495	932,495	932,495	932,495						932,495				38,792	11/15/2043
31428X-AT-3	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		6,747,519	7,000,000	6,653,650	6,746,022		1,498		1,498		6,747,519				135,625	08/01/2042
31428X-AU-0	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		12,142,589	12,480,000	12,030,437	12,140,740		1,849		1,849		12,142,589					04/15/2043
31428X-AW-6	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		4,394,457	4,400,000	4,392,564	4,394,430		27		27		4,394,457				112,200	01/15/2044
31428X-BB-1	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		4,597,531	5,000,000	4,502,050	4,595,671		1,860		1,860		4,597,531				102,500	02/01/2045
31428X-BN-5	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		4,023,941	4,190,000	4,016,973	4,023,328		613		613		4,023,941				92,180	01/15/2047
31428X-BP-0	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		4,996,858	5,000,000	4,990,250	4,996,705		153		153		4,996,858				85,000	02/15/2028
31428X-BQ-8	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		6,340,856	7,815,000	6,325,398	6,336,387		4,469		4,469		6,340,856				158,254	02/15/2048
31428X-BV-7	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		1,697,273	1,700,000	1,694,322	1,697,185		87		87		1,697,273				26,350	08/05/2029
31428X-CA-2	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		10,530,324	11,755,000	10,499,132	10,526,279		4,045		4,045		10,530,324					05/15/2050
31428X-CD-6	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		5,891,215	5,850,000	5,913,348	5,892,315		(1,100)		(1,100)		5,891,215					05/15/2031
31428X-CE-4	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		5,232,312	5,250,000	5,229,210	5,232,186		126		126		5,232,312					05/15/2041
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERV	03/24/2025	MORGAN STANLEY & CO. LLC		62,559	64,000	63,779	63,923		8		8		63,931		(1,372)	(1,372)	982	05/15/2028
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERV	02/24/2025	JP MORGAN SECURITIES LLC		716,865	750,000	748,695	749,433		18		18		749,451		(32,586)	(32,586)	7,344	05/21/2029
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERV	02/24/2025	JP MORGAN SECURITIES LLC		456,330	500,000	497,115	498,653		62		62		498,715		(42,385)	(42,385)	3,988	03/01/2028
31620M-BV-7	FIDELITY NATIONAL INFORMATION SERV	07/15/2025	MATURITY 100.0000		19,241,000	19,241,000	18,869,150	19,165,116		75,884		75,884		19,241,000				865,845	07/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
316773-CV-0	FIFTH THIRD BANCORP	06/12/2025	JP MORGAN SECURITIES LLC		1,623,243	1,650,000	1,647,030	1,649,121		171		171		1,649,292		(26,049)	(26,049)	42,775	03/14/2028
316770-BM-0	FIFTH THIRD BANK (OHIO)	07/28/2025	MATURITY 100.0000		8,871,000	8,871,000	8,861,330	8,868,821		2,179		2,179		8,871,000				350,405	07/28/2025
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP	03/24/2025	MORGAN STANLEY & CO. LLC		2,277,912	2,400,000	2,390,208	2,394,431		218		218		2,394,649		(116,737)	(116,737)	34,667	05/15/2030
33767E-A*-4	FIRST SERVICE CORPORATION	01/16/2025	MATURITY 100.0000		7,200,000	7,200,000	7,200,000	7,200,000						7,200,000				138,240	01/16/2025
337738-AP-3	FISERV INC	06/01/2025	MATURITY 100.0000		10,197,000	10,197,000	10,097,091	10,176,328		20,672		20,672		10,197,000				196,292	06/01/2025
337738-AR-9	FISERV INC	02/24/2025	JP MORGAN SECURITIES LLC		1,178,460	1,200,000	1,197,660	1,199,548		17		17		1,199,565		(21,105)	(21,105)	20,160	10/01/2028
337738-AU-2	FISERV INC	02/24/2025	JP MORGAN SECURITIES LLC		1,133,592	1,200,000	1,197,984	1,199,121		27		27		1,199,148		(65,556)	(65,556)	27,300	07/01/2029
337738-BC-1	FISERV INC	02/24/2025	JP MORGAN SECURITIES LLC		491,651	550,000	532,477	538,094		305		305		538,399		(46,748)	(46,748)	3,401	06/01/2030
337738-BD-9	FISERV INC	06/24/2025	MORGAN STANLEY & CO. LLC		9,656,065	9,420,000	9,407,754	9,413,607		1,361		1,361		9,414,968		241,097	241,097	417,842	03/02/2028
337932-AN-7	FIRSTENERGY CORPORATION	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		1,800,000	1,800,000	1,797,300	1,799,487		501		501		1,799,988		12	12	42,080	01/15/2026
33834D-AA-2	FIVE CORNERS FUNDING TRUST	06/24/2025	MORGAN STANLEY & CO. LLC		92,677	100,000	100,000	100,000						100,000		(7,323)	(7,323)	1,742	05/15/2030
338915-AH-4	FLEET FINL GROUP	02/24/2025	JP MORGAN SECURITIES LLC		4,365,108	4,110,000	4,045,391	4,096,412		610		610		4,097,021		268,086	268,086	172,677	01/15/2028
33938E-AU-1	FLEXTRONICS INTERNATIONAL LTD	06/15/2025	MATURITY 100.0000		22,995,000	22,995,000	23,005,914	22,970,179		24,821		24,821		22,995,000				546,131	06/15/2025
33938X-AA-3	FLEX LTD	06/24/2025	MORGAN STANLEY & CO. LLC		100,368	100,000	99,607	99,827		17		17		99,844		524	524	2,573	06/15/2029
33938X-AB-1	FLEX LTD	06/24/2025	MORGAN STANLEY & CO. LLC		200,532	200,000	229,726	217,098		(1,504)		(1,504)		215,594		(15,062)	(15,062)	6,040	05/12/2030
341081-EQ-6	FLORIDA POWER & LIGHT	03/24/2025	MORGAN STANLEY & CO. LLC		7,704,055	7,398,000	7,433,017	7,416,007		(352)		(352)		7,415,655		288,400	288,400	201,133	04/01/2034
341081-ES-2	FLORIDA POWER & LIGHT	03/24/2025	MORGAN STANLEY & CO. LLC		1,060,989	1,028,000	1,025,163	1,026,583		25		25		1,026,608		34,381	34,381	37,753	02/01/2035
341081-FM-4	FLORIDA POWER AND LIGHT CO	12/01/2025	MATURITY 100.0000		7,170,000	7,170,000	7,169,756	7,132,372		37,628		37,628		7,170,000				224,063	12/01/2025
341081-GK-7	FLORIDA POWER & LIGHT CO	05/13/2025	BARCLAYS CAPITAL		12,100,136	11,880,000	11,878,305	11,882,308		572		572		11,882,881		217,256	217,256	371,630	04/01/2028
341081-GQ-4	FLORIDA POWER & LIGHT CO	02/24/2025	JP MORGAN SECURITIES LLC		3,839,776	3,910,000	3,908,788	3,909,655		5		5		3,909,660		(69,884)	(69,884)	52,133	05/15/2033
345397-XL-2	FORD MOTOR CREDIT COMPANY LLC	08/04/2025	MATURITY 100.0000		1,850,000	1,850,000	1,882,054	1,850,584		(584)		(584)		1,850,000				76,479	08/04/2025
34959J-AG-3	FORTIVE CORP	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,340,295	5,464,000	5,444,567	5,459,969		166		166		5,460,135		(119,840)	(119,840)	18,168	06/15/2026
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY	06/15/2025	MATURITY 100.0000		32,754,000	32,754,000	32,526,586	32,672,029		81,971		81,971		32,754,000				655,080	06/15/2025
34964C-AE-6	FORTUNE BRANDS HOME & SECURITY INC	12/04/2025	VARIOUS		6,208,506	6,525,000	6,507,889	6,516,860		1,337		1,337		6,518,197		(309,691)	(309,691)	207,368	09/15/2029
34965K-AA-5	FORTREA HOLDINGS INC	11/21/2025	SECURITY CALLED AT 100.00000000 100.0000		821,000	821,000	836,394	832,742		(2,663)		(2,663)		830,079		(9,079)	(9,079)	85,521	07/01/2030
35137L-AH-8	FOX CORP	10/28/2025	VARIOUS		14,091,560	14,000,000	14,162,997	14,052,750		(16,046)		(16,046)		14,036,704		54,855	54,855	654,263	01/25/2029
35137L-AL-9	FOX CORP	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,157,483	3,244,000	3,622,713	3,469,910		(35,669)		(35,669)		3,434,242		(276,759)	(276,759)	120,163	04/08/2030
35177P-AL-1	FRANCE TELECOM	02/24/2025	JP MORGAN SECURITIES LLC		2,470,613	2,056,000	2,750,452	2,339,968		(5,649)		(5,649)		2,334,319		136,294	136,294	89,436	03/01/2031
353514-E*-9	FRANKLIN ELECTRIC CO INC	09/26/2025	MATURITY 100.0000		18,500,000	18,500,000	18,500,000	18,500,000						18,500,000				747,400	09/26/2025
36164Q-6M-5	GE CAPITAL INTL FUNDING	11/15/2025	MATURITY 100.0000		8,771,000	8,771,000	8,846,624	8,747,455		23,545		23,545		8,771,000				295,846	11/15/2025
36164Q-NA-2	GE CAPITAL INTL FUNDING	02/24/2025	JP MORGAN SECURITIES LLC		1,405,163	1,491,000	1,311,156	1,334,979		671		671		1,335,649		69,514	69,514	18,298	11/15/2035
36170J-AB-2	GGAM FINANCE LTD	11/17/2025	SECURITY CALLED AT 100.00000000 100.0000		5,190,000	5,190,000	5,190,000	5,190,000						5,190,000				370,941	05/15/2026
36170J-AD-8	GGAM FINANCE LTD	08/11/2025	JP MORGAN SECURITIES LLC		2,854,184	2,761,000	2,778,256	2,775,488		(2,473)		(2,473)		2,773,015		81,169	81,169	156,600	04/15/2029
361841-AH-2	GLP CAPITAL LP / FIN II REG	09/12/2025	SECURITY CALLED AT 100.30200000 100.3020		20,722,391	20,660,000	20,391,907	20,551,394		58,120		58,120		20,609,514		50,486	50,486	1,071,073	04/15/2026
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II INC	03/03/2025	SECURITY CALLED AT 100.00000000 100.0000		15,969,000	15,969,000	15,807,714	15,940,362		11,837		11,837		15,952,199		16,801	16,801	214,251	06/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36190C-AA-5	GNL QUINTERO SA	07/31/2025	VARIOUS		586,824	586,824	600,180	588,381		(1,557)		(1,557)		586,824				26,443	07/31/2029
36261N-AA-5	GYP HOLDINGS III CORP	09/04/2025	SECURITY CALLED AT 101.15600000 101.1560		4,683,523	4,630,000	4,662,000	4,639,302		(4,515)		(4,515)		4,634,786		(4,786)	(4,786)	233,755	05/01/2029
36264F-AK-7	HALEON US CAPITAL LLC	05/13/2025	BARCLAYS CAPITAL		7,957,451	8,110,000	7,599,151	7,762,449		54,823		54,823		7,817,272		140,179	140,179	174,872	03/24/2027
36266G-AA-5	GE HEALTHCARE TECHNOLOGIES INC	02/24/2025	JP MORGAN SECURITIES LLC		5,813,583	5,825,000	5,931,132	5,925,450		(2,749)		(2,749)		5,922,702		(109,119)	(109,119)	148,343	08/14/2029
36267V-AD-5	GE HEALTHCARE TECHNOLOGIES INC	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		16,210,000	16,210,000	16,275,581	16,234,684		(24,684)		(24,684)		16,210,000				832,113	11/15/2025
36267V-AH-6	GE HEALTHCARE TECHNOLOGIES INC	02/24/2025	JP MORGAN SECURITIES LLC		5,467,875	5,250,000	5,569,727	5,503,892		(6,674)		(6,674)		5,497,218		(29,343)	(29,343)	136,663	03/15/2030
366651-AC-1	GARTNER INC	02/24/2025	JP MORGAN SECURITIES LLC		1,746,664	1,790,000	1,787,538	1,784,783		(18)		(18)		1,784,765		(38,101)	(38,101)	52,358	07/01/2028
369550-AZ-1	GENERAL DYNAMICS CORPORATION	05/13/2025	BARCLAYS CAPITAL		6,607,414	6,880,000	6,436,529	6,632,574		30,448		30,448		6,663,022		(55,608)	(55,608)	89,798	11/15/2027
369550-BC-1	GENERAL DYNAMICS CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		3,347,789	3,381,000	3,361,999	3,374,306		1,114		1,114		3,375,420		(27,631)	(27,631)	72,794	05/15/2028
369550-BG-2	GENERAL DYNAMICS CORPORATION	05/15/2025	MATURITY 100.0000		6,062,000	6,062,000	5,982,049	6,056,373		5,627		5,627		6,062,000				106,085	05/15/2025
369550-BM-9	GENERAL DYNAMICS CORPORATION	10/28/2025	VARIOUS		13,864,924	14,450,000	13,735,316	13,922,278		15,764		15,764		13,938,043		(73,119)	(73,119)	286,919	04/01/2030
370334-BZ-6	GENERAL MILLS INC	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		485,705	500,000	497,900	499,543		13		13		499,555		(13,850)	(13,850)	7,244	02/10/2027
370334-CG-7	GENERAL MILLS INC	06/12/2025	JP MORGAN SECURITIES LLC		2,553,157	2,575,000	2,569,799	2,573,735		249		249		2,573,984		(20,827)	(20,827)	58,613	04/17/2028
37045V-AG-5	GENERAL MOTORS CO	04/01/2025	MATURITY 100.0000		3,625,000	3,625,000	3,646,121	3,623,507		1,493		1,493		3,625,000				72,500	04/01/2025
37045X-AS-5	GENERAL MOTORS FINANCIAL CO INC	01/15/2025	MATURITY 100.0000		475,000	475,000	458,166	474,920		80		80		475,000				9,500	01/15/2025
37045X-CK-0	GENERAL MOTORS FINANCIAL CO INC	04/09/2025	MATURITY 100.0000		15,000,000	15,000,000	14,651,550	14,957,213		42,787		42,787		15,000,000				326,250	04/09/2025
37045X-CV-6	GENERAL MOTORS FINANCIAL CO INC	02/26/2025	MATURITY 100.0000		1,250,000	1,250,000	1,248,425	1,249,955		45		45		1,250,000				18,125	02/26/2025
37185L-AM-4	GENESIS ENERGY LP / GENESIS ENERGY FIN	04/03/2025	SECURITY CALLED AT 102.00000000 102.0000		528,360	518,000	534,835	522,472		(1,059)		(1,059)		521,413		(3,413)	(3,413)	40,059	01/15/2027
373334-KL-4	GEORGIA POWER COMPANY	10/28/2025	VARIOUS		3,299,285	3,500,000	3,448,060	3,473,038		3,509		3,509		3,476,546		(177,261)	(177,261)	86,125	09/15/2029
373334-KS-9	GEORGIA POWER COMPANY	05/13/2025	BARCLAYS CAPITAL		1,790,093	1,780,000	1,777,757	1,778,637		139		139		1,778,775		11,317	11,317	40,925	05/16/2028
373334-KT-7	GEORGIA POWER COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		7,151,108	7,255,000	7,242,376	7,246,691		651		651		7,247,342		(96,234)	(96,234)	97,761	05/17/2033
37362@-AA-0	GEORGIA TRANSMISSION CORPORATION	12/30/2025	SINKING FUND REDEMPTION 100.0000		2,933,333	2,933,333	3,037,033	2,936,554		(3,221)		(3,221)		2,933,333				99,921	06/30/2030
37362@-AB-8	GEORGIA TRANSMISSION CORPORATION	12/30/2025	SINKING FUND REDEMPTION 100.0000		542,222	542,222	542,222	542,222						542,222				16,301	12/30/2039
37362@-AC-6	GEORGIA TRANSMISSION CORPORATION	12/31/2025	SINKING FUND REDEMPTION 100.0000		393,917	393,917	393,917	393,917						393,917				8,121	12/31/2050
37362@-AD-4	GEORGIA TRANSMISSION CORP	12/30/2025	SINKING FUND REDEMPTION 100.0000		233,333	233,333	233,333	233,333						233,333				6,602	09/30/2053
375558-AZ-6	GILEAD SCIENCES INC	02/01/2025	MATURITY 100.0000		20,000,000	20,000,000	19,885,337	19,996,074		3,926		3,926		20,000,000				350,000	02/01/2025
375558-BM-4	GILEAD SCIENCES INC	05/05/2025	MORGAN STANLEY & CO. LLC		9,445,710	9,650,000	9,115,183	9,390,167		40,087		40,087		9,430,253		15,456	15,456	193,737	03/01/2027
37636#-AL-4	GIVAUDAN UNITED STATES INC	02/06/2025	MATURITY 100.0000		16,900,000	16,900,000	16,900,000	16,900,000						16,900,000				291,525	02/06/2025
377372-AB-3	GLAXOSMITHKLINE CAP INC	03/24/2025	MORGAN STANLEY & CO. LLC		3,598,366	3,494,000	3,317,639	3,404,513		2,019		2,019		3,406,532		191,834	191,834	83,468	04/15/2034
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC	05/15/2025	MATURITY 100.0000		3,500,000	3,500,000	3,476,480	3,498,939		1,061		1,061		3,500,000				63,438	05/15/2025
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	12/23/2025	VARIOUS		7,329,907	7,342,000	7,569,057	7,438,793		(26,283)		(26,283)		7,412,510		(82,603)	(82,603)	309,305	05/15/2028
377373-AH-8	GLAXOSMITHKLINE CAPITAL INC	10/28/2025	VARIOUS		8,649,991	8,850,000	8,756,810	8,806,452		7,148		7,148		8,813,599		(163,608)	(163,608)	240,113	06/01/2029
37940@-AA-1	GLOBAL RENTAL CO INC	07/08/2025	MATURITY 100.0000		34,800,000	34,800,000	34,800,000	34,800,000						34,800,000				1,388,520	07/08/2025
37940X-AA-0	GLOBAL PAYMENTS INC	02/15/2025	MATURITY 100.0000		21,250,000	21,250,000	20,679,288	21,216,777		33,223		33,223		21,250,000				281,563	02/15/2025
38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE	08/10/2025	SINKING FUND REDEMPTION 100.0000		1,313,970	1,313,970	1,313,970	1,313,970						1,313,970				43,177	08/10/2031
38141G-A4-6	GOLDMAN SACHS GROUP INC/THE	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,233,792	9,600,000	9,600,000	9,600,000						9,600,000		633,792	633,792	631,109	10/24/2029
38141G-B6-0	GOLDMAN SACHS GROUP INC/THE	02/24/2025	JP MORGAN SECURITIES LLC		1,431,368	1,450,000	1,434,239	1,434,332		388		388		1,434,720		(3,353)	(3,353)	23,056	10/23/2030
38141G-WB-6	GOLDMAN SACHS GROUP INC/THE	05/13/2025	BARCLAYS CAPITAL		4,156,866	4,200,000	4,200,807	4,200,570		(89)		(89)		4,200,481		(43,615)	(43,615)	129,360	01/26/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38141G-WV-2	GOLDMAN SACHS GROUP INC/THE	02/24/2025	JP MORGAN SECURITIES LLC		727,568	750,000	750,000	750,000						750,000		(22,433)	(22,433)	9,694	04/23/2029
38141G-WZ-3	GOLDMAN SACHS GROUP INC/THE	02/24/2025	JP MORGAN SECURITIES LLC		834,743	850,000	850,000	850,000						850,000		(15,258)	(15,258)	11,367	05/01/2029
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE	10/28/2025	VARIOUS		3,666,822	3,900,000	3,898,635	3,899,400		236		236		3,899,636		(232,814)	(232,814)	122,706	02/07/2030
38143U-8H-7	GOLDMAN SACHS & CO	11/25/2025	SECURITY CALLED AT 100.00000000 100.0000		4,279,000	4,279,000	4,223,777	4,260,482		14,454		14,454		4,274,937		4,063	4,063	200,578	02/25/2026
38148L-AC-0	GOLDMAN SACHS GROUP INC/THE	01/23/2025	MATURITY 100.0000		3,200,000	3,200,000	3,198,656	3,200,000						3,200,000				56,000	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC/THE	05/22/2025	MATURITY 100.0000		2,671,000	2,671,000	2,624,408	2,663,957		7,043		7,043		2,671,000				50,081	05/22/2025
384311-AA-4	GRAFTECH FINANCE INC	01/01/2025	PRIOR YEAR INCOME															1,052	12/15/2028
38431A-AA-4	GRAFTECH GLOBAL ENTERPRISES INC	01/01/2025	PRIOR YEAR INCOME															409	12/15/2028
386088-AH-1	GRAND METRO INVESTMENT CORP.	03/24/2025	MORGAN STANLEY & CO. LLC		8,506,442	7,193,000	8,957,825	8,135,046		(14,996)		(14,996)		8,120,050		386,391	386,391	238,168	04/15/2035
389375-AM-8	GRAY TELEVISION INC	12/19/2025	SECURITY CALLED AT 103.00000000 103.0000		170,980	166,000	166,000	166,000						166,000				31,900	07/15/2029
38937L-AC-5	GRAY OAK PIPELINE LLC	10/15/2025	MATURITY 100.0000		3,350,000	3,350,000	3,345,176	3,349,218		782		782		3,350,000				87,100	10/15/2025
39121J-A@-9	GREAT RIVER ENERGY	07/01/2025	SINKING FUND REDEMPTION 100.0000		1,481,482	1,481,482	1,481,482	1,481,482						1,481,482				89,778	07/01/2026
39121J-AE-0	GREAT RIVER ENERGY	07/01/2025	SINKING FUND REDEMPTION 100.0000		109,487	109,487	109,487	109,487						109,487				6,847	07/01/2038
39121J-AH-3	GREAT RIVER ENERGY	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		1,262,000	1,262,000	1,262,000	1,262,000						1,262,000				56,512	07/01/2030
39121J-B*-0	GREAT RIVER ENERGY	10/01/2025	SINKING FUND REDEMPTION 100.0000		1,650,000	1,650,000	1,650,000	1,650,000						1,650,000				62,040	10/01/2028
39121J-C@-7	GREAT RIVER ENERGY	10/15/2025	SINKING FUND REDEMPTION 100.0000		1,330,000	1,330,000	1,330,000	1,330,000						1,330,000				47,747	10/15/2045
39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	02/24/2025	JP MORGAN SECURITIES LLC		1,751,616	1,800,000	1,796,280	1,798,727		53		53		1,798,780		(47,164)	(47,164)	19,830	05/17/2028
404119-BR-9	HCA INC REG	02/01/2025	MATURITY 100.0000		6,091,000	6,091,000	6,118,125	6,091,501		(501)		(501)		6,091,000				163,696	02/01/2025
404119-BS-7	HCA INC REG	11/26/2025	SECURITY CALLED AT 100.00000000 100.0000		15,000,000	15,000,000	15,162,200	15,041,126		(41,126)		(41,126)		15,000,000				1,128,490	02/15/2026
404119-BW-8	HCA INC	02/24/2025	JP MORGAN SECURITIES LLC		410,472	400,000	404,200	401,951		(74)		(74)		401,877		8,595	8,595	13,317	02/01/2029
404121-AJ-4	HCA INC	02/24/2025	JP MORGAN SECURITIES LLC		1,069,919	1,050,000	1,049,625	1,049,920		3		3		1,049,922		19,996	19,996	28,547	09/01/2028
404280-BK-4	HSBC HOLDINGS PLC	02/24/2025	JP MORGAN SECURITIES LLC		1,722,105	1,750,000	1,750,000	1,750,000						1,750,000		(27,895)	(27,895)	31,823	03/13/2028
404280-BT-5	HSBC HOLDINGS PLC	06/24/2025	MORGAN STANLEY & CO. LLC		1,462,934	1,465,000	1,466,507	1,465,800		(76)		(76)		1,465,724		(2,790)	(2,790)	34,689	06/19/2029
404280-CC-1	HSBC HOLDINGS PLC	03/24/2025	MORGAN STANLEY & CO. LLC		191,836	200,000	200,000	200,000						200,000		(8,164)	(8,164)	2,715	05/22/2030
404280-CF-4	HSBC HOLDINGS PLC	02/24/2025	JP MORGAN SECURITIES LLC		1,625,878	1,625,000	1,622,969	1,623,922		27		27		1,623,949		1,928	1,928	32,398	03/31/2030
404280-DT-3	HSBC HOLDINGS PLC	01/01/2025	TRANSFER B/W DESIGNATIONS		9,420,000	9,420,000	9,420,000	9,420,000						9,420,000				238,640	12/31/2079
40434L-AA-3	HP INC	06/17/2025	MATURITY 100.0000		4,500,000	4,500,000	4,489,605	4,499,003		997		997		4,500,000				49,500	06/17/2025
40434L-AC-9	HP INC	02/24/2025	JP MORGAN SECURITIES LLC		3,051,576	3,300,000	3,293,070	3,296,077		99		99		3,296,176		(244,600)	(244,600)	21,193	06/17/2030
40434L-AM-7	HP INC	06/24/2025	MORGAN STANLEY & CO. LLC		14,381,385	14,250,000	14,227,343	14,237,787		1,828		1,828		14,239,615		141,770	141,770	639,271	01/15/2028
40434L-AN-5	HP INC	10/30/2025	MUFG SECURITIES AMERICA INC		9,005,718	8,700,000	8,676,075	8,681,245		1,587		1,587		8,682,832		322,886	322,886	619,392	01/15/2033
406216-BG-5	HALLIBURTON COMPANY	11/15/2025	MATURITY 100.0000		3,643,000	3,643,000	3,605,368	3,638,215		4,785		4,785		3,643,000				138,434	11/15/2025
406216-BL-4	HALLIBURTON COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		546,948	600,000	599,844	599,939		2		2		599,940		(52,992)	(52,992)	8,468	03/01/2030
40624@-AW-0	HALLMARK CARDS INC	01/03/2025	MATURITY 100.0000		61,000,000	61,000,000	61,000,000	61,000,000						61,000,000				1,442,650	01/03/2025
410345-AL-6	HANESBRANDS INC 144A	03/17/2025	SECURITY CALLED AT 100.15500000 100.1549		15,824,475	15,800,000	15,556,063	15,735,925		9,474		9,474		15,745,399		54,601	54,601	285,504	05/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
410345-AQ-5	HANESBRANDS INC	09/09/2025	VARIOUS		2,365,394	2,230,000	2,230,000	2,230,000						2,230,000		135,394	135,394	214,160	02/15/2031
413875-AR-6	L3HARRIS TECHNOLOGIES INC	04/27/2025	MATURITY 100.0000		28,940,000	28,940,000	28,907,521	28,878,259		61,741		61,741		28,940,000				554,490	04/27/2025
413875-AW-5	L3HARRIS TECHNOLOGIES INC	06/12/2025	JP MORGAN SECURITIES LLC		10,153,314	10,200,000	10,198,980	10,200,000						10,200,000		(46,686)	(46,686)	182,307	06/15/2028
413890-FA-7	HARRIS COUNTY HOUSTON SPORTS AUTH	08/07/2025	SINKING FUND REDEMPTION 100.0000		2,716,621	2,716,621	2,716,621	2,716,621						2,716,621				91,197	02/07/2032
418751-AL-7	HAT HOLDINGS I LLC / HAT HOLDINGS	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,745,824	1,679,000	1,733,008	1,718,247		(1,016)		(1,016)		1,717,231		28,593	28,593	14,178	06/15/2027
421924-BT-7	HEALTHSOUTH CORPORATION	09/15/2025	MATURITY 100.0000		14,000	14,000	13,855	13,963		37		37		14,000				805	09/15/2025
422416-AD-1	HEARST COMMUNICATIONS INC	10/01/2025	MATURITY 100.0000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				530,400	10/01/2025
422806-AA-7	HEICO CORP	06/12/2025	JP MORGAN SECURITIES LLC		2,186,588	2,140,000	2,137,004	2,137,876		246		246		2,138,122		48,466	48,466	97,370	08/01/2028
42545#-AD-2	HENDRICKSON HOLDINGS LLC	12/11/2025	MATURITY 100.0000		26,000,000	26,000,000	26,000,000	26,000,000						26,000,000				1,133,044	12/11/2025
42704L-AA-2	HERC HOLDINGS INC	12/16/2025	SECURITY CALLED AT 100.00000000 100.0000		14,820,000	14,820,000	14,165,038	14,424,391		141,133		141,133		14,565,524		254,476	254,476	1,156,989	07/15/2027
427866-BJ-6	HERSHEY COMPANY THE	02/24/2025	JP MORGAN SECURITIES LLC		5,992,683	6,150,000	6,139,416	6,141,555		510		510		6,142,066		(149,383)	(149,383)	85,331	05/04/2033
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP/HE	03/05/2025	SECURITY CALLED AT 100.00000000 100.0000		12,950,000	12,950,000	13,078,050	12,950,000						12,950,000				404,688	02/15/2026
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO	09/17/2025	SECURITY CALLED AT 100.00000000 100.0000		20,057,000	20,057,000	19,707,810	19,916,264		126,793		126,793		20,043,056		13,944	13,944	906,354	10/15/2025
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO	02/24/2025	JP MORGAN SECURITIES LLC		5,901,345	5,970,000	5,963,672	5,964,165		510		510		5,964,675		(63,330)	(63,330)	112,427	10/15/2029
42824C-BU-2	HEWLETT PACKARD ENTERPRISE CO	02/24/2025	JP MORGAN SECURITIES LLC		6,980,293	7,060,000	7,038,506	7,039,068		622		622		7,039,689		(59,397)	(59,397)	141,720	10/15/2031
428291-AM-0	HEXCEL CORPORATION	03/14/2025	SECURITY CALLED AT 100.05600000 100.0560		4,852,716	4,850,000	4,836,081	4,849,522		237		237		4,849,759		241	241	142,093	08/15/2025
42981C-AA-6	HIGH STREET FUNDING TRUST I	03/21/2025	EXCHANGE TRANSACTIONS		1,850,000	1,850,000	1,850,000	1,850,000						1,850,000				38,027	02/15/2028
432833-AH-4	HILTON DOMESTIC OPERATING CO INC 144A	12/11/2025	SECURITY CALLED AT 100.00000000 100.0000		330,000	330,000	330,000	330,000						330,000				21,083	05/01/2028
437076-AS-1	HOME DEPOT INC	06/24/2025	MORGAN STANLEY & CO. LLC		6,357,711	5,960,000	5,876,560	5,912,141		1,826		1,826		5,913,966		443,744	443,744	183,829	12/16/2036
437076-BK-7	HOME DEPOT INC	09/15/2025	MATURITY 100.0000		2,700,000	2,700,000	2,696,139	2,699,832		168		168		2,700,000				90,450	09/15/2025
437076-BW-1	HOME DEPOT INC	02/24/2025	JP MORGAN SECURITIES LLC		954,018	975,000	968,302	972,131		102		102		972,233		(18,215)	(18,215)	8,344	12/06/2028
437076-BY-7	HOME DEPOT INC	11/04/2025	JP MORGAN SECURITIES LLC		4,232,207	4,425,000	4,399,601	4,413,251		1,758		1,758		4,415,009		(182,802)	(182,802)	90,426	06/15/2029
438506-AS-6	HONEYWELL INTERNATIONAL	02/24/2025	JP MORGAN SECURITIES LLC		3,746,535	3,533,000	3,886,073	3,632,791		(3,971)		(3,971)		3,628,820		117,714	117,714	45,512	06/15/2028
438516-BU-9	HONEYWELL INTERNATIONAL INC	12/04/2025	VARIOUS		5,666,950	6,000,000	5,978,580	5,989,892		1,558		1,558		5,991,450		(324,500)	(324,500)	171,600	08/15/2029
438516-CL-8	HONEYWELL INTERNATIONAL INC	05/13/2025	BARCLAYS CAPITAL		1,488,450	1,500,000	1,496,580	1,497,992		170		170		1,498,162		(9,712)	(9,712)	52,948	01/15/2029
438516-CM-6	HONEYWELL INTERNATIONAL INC	02/24/2025	JP MORGAN SECURITIES LLC		4,608,317	4,810,000	4,767,720	4,773,057		499		499		4,773,556		(165,239)	(165,239)	132,275	01/15/2034
443510-AG-7	HUBBELL INCORPORATED	12/01/2025	SECURITY CALLED AT 100.00000000 100.0000		33,742,000	33,742,000	32,785,575	33,400,560		266,461		266,461		33,667,021		74,979	74,979	1,412,946	03/01/2026
443510-AJ-1	HUBBELL INCORPORATED	06/12/2025	JP MORGAN SECURITIES LLC		14,030,309	14,420,000	14,026,773	14,274,117		16,625		16,625		14,290,743		(260,434)	(260,434)	365,804	02/15/2028
446150-AM-6	HUNTINGTON BANCSHARES INC	05/15/2025	MATURITY 100.0000		4,750,000	4,750,000	4,735,085	4,749,334		666		666		4,750,000				95,000	05/15/2025
446413-AS-5	HUNTINGTON INGALLS INDUSTRIES INC	05/01/2025	MATURITY 100.0000		29,527,000	29,527,000	28,435,057	29,351,799		175,201		175,201		29,527,000				567,509	05/01/2025
446413-AZ-9	HUNTINGTON INGALLS INDUS	06/24/2025	MORGAN STANLEY & CO. LLC		2,182,140	2,350,000	2,350,000	2,350,000						2,350,000		(167,861)	(167,861)	41,209	08/16/2028
44855#-BP-4	HY-VEE INC	07/27/2025	MATURITY 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				625,300	07/27/2025
44891A-BN-6	HYUNDAI CAPITAL AMERICA	10/15/2025	MATURITY 100.0000		6,300,000	6,300,000	6,288,093	6,298,084		1,916		1,916		6,300,000				113,400	10/15/2025
44891A-BT-3	HYUNDAI CAPITAL AMERICA	02/24/2025	JP MORGAN SECURITIES LLC		3,141,307	3,425,000	3,421,404	3,423,570		69		69		3,423,639		(282,332)	(282,332)	38,531	01/10/2028
44891A-BX-4	HYUNDAI CAPITAL AMERICA	02/24/2025	JP MORGAN SECURITIES LLC		728,176	800,000	795,128	797,517		104		104		797,622		(69,446)	(69,446)	3,111	06/15/2028

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
449276-AE-4	IBM INTERNATIONAL CAPITAL PTE LTD	03/24/2025	MORGAN STANLEY & CO. LLC		979,610	1,000,000	986,660	987,741		250		250		987,991		(8,381)	(8,381)	31,306	02/05/2034
449276-AG-9	IBM INTERNATIONAL CAPITAL PTE. LTD	02/05/2025	GOLDMAN SACHS & CO		2,625,448	2,800,000	2,757,360	2,758,214		219		219		2,758,433		(132,985)	(132,985)	74,612	02/05/2054
450679-AT-2	ITT INC	11/15/2025	MATURITY 100.0000		19,515,000	19,515,000	19,285,604	19,549,097		(34,097)		(34,097)		19,515,000				1,444,110	11/15/2025
45167R-B*-4	IDEX CORPORATION	06/13/2025	MATURITY 100.0000		38,000,000	38,000,000	38,000,000	38,000,000						38,000,000				640,300	06/13/2025
45168D-A@-3	IDEXX LABORATORIES INC.	12/11/2025	MATURITY 100.0000		39,000,000	39,000,000	39,000,000	39,000,000						39,000,000				1,575,600	12/11/2025
452327-AN-9	ILLUMINA INC	12/12/2025	MATURITY 100.0000		12,650,000	12,650,000	12,706,792	12,669,014		(19,014)		(19,014)		12,650,000				733,700	12/12/2025
456829-AA-8	INFRAESTRUCTURA ENERGETICA NOVA SA	06/24/2025	MORGAN STANLEY & CO. LLC		1,161,000	1,200,000	1,184,505	1,194,763		806		806		1,195,569		(34,569)	(34,569)	42,625	01/14/2028
456837-AQ-6	ING GROEP NV	02/24/2025	JP MORGAN SECURITIES LLC		1,549,904	1,600,000	1,599,472	1,599,824		6		6		1,599,830		(49,926)	(49,926)	24,480	04/09/2029
456837-AU-7	ING GROEP NV	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		5,025,000	5,025,000	5,021,633	5,024,138		285		285		5,024,423		577	577	70,350	07/01/2026
456837-BA-0	ING GROEP NV (FXD-FRN)	03/28/2025	SECURITY CALLED AT 100.00000000 100.0000		15,000,000	15,000,000	14,501,400	14,756,034		46,014		46,014		14,802,048		197,952	197,952	290,175	03/28/2026
456866-AJ-1	INGERSOLL-RAND CO.	06/01/2025	MATURITY 100.0000		17,362,267	17,362,267	18,010,800	17,476,058		(113,791)		(113,791)		17,362,267				562,537	06/01/2025
456873-AD-0	TRANE TECHNOLOGIES FINANCING LTD	02/24/2025	JP MORGAN SECURITIES LLC		2,208,934	2,290,000	2,204,586	2,230,423		1,889		1,889		2,232,312		(23,378)	(23,378)	37,225	03/21/2029
45687A-AP-7	INGERSOLL-RAND GLOBAL HOLDING COMP	02/24/2025	JP MORGAN SECURITIES LLC		1,019,414	1,050,000	1,045,436	1,048,342		64		64		1,048,405		(28,992)	(28,992)	20,125	08/21/2028
457187-AB-8	INGREDION INC	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		319,939	329,000	330,290	329,260		(11)		(11)		329,250		(9,310)	(9,310)	3,275	10/01/2026
457187-AC-6	INGREDION INC	02/24/2025	JP MORGAN SECURITIES LLC		2,817,001	3,100,000	3,094,048	3,096,626		87		87		3,096,713		(279,712)	(279,712)	20,977	06/01/2030
458140-AS-9	INTEL CORP	07/29/2025	MATURITY 100.0000		3,650,000	3,650,000	3,685,259	3,652,105		(2,105)		(2,105)		3,650,000				135,050	07/29/2025
458140-CE-8	INTEL CORPORATION	06/24/2025	MORGAN STANLEY & CO. LLC		5,155,845	5,100,000	5,095,767	5,098,796		377		377		5,099,173		56,672	56,672	217,547	02/10/2028
458140-CG-3	INTEL CORPORATION	08/15/2025	JP MORGAN SECURITIES LLC		22,169,197	22,060,000	22,087,283	22,093,748		(2,263)		(2,263)		22,091,486		77,711	77,711	1,172,612	02/10/2033
458140-CL-2	INTEL CORPORATION	08/15/2025	JP MORGAN SECURITIES LLC		5,453,284	5,460,000	5,457,884	5,458,665		677		677		5,459,341		(6,057)	(6,057)	278,847	02/21/2034
458140-CN-8	INTEL CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		248,698	250,000	249,660	249,736		5		5		249,742		(1,044)	(1,044)	6,389	02/21/2031
45827M-AA-5	INTELLIGENT PACKAGING LIMITED FINC	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		4,400,000	4,400,000	4,476,275	4,400,000						4,400,000				209,733	09/15/2028
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC	12/01/2025	MATURITY 100.0000		1,150,000	1,150,000	1,169,373	1,147,537		2,463		2,463		1,150,000				43,125	12/01/2025
45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC	02/24/2025	JP MORGAN SECURITIES LLC		921,301	950,000	943,003	947,278		102		102		947,380		(26,079)	(26,079)	15,240	09/21/2028
45866F-AU-8	INTERCONTINENTAL EXCHANGE INC	05/13/2025	BARCLAYS CAPITAL		10,548,177	10,660,000	10,026,583	10,210,808		57,671		57,671		10,268,479		279,697	279,697	283,082	09/15/2027
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC	10/28/2025	VARIOUS		9,303,642	9,200,000	9,187,737	9,196,295		1,957		1,957		9,198,251		105,391	105,391	331,373	06/15/2029
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC	02/24/2025	JP MORGAN SECURITIES LLC		10,918,238	11,250,000	11,242,463	11,244,868		77		77		11,244,945		(326,707)	(326,707)	230,000	03/15/2033
45866F-BB-9	INTERCONTINENTALEXCHANGE INC	02/24/2025	JP MORGAN SECURITIES LLC		2,463,275	2,550,000	2,416,506	2,426,140		4,686		4,686		2,430,826		32,449	32,449	44,678	09/01/2028
459200-AM-3	IBM CORP	10/30/2025	MATURITY 100.0000		192,000	192,000	226,175	194,654		(2,654)		(2,654)		192,000				13,440	10/30/2025
459200-KT-7	INTERNATIONAL BUSINESS MACHINES CO	05/13/2025	BARCLAYS CAPITAL		9,940,000	10,000,000	9,987,000	9,993,615		878		878		9,994,492		(54,492)	(54,492)	330,847	07/27/2027
459200-KU-4	INTERNATIONAL BUSINESS MACHINES CO	02/24/2025	JP MORGAN SECURITIES LLC		6,743,800	7,000,000	6,949,670	6,960,134		667		667		6,960,801		(217,001)	(217,001)	177,956	07/27/2032
459200-KY-6	INTERNATIONAL BUSINESS MACHINES CO	02/24/2025	JP MORGAN SECURITIES LLC		3,250,896	3,300,000	3,299,208	3,299,640		5		5		3,299,645		(48,749)	(48,749)	86,648	02/06/2033
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES	02/24/2025	JP MORGAN SECURITIES LLC		1,622,957	1,650,000	1,666,571	1,657,329		(276)		(276)		1,657,053		(34,097)	(34,097)	30,390	09/26/2028
459506-AN-1	INTERNATIONAL FLAVORS AND FRAGRANCES INC	09/30/2025	VARIOUS 100.0000		2,011,495	2,025,000	2,025,000	2,025,000						2,025,000		(13,505)	(13,505)	19,544	10/01/2025
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC	07/03/2025	SECURITY CALLED AT 100.00000000 100.0000		570,000	570,000	570,000	570,000						570,000				16,851	04/15/2026
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC	12/02/2025	VARIOUS		8,118,029	8,129,000	8,421,333	8,246,829		(2,573)		(2,573)		8,244,256		(126,227)	(126,227)	305,459	10/01/2028
460690-BR-0	INTERPUBLIC GROUP OF COMPANIES INC	12/02/2025	VARIOUS		4,698,770	4,700,000	4,672,646	4,684,336		1,615		1,615		4,685,951		12,819	12,819	152,330	03/30/2030
460690-BT-6	INTERPUBLIC GROUP OF COMPANIES INC	12/02/2025	EXCHANGE TRANSACTIONS		7,187,742	8,000,000	7,955,280	7,971,093		4,029		4,029		7,975,122		(787,380)	(787,380)	192,000	03/01/2031

SCHEDULE D - PART 4

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
461070-AM-6	INTERSTATE POWER & LIGHT CO	08/15/2025	MATURITY 100.0000		8,201,000	8,201,000	8,102,490	8,180,167		20,833		20,833		8,201,000				278,834	08/15/2025
461070-AP-9	INTERSTATE POWER AND LIGHT CO	06/24/2025	VARIOUS		2,471,491	2,500,000	2,493,700	2,497,858		392		392		2,498,250		(26,759)	(26,759)	71,124	09/26/2028
461070-AQ-7	INTERSTATE POWER AND LIGHT CO	09/23/2025	VARIOUS		11,437,928	11,770,000	11,609,638	11,661,276		4,324		4,324		11,665,600		(227,671)	(227,671)	326,238	04/01/2029
461127-D*-0	INTERTEK FINANCE PLC	02/14/2025	MATURITY 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				81,250	02/14/2025
461127-F*-8	INTERTEK FINANCE PLC	12/02/2025	MATURITY 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				62,400	12/02/2025
46590X-AK-2	JBS USA/FOOD/FINANCE	02/18/2025	SECURITY CALLED AT 103.25000000 103.2500		16,003,750	15,500,000	15,648,374	15,597,658		(5,232)		(5,232)		15,592,425		(92,425)	(92,425)	847,979	04/15/2029
46590X-AL-0	JBS USA/FOOD/FIANCE	07/03/2025	VARIOUS		5,235,761	5,190,000	5,190,000	5,190,000						5,190,000		43,011	43,011	178,503	01/15/2030
46590X-AM-8	JBS USA HOLDING LUX SARL	06/24/2025	MORGAN STANLEY & CO. LLC		259,577	280,000	280,000	280,000						280,000		(20,423)	(20,423)	5,950	12/01/2031
46625H-KC-3	JPMORGAN CHASE & CO	01/23/2025	MATURITY 100.0000		3,200,000	3,200,000	3,192,896	3,199,979		21		21		3,200,000				50,000	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO	07/15/2025	MATURITY 100.0000		2,100,000	2,100,000	2,092,104	2,099,688		312		312		2,100,000				81,900	07/15/2025
46625H-RV-4	JPMORGAN CHASE & CO	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		83,761	86,000	85,440	85,896		4		4		85,899		(2,139)	(2,139)	789	10/01/2026
466313-AH-6	JABIL INC	02/24/2025	JP MORGAN SECURITIES LLC		4,532,913	4,650,000	4,611,648	4,636,822		615		615		4,637,437		(104,524)	(104,524)	113,776	01/12/2028
466313-AJ-2	JABIL INC	06/24/2025	MORGAN STANLEY & CO. LLC		475,005	500,000	521,525	513,961		(1,320)		(1,320)		512,641		(37,636)	(37,636)	17,000	01/15/2030
46647P-AF-3	JPMORGAN CHASE & CO	12/23/2025	VARIOUS		6,615,019	6,699,000	6,699,000	6,699,000						6,699,000		(83,981)	(83,981)	210,520	05/01/2028
46647P-AM-8	JP MORGAN CHASE & CO	10/28/2025	VARIOUS		10,543,693	10,750,000	10,750,000	10,750,000						10,750,000		(206,307)	(206,307)	377,919	01/23/2029
46647P-AR-7	JPMORGAN CHASE & CO	11/04/2025	JP MORGAN SECURITIES LLC		3,871,333	3,900,000	3,900,000	3,900,000						3,900,000		(28,668)	(28,668)	137,761	04/23/2029
46647P-BD-7	JPMORGAN CHASE & CO	02/24/2025	JP MORGAN SECURITIES LLC		764,496	800,000	800,000	800,000						800,000		(35,504)	(35,504)	8,967	05/06/2030
46647P-BE-5	JPMORGAN CHASE & CO	02/24/2025	JP MORGAN SECURITIES LLC		1,091,700	1,200,000	1,200,000	1,200,000						1,200,000		(108,300)	(108,300)	11,869	10/15/2030
46647P-BP-0	JPMORGAN CHASE & CO	02/24/2025	JP MORGAN SECURITIES LLC		723,392	800,000	721,328	721,714		1,615		1,615		723,328		64	64	6,700	05/13/2031
46647P-BR-6	JPMORGAN CHASE & CO	12/23/2025	VARIOUS		1,621,526	1,700,000	1,700,000	1,700,000						1,700,000		(78,474)	(78,474)	17,717	06/01/2028
46647P-DA-1	JPMORGAN CHASE & CO	12/23/2025	GOLDMAN SACHS & CO		9,027,900	9,000,000	9,000,000	9,000,000						9,000,000		27,900	27,900	451,754	04/26/2028
46647P-DF-0	JPMORGAN CHASE & CO	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,824,528	4,750,000	4,750,000	4,750,000						4,750,000		74,528	74,528	189,733	06/14/2030
46647P-DH-6	JPMORGAN CHASE & CO	02/24/2025	JP MORGAN SECURITIES LLC		6,865,480	6,945,000	6,945,000	6,945,000						6,945,000		(79,520)	(79,520)	198,997	07/25/2033
46647P-EB-8	JPMORGAN CHASE & CO	02/24/2025	JP MORGAN SECURITIES LLC		2,896,733	2,880,000	2,953,354	2,948,885		(2,267)		(2,267)		2,946,618		(49,885)	(49,885)	85,004	01/23/2030
46647P-EP-7	JPMORGAN CHASE & CO (FXD-FRN)	12/23/2025	GOLDMAN SACHS & CO		13,696,726	13,586,000	13,508,288	13,509,033		20,038		20,038		13,529,071		167,655	167,655	717,458	10/22/2028
46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	06/11/2025	MATURITY 100.0000		2,300,000	2,300,000	2,295,538	2,299,805		195		195		2,300,000				44,563	06/11/2025
46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	03/24/2025	MORGAN STANLEY & CO. LLC		1,485,847	1,470,000	1,467,442	1,468,505		98		98		1,468,602		17,244	17,244	34,943	04/12/2028
478160-AJ-3	JOHNSON & JOHNSON	02/24/2025	JP MORGAN SECURITIES LLC		1,816,541	1,645,000	1,965,174	1,741,118		(2,703)		(2,703)		1,738,415		78,125	78,125	55,258	09/01/2029
478160-AL-8	JOHNSON & JOHNSON	03/24/2025	MORGAN STANLEY & CO. LLC		4,835,390	4,727,000	4,521,770	4,630,586		2,286		2,286		4,632,872		202,518	202,518	84,495	05/15/2033
478160-CJ-1	JOHNSON & JOHNSON	01/15/2025	MATURITY 100.0000		4,110,000	4,110,000	4,078,159	4,109,415		585		585		4,110,000				53,944	01/15/2025
478160-CK-8	JOHNSON & JOHNSON	12/23/2025	VARIOUS		3,340,114	3,451,000	3,446,893	3,449,851		157		157		3,450,008		(109,893)	(109,893)	79,706	01/15/2028
47837R-AD-2	JOHNSON CONTROLS INTERNATIONAL PLC	02/24/2025	JP MORGAN SECURITIES LLC		17,809,473	21,278,000	17,373,571	18,268,225		57,295		57,295		18,325,520		(516,047)	(516,047)	187,956	09/16/2031
481218-AB-7	JRD HOLDINGS LLC	04/30/2025	SINKING FUND REDEMPTION 100.0000		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				39,525	04/30/2027
481218-AE-1	JRD HOLDINGS LLC	04/25/2025	MATURITY 100.0000		2,222,222	2,222,222	2,222,222	2,222,222						2,222,222				68,265	04/25/2025
48203R-AN-4	JUNIPER NETWORKS INC	12/10/2025	MATURITY 100.0000		15,346,000	15,346,000	13,661,930	14,862,703		483,297		483,297		15,346,000				184,152	12/10/2025
48238T-AA-7	OPENLANE INC	06/01/2025	MATURITY 100.0000		13,970,000	13,970,000	14,129,300	13,970,000						13,970,000				357,981	06/01/2025
48241F-AB-0	KBC GROEP NV	02/24/2025	JP MORGAN SECURITIES LLC		1,536,615	1,500,000	1,500,000	1,500,000						1,500,000		36,615	36,615	52,164	01/19/2029
482480-AG-5	KLA-TENCOR CORPORATION	06/24/2025	MORGAN STANLEY & CO. LLC		11,693,483	11,750,000	11,586,773	11,643,190		11,321		11,321		11,654,511		38,971	38,971	374,694	03/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
482480-AL-4	KLA CORP	02/24/2025	JP MORGAN SECURITIES LLC		12,611,535	12,750,000	12,742,478	12,744,953		85		85		12,745,037		(133,502)	(133,502)	362,313	07/15/2032
48268K-AG-6	KT CORPORATION	08/08/2025	MATURITY 100.0000		200,000	200,000	199,670	199,933		67		67		200,000				8,000	08/08/2025
483007-AJ-9	KAISER ALUMINUM CORPORATION	11/06/2025	VARIOUS		2,398,639	2,400,000	2,400,000	2,400,000						2,400,000		(1,361)	(1,361)	128,786	03/01/2028
485134-BP-4	KANSAS CITY POWER & LIGHT COMPANY	08/15/2025	MATURITY 100.0000		10,450,000	10,450,000	10,249,218	10,387,929		62,071		62,071		10,450,000				381,425	08/15/2025
487836-BU-1	KELLOGG COMPANY	07/09/2025	GOLDMAN SACHS & CO		4,478,737	4,570,000	4,231,446	4,321,734		42,864		42,864		4,364,598		114,139	114,139	101,429	11/15/2027
487836-BW-7	KELLOGG COMPANY	06/12/2025	JP MORGAN SECURITIES LLC		14,292,961	14,306,000	13,796,160	13,934,253		47,174		47,174		13,981,427		311,534	311,534	327,599	05/15/2028
489170-AE-0	KENNAMETAL INC	02/24/2025	JP MORGAN SECURITIES LLC		1,490,370	1,500,000	1,489,065	1,495,862		167		167		1,496,029		(5,659)	(5,659)	13,490	06/15/2028
491674-BK-2	KENTUCKY UTILITIES COMPANY	10/01/2025	MATURITY 100.0000		2,117,000	2,117,000	2,096,020	2,111,432		5,568		5,568		2,117,000				69,861	10/01/2025
49177J-AK-8	KENVUE INC	02/24/2025	JP MORGAN SECURITIES LLC		3,938,299	3,960,000	3,951,721	3,952,712		108		108		3,952,820		(14,521)	(14,521)	82,467	03/22/2033
49271V-AF-7	KEURIG DR PEPPER INC	06/12/2025	JP MORGAN SECURITIES LLC		5,711,432	5,704,000	5,701,701	5,703,533		182		182		5,703,715		7,717	7,717	115,063	05/25/2028
49271V-AJ-9	KEURIG DR PEPPER INC	02/24/2025	JP MORGAN SECURITIES LLC		760,023	825,000	822,880	823,987		49		49		824,036		(64,013)	(64,013)	8,360	05/01/2030
49271V-AQ-3	KEURIG DR PEPPER INC	02/24/2025	JP MORGAN SECURITIES LLC		1,040,336	1,100,000	1,094,830	1,096,479		117		117		1,096,596		(56,260)	(56,260)	16,088	04/15/2032
49326E-EH-2	KEYCORP	10/29/2025	MATURITY 100.0000		3,555,000	3,555,000	3,525,023	3,546,720		8,280		8,280		3,555,000				147,533	10/29/2025
49327M-3G-7	KEYBANK NATIONAL ASSOCIATION	12/29/2025	SECURITY CALLED AT 100.00000000 100.0000		13,320,000	13,320,000	13,328,079	13,323,862		(3,840)		(3,840)		13,320,022		(22)	(22)	892,107	01/26/2026
49327V-2A-1	KEYBANK NA	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		244,540	250,000	244,348	248,938		46		46		248,984		(4,444)	(4,444)	1,488	05/20/2026
49327V-2B-9	KEYBANK NATIONAL ASSOCIATION	03/24/2025	MORGAN STANLEY & CO. LLC		238,545	250,000	249,125	249,633		41		41		249,673		(11,128)	(11,128)	4,388	04/13/2029
49338C-AB-9	KEYSPAN GAS EAST CORPORATION	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		193,024	200,000	192,080	198,465		56		56		198,521		(5,497)	(5,497)	2,407	08/15/2026
49338L-AF-0	KEYSIGHT TECHNOLOGIES INC	02/24/2025	JP MORGAN SECURITIES LLC		1,331,898	1,450,000	1,451,003	1,450,634		(20)		(20)		1,450,615		(118,717)	(118,717)	13,896	10/30/2029
494368-BQ-5	KIMBERLY-CLARK CORP	03/01/2025	MATURITY 100.0000		525,000	525,000	506,483	524,587		413		413		525,000				6,956	03/01/2025
494368-BY-8	KIMBERLY-CLARK CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		1,964,260	2,000,000	1,996,880	1,998,927		39		39		1,998,966		(34,706)	(34,706)	25,017	11/01/2028
494368-BZ-5	KIMBERLY-CLARK CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		5,998,164	6,150,000	6,139,545	6,145,545		1,142		1,142		6,146,687		(148,523)	(148,523)	198,933	04/25/2029
494386-AC-9	KIMBERLY-CLARK DE MEXICO	03/12/2025	MATURITY 100.0000		2,240,000	2,240,000	2,149,493	2,231,294		8,706		8,706		2,240,000				36,400	03/12/2025
49456B-AF-8	KINDER MORGAN INC	06/01/2025	MATURITY 100.0000		3,815,000	3,815,000	3,751,366	3,804,215		10,785		10,785		3,815,000				82,023	06/01/2025
49456B-AP-6	KINDER MORGAN INC	06/12/2025	JP MORGAN SECURITIES LLC		3,684,939	3,700,000	3,686,014	3,695,409		867		867		3,696,276		(11,337)	(11,337)	122,048	03/01/2028
50050G-AM-0	CITNAT 1 3/4 05/04/25	05/04/2025	MATURITY 100.0000		1,790,000	1,790,000	1,830,812	1,793,575		(3,575)		(3,575)		1,790,000				15,663	05/04/2025
50050H-AM-8	KOOKMIN BANK CO. LTD 1.75% 04 MAY 2025 R	05/04/2025	MATURITY 100.0000		5,980,000	5,980,000	5,882,659	5,960,559		19,441		19,441		5,980,000				52,325	05/04/2025
50077L-AT-3	KRAFT HEINZ FOODS CO	06/12/2025	JP MORGAN SECURITIES LLC		2,413,200	2,400,000	2,385,864	2,394,112		597		597		2,394,708		18,492	18,492	96,508	01/30/2029
50077L-AV-8	KRAFT HEINZ FOODS CO	02/24/2025	JP MORGAN SECURITIES LLC		5,705,202	5,995,000	5,844,907	5,852,287		3,644		3,644		5,855,931		(150,729)	(150,729)	89,925	04/01/2030
501044-BT-7	KROGER CO/THE	02/24/2025	JP MORGAN SECURITIES LLC		456,175	413,000	458,335	427,300		(422)		(422)		426,877		29,298	29,298	7,420	06/01/2029
501044-BV-2	KROGER CO/THE	02/24/2025	JP MORGAN SECURITIES LLC		6,003,610	5,344,000	5,400,777	5,364,279		(568)		(568)		5,363,711		639,899	639,899	190,009	09/15/2029
501044-DL-2	KROGER CO	02/24/2025	JP MORGAN SECURITIES LLC		4,958,850	5,000,000	4,824,970	4,878,797		4,087		4,087		4,882,884		75,966	75,966	137,500	01/15/2029
501044-DP-3	KROGER CO	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,981,569	2,150,000	2,145,399	2,147,547		393		393		2,147,940		(166,371)	(166,371)	47,037	05/01/2030
50152#-AB-3	CONVENIENCE STORE INVESTMENTS INC	11/24/2025	SINKING FUND REDEMPTION 100.0000		712,692	712,692	712,692	712,692						712,692				15,793	02/24/2035
501955-AE-8	LG CHEM LTD	07/14/2025	MATURITY 100.0000		5,000,000	5,000,000	4,991,500	4,998,399		1,601		1,601		5,000,000				218,750	07/14/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50212Y-AD-6	LPL HOLDINGS INC	06/24/2025	MORGAN STANLEY & CO. LLC		2,289,448	2,370,000	2,370,000	2,370,000						2,370,000		(80,552)	(80,552)	67,233	03/15/2029
502431-AF-6	L3HARRIS TECHNOLOGIES INC	02/24/2025	JP MORGAN SECURITIES LLC		1,828,800	2,000,000	1,994,620	1,997,239		78		78		1,997,317		(168,517)	(168,517)	11,278	12/15/2029
502431-AM-1	L3HARRIS TECH INC	06/12/2025	JP MORGAN SECURITIES LLC		6,766,092	6,800,000	6,793,996	6,798,299		831		831		6,799,131		(33,039)	(33,039)	121,538	06/15/2028
502431-AN-9	L3HARRIS TECHNOLOGIES INC	02/24/2025	JP MORGAN SECURITIES LLC		2,889,755	3,450,000	2,749,202	2,896,616		11,927		11,927		2,908,543		(18,789)	(18,789)	37,950	01/15/2031
50249A-AF-0	LYB INTERNATIONAL FINANCE III LLC	10/01/2025	MATURITY 100.0000		10,170,000	10,170,000	9,281,764	9,925,695		244,305		244,305		10,170,000				127,125	10/01/2025
50540R-AQ-5	LABORATORY CORPORATION OF AMERICA	02/01/2025	MATURITY 100.0000		23,559,000	23,559,000	23,252,224	23,543,398		15,602		15,602		23,559,000				424,062	02/01/2025
50540R-AW-2	LABORATORY CORPORATION OF AMERICA	02/24/2025	JP MORGAN SECURITIES LLC		2,126,859	2,322,000	2,315,986	2,318,983		86		86		2,319,069		(192,210)	(192,210)	15,983	12/01/2029
512807-AN-8	LAM RESEARCH CORPORATION	03/15/2025	MATURITY 100.0000		9,661,000	9,661,000	9,794,173	9,659,548		1,452		1,452		9,661,000				183,559	03/15/2025
512807-AU-2	LAM RESEARCH CORPORATION	05/13/2025	VARIOUS		3,950,415	4,025,000	4,031,389	4,028,584		(166)		(166)		4,028,418		(78,003)	(78,003)	100,742	03/15/2029
521088-AC-8	LD HOLDINGS GROUP LLC	08/20/2025	VARIOUS		2,410,280	2,830,000	2,867,275	2,840,357		(3,375)	512,745	(516,120)		2,324,237		86,043	86,043	148,674	04/01/2028
521865-BA-2	LEAR CORPORATION	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		16,741,033	16,784,000	16,207,478	16,397,144		75,179		75,179		16,472,323		268,710	268,710	752,949	05/15/2029
521865-BB-0	LEAR CORPORATION	06/24/2025	MORGAN STANLEY & CO. LLC		281,538	300,000	299,322	299,651		29		29		299,680		(18,142)	(18,142)	5,979	05/30/2030
524660-AZ-0	LEGGETT & PLATT INC	12/08/2025	VARIOUS		17,566,545	17,825,000	17,658,827	17,694,654		26,892		26,892		17,721,546		(155,001)	(155,001)	963,057	03/15/2029
52532X-AD-7	LEIDOS INC	02/25/2025	SECURITY CALLED AT 99.83000000 99.8300		3,319,348	3,325,000	3,213,214	3,307,239		7,215		7,215		3,314,454		4,893	4,893	33,481	05/15/2025
527298-BU-6	LEVEL 3 FINANCING INC	06/30/2025	SECURITY CALLED AT 110.37200000 110.3724		999,974	906,000	738,375	765,864		8,952		8,952		774,816		131,184	131,184	153,430	05/15/2030
52736R-BJ-0	LEVI STRAUSS & CO	12/17/2025	VARIOUS		1,080,250	1,160,000	1,162,175	1,161,210		(264)		(264)		1,160,946		(80,696)	(80,696)	52,554	03/01/2031
53219L-AS-8	LIFEPOINT HEALTH INC	02/13/2025	SECURITY CALLED AT 100.00000000 100.0000		16,000,000	16,000,000	16,048,750	16,000,000						16,000,000				346,111	02/15/2027
532457-AM-0	ELI LILLY & CO	06/01/2025	MATURITY 100.0000		100,000	100,000	116,436	100,599		(599)		(599)		100,000				3,563	06/01/2025
532457-BH-0	ELI LILLY AND CO	06/01/2025	MATURITY 100.0000		2,530,000	2,530,000	2,492,498	2,524,862		5,138		5,138		2,530,000				34,788	06/01/2025
532457-BP-2	ELI LILLY AND COMPANY	05/13/2025	BARCLAYS CAPITAL		254,379	260,000	259,909	260,000						260,000		(5,621)	(5,621)	4,008	05/15/2027
532457-BV-9	ELI LILLY AND COMPANY	11/04/2025	JP MORGAN SECURITIES LLC		7,105,159	7,250,000	7,238,835	7,247,758		773		773		7,248,531		(143,373)	(143,373)	263,438	03/15/2029
536576-AD-3	PT CIKARANG LISTRINDO TB 4.95% 14 SEP 20	04/11/2025	SECURITY CALLED AT 100.00000000 100.0000		200,000	200,000	205,600	200,000						200,000				5,693	09/14/2026
537008-C*-3	LITTELFUSE INC	02/15/2025	MATURITY 100.0000		3,300,000	3,300,000	3,300,000	3,300,000						3,300,000				58,377	02/15/2025
539439-AQ-2	LLOYDS BANKING GROUP PLC	02/24/2025	JP MORGAN SECURITIES LLC		3,088,448	3,200,000	3,269,248	3,233,181		(1,702)		(1,702)		3,231,479		(143,031)	(143,031)	34,310	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC	02/24/2025	JP MORGAN SECURITIES LLC		1,576,048	1,600,000	1,594,352	1,598,210		77		77		1,598,288		(22,240)	(22,240)	29,750	03/22/2028
539439-AV-1	LLOYDS BANKING GROUP PLC	02/05/2025	SECURITY CALLED AT 100.00000000 100.0000		5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				63,998	02/05/2026
539439-AX-7	LLOYDS BANKING GROUP PLC	11/04/2025	JP MORGAN SECURITIES LLC		16,492,129	15,960,000	16,240,043	16,217,539		(18,355)		(18,355)		16,199,183		292,946	292,946	858,184	03/06/2029
53944Y-AF-0	LLOYDS BANKING GROUP PLC	05/08/2025	MATURITY 100.0000		5,400,000	5,400,000	5,396,760	5,400,000						5,400,000				120,150	05/08/2025
53944Y-AV-5	LLOYDS BANKING GROUP PLC	01/01/2025	TRANSFER B/W DESIGNATIONS		24,200,000	24,200,000	24,200,000	24,200,000						24,200,000				21,511	12/31/2079
539830-BC-2	LOCKHEED MARTIN CORP	06/24/2025	MORGAN STANLEY & CO. LLC		270,300	300,000	290,166	293,681		248		248		293,929		(23,629)	(23,629)	8,820	03/01/2035
539830-BR-9	LOCKHEED MARTIN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		1,687,878	1,800,000	1,798,416	1,798,873		20		20		1,798,893		(111,015)	(111,015)	13,650	06/15/2032
539830-CA-5	LOCKHEED MARTIN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		587,064	600,000	580,032	582,222		264		264		582,486		4,578	4,578	15,042	02/15/2034
540424-AT-5	LOEWS CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		787,534	850,000	849,057	849,468		14		14		849,482		(61,948)	(61,948)	7,556	05/15/2030
543859-AL-6	LORAL CORP.	06/15/2025	MATURITY 100.0000		12,000,000	12,000,000	12,835,932	12,157,477		(157,477)		(157,477)		12,000,000				457,500	06/15/2025
546676-AW-7	LOUISVILLE GAS AND ELECTRIC COMPAN	10/01/2025	MATURITY 100.0000		5,068,000	5,068,000	5,030,804	5,054,688		13,312		13,312		5,068,000				167,244	10/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
548661-AK-3	LOWES COMPANIES INC	02/24/2025	JP MORGAN SECURITIES LLC		6,591,371	6,165,000	6,441,747	6,244,849		(2,495)		(2,495)		6,242,354		349,017	349,017	178,100	03/15/2029
548661-CJ-4	LOWE'S COMPANIES INC	03/24/2025	MORGAN STANLEY & CO. LLC		629,303	617,000	611,879	614,206		100		100		614,306		14,997	14,997	15,082	10/15/2035
548661-DH-7	LOWES COMPANIES INC	09/15/2025	MATURITY 100.0000		3,800,000	3,800,000	3,805,050	3,800,205		(205)		(205)		3,800,000				128,250	09/15/2025
548661-DM-6	LOWES COMPANIES INC	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		64,312	66,000	65,699	65,960		2		2		65,962		(1,650)	(1,650)	449	04/15/2026
548661-DR-5	LOWES COS INC	02/24/2025	JP MORGAN SECURITIES LLC		1,595,776	1,664,000	1,543,185	1,578,914		2,694		2,694		1,581,607		14,169	14,169	23,620	04/05/2029
548661-DU-8	LOWES COMPANIES INC	06/24/2025	VARIOUS		9,155,184	9,200,000	9,155,656	9,175,518		1,767		1,767		9,177,285		(22,101)	(22,101)	212,500	04/15/2030
548661-EH-6	LOWES COMPANIES INC	02/24/2025	JP MORGAN SECURITIES LLC		2,639,385	2,850,000	2,849,516	2,849,647		6		6		2,849,653		(210,268)	(210,268)	42,750	04/01/2032
55261F-AU-8	M&T BANK CORPORATION	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		17,231,527	17,002,000	16,985,848	16,985,848		6,418		6,418		16,992,266		239,261	239,261	794,316	01/16/2029
55279H-AK-6	MANUFACTURERS AND TRADERS TRUST CO	02/06/2025	MATURITY 100.0000		12,051,000	12,051,000	11,847,223	12,046,743		4,257		4,257		12,051,000				174,740	02/06/2025
55279H-AT-7	MANUFACTURERS AND TRADERS TRUST CO	11/21/2025	MATURITY 100.0000		11,500,000	11,500,000	11,493,100	11,500,000						11,500,000				621,000	11/21/2025
55279H-AV-2	M&T BANK CORPORATION	12/29/2025	SECURITY CALLED AT 100.00000000 100.0000		28,600,000	28,600,000	28,550,236	28,584,257		14,862		14,862		28,599,119		881	881	1,891,413	01/27/2026
553283-AC-6	MPH ACQUISITION HOLDINGS LLC	01/30/2025	EXCHANGE TRANSACTIONS		1,415,004	2,300,000	1,036,683	1,036,683						1,036,683		378,321	378,321	32,695	11/01/2028
55336V-AJ-9	MPLX LP	04/09/2025	SECURITY CALLED AT 100.00000000 100.0000		6,869,000	6,869,000	6,805,004	6,866,131		2,661		2,661		6,868,792		208	208	119,063	06/01/2025
55336V-AR-1	MPLX LP	02/24/2025	JP MORGAN SECURITIES LLC		390,672	400,000	398,204	399,410		26		26		399,436		(8,764)	(8,764)	7,111	03/15/2028
55336V-AS-9	MPLX LP	02/24/2025	JP MORGAN SECURITIES LLC		5,807,459	5,835,000	5,935,304	5,928,811		(3,272)		(3,272)		5,925,539		(118,080)	(118,080)	147,820	02/15/2029
55336V-BQ-2	MPLX LP	02/24/2025	JP MORGAN SECURITIES LLC		716,874	810,000	715,352	715,883		2,209		2,209		718,092		(1,217)	(1,217)	11,329	08/15/2030
553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	06/11/2025	MATURITY 100.0000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				85,275	06/11/2025
55354G-AH-3	MSCI INC 144A	02/24/2025	JP MORGAN SECURITIES LLC		2,746,138	2,880,000	2,875,688	2,876,959		82		82		2,877,042		(130,904)	(130,904)	32,000	11/15/2029
55903V-BA-0	WARNERMEDIA HOLDINGS INC	06/30/2025	VARIOUS		12,049,342	12,600,000	12,600,000	12,600,000						12,600,000		(550,658)	(550,658)	330,950	03/15/2027
55903V-BC-6	WARNERMEDIA HOLDINGS INC	06/30/2025	VARIOUS		3,562,267	3,750,000	3,750,000	3,750,000						3,750,000		(187,733)	(187,733)	99,813	03/15/2032
55903V-BE-2	WARNERMEDIA HOLDINGS INC	06/30/2025	VARIOUS		7,660,058	10,400,000	10,110,447	10,119,015		3,580		3,580		10,122,595		(2,462,538)	(2,462,538)	401,459	03/15/2052
55903V-BG-7	WARNERMEDIA HOLDINGS INC	02/07/2025	SECURITY CALLED AT 100.00000000 100.0000		24,820,000	24,820,000	24,825,020	24,820,000						24,820,000				627,742	03/15/2026
55916A-AA-2	MICHAELS COMPANIES INC	07/11/2025	VARIOUS		789,600	1,000,000	1,000,000	1,000,000					226,247	773,753		15,847	15,847	36,062	05/01/2028
559222-AR-5	MAGNA INTERNATIONAL INC	09/24/2025	SECURITY CALLED AT 100.00000000 100.0000		12,759,000	12,759,000	13,092,089	12,772,928		(13,943)		(13,943)		12,758,986		14	14	519,203	10/01/2025
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS LL	08/01/2025	VARIOUS		7,184,687	7,184,687	7,184,687	7,184,687						7,184,687				337,400	09/30/2025
570535-AU-8	MARKEL CORPORATION	06/24/2025	VARIOUS		5,210,565	5,440,000	5,106,477	5,168,064		25,287		25,287		5,193,351		17,214	17,214	131,796	09/17/2029
571748-AX-0	MARSH & MCLENNAN COMPANIES INC	03/10/2025	MATURITY 100.0000		6,350,000	6,350,000	6,327,047	6,349,703		297		297		6,350,000				111,125	03/10/2025
571748-BG-6	MARSH & MCLENNAN COMPANIES INC	11/18/2025	JP MORGAN SECURITIES LLC		6,733,006	6,675,000	6,680,496	6,678,863		(595)		(595)		6,678,267		54,739	54,739	343,948	03/15/2029
571748-BW-1	MARSH & MCLENNAN COMPANIES INC	02/24/2025	JP MORGAN SECURITIES LLC		2,971,781	2,960,000	2,955,471	2,956,389		46		46		2,956,435		15,346	15,346	67,751	03/15/2034
571903-AW-3	MARRIOTT INTERNATIONAL	03/15/2025	MATURITY 100.0000		7,723,000	7,723,000	7,596,055	7,718,229		4,771		4,771		7,723,000				144,806	03/15/2025
571903-AY-9	MARRIOTT INTERNATIONAL INC	06/24/2025	VARIOUS		3,694,723	3,750,000	3,723,038	3,740,644		1,103		1,103		3,741,747		(47,024)	(47,024)	85,500	04/15/2028
571903-BB-8	MARRIOTT INTERNATIONAL INC	02/24/2025	JP MORGAN SECURITIES LLC		2,761,406	2,774,000	2,642,568	2,683,684		3,128		3,128		2,686,813		74,593	74,593	30,098	12/01/2028
571903-BD-4	MARRIOTT INTERNATIONAL INC/MD	05/01/2025	MATURITY 100.0000		90,000	90,000	91,083	90,123		(123)		(123)		90,000				2,588	05/01/2025
571903-BG-7	MARRIOTT INTERNATIONAL INC	02/24/2025	JP MORGAN SECURITIES LLC		5,284,885	5,980,000	5,069,545	5,232,823		15,130		15,130		5,247,954		36,931	36,931	61,544	04/15/2031
573284-AV-8	MARTIN MARIETTA MATERIALS INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,950,700	3,150,000	3,114,216	3,130,312		2,954		2,954		3,133,266		(182,567)	(182,567)	88,375	03/15/2030
574599-BS-4	MASCO CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		1,364,700	1,500,000	1,497,540	1,498,875		53		53		1,498,927		(134,227)	(134,227)	11,875	02/15/2028
57629W-5B-2	MASSMUTUAL GLOBAL FUNDING II	02/24/2025	JP MORGAN SECURITIES LLC		2,728,130	2,710,000	2,684,933	2,689,295		698		698		2,689,993		38,137	38,137	79,591	01/17/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II	01/11/2025	MATURITY 100.0000		1,650,000	1,650,000	1,646,684	1,649,992		8		8		1,650,000				24,338	01/11/2025
57636Q-AG-9	MASTERCARD INC	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,681,934	9,946,000	10,001,482	9,957,871		(437)		(437)		9,957,433		(275,500)	(275,500)	50,531	11/21/2026
57636Q-AJ-3	MASTERCARD INC	05/13/2025	BARCLAYS CAPITAL		1,473,405	1,500,000	1,496,490	1,498,877		151		151		1,499,028		(25,623)	(25,623)	37,625	02/26/2028
57636Q-AM-6	MASTERCARD INC	12/23/2025	VARIOUS		7,483,467	7,800,000	7,789,236	7,795,072		1,144		1,144		7,796,216		(312,749)	(312,749)	189,673	06/01/2029
57636Q-AP-9	MASTERCARD INC	11/04/2025	JP MORGAN SECURITIES LLC		2,043,741	2,100,000	2,095,926	2,097,995		396		396		2,098,391		(54,650)	(54,650)	77,971	03/26/2030
57763R-AC-1	MAUSER PACKAGING SOLUTIONS HOLDING CO	11/26/2025	EXCHANGE TRANSACTIONS		4,715,400	5,420,000	5,352,250	5,379,837		15,667		15,667		5,395,504		(680,104)	(680,104)	558,448	04/15/2027
57763R-AD-9	MAUSER PACKAGING SOLUTIONS HOLDING	11/26/2025	EXCHANGE TRANSACTIONS		6,298,800	6,960,000	6,984,302	6,976,462		(10,599)		(10,599)		6,965,863		(667,063)	(667,063)	701,872	04/15/2027
579780-AK-3	MCCORMICK & COMPANY INC	11/15/2025	MATURITY 100.0000		5,100,000	5,100,000	5,073,655	5,097,647		2,353		2,353		5,100,000				165,750	11/15/2025
579780-AT-4	MCCORMICK & COMPANY INCORPORATED	02/24/2025	JP MORGAN SECURITIES LLC		8,536,365	8,630,000	8,616,171	8,619,739		151		151		8,619,890		(83,525)	(83,525)	154,261	04/15/2033
580135-BY-6	MCDONALD'S CORP	02/24/2025	JP MORGAN SECURITIES LLC		2,080,700	2,000,000	2,132,100	2,030,664		(1,412)		(1,412)		2,029,252		51,448	51,448	80,396	01/08/2028
58013M-FF-6	MCDONALDS CORPORATION	05/13/2025	BARCLAYS CAPITAL		2,311,272	2,350,000	2,347,439	2,349,381		152		152		2,349,533		(38,261)	(38,261)	55,316	04/01/2028
58013M-FJ-8	MCDONALDS CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		9,772,778	10,460,000	9,500,214	9,801,851		58,178		58,178		9,860,029		(87,251)	(87,251)	215,084	09/01/2029
58013M-FM-1	MCDONALDS CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		1,927,548	2,100,000	2,098,866	2,099,411		107		107		2,099,519		(171,971)	(171,971)	52,558	03/01/2030
582839-AH-9	MEAD JOHNSON NUTRITION CO	11/15/2025	MATURITY 100.0000		16,100,000	16,100,000	16,069,799	16,062,925		37,075		37,075		16,100,000				664,125	11/15/2025
58507L-BC-2	MEDTRONIC GLOBAL HOLDINGS SCA	02/24/2025	JP MORGAN SECURITIES LLC		3,773,300	3,890,000	3,845,269	3,851,561		567		567		3,852,128		(78,828)	(78,828)	70,506	03/30/2033
58528#-FR-3	MEIJER INC.	09/01/2025	SINKING FUND REDEMPTION 100.0000		2,818,182	2,818,182	2,818,182	2,818,182						2,818,182				105,964	09/01/2035
58528#-FS-1	MEIJER INC.	12/15/2025	SINKING FUND REDEMPTION 100.0000		1,409,091	1,409,091	1,409,091	1,409,091						1,409,091				53,827	12/15/2035
58547D-AB-5	MELCO RESORTS FINANCE LI 5.25% 26 APR 20	10/27/2025	SECURITY CALLED AT 100.00000000 100.0000		590,000	590,000	614,338	590,000						590,000				30,889	04/26/2026
58933Y-AR-6	MERCK & CO INC	02/10/2025	MATURITY 100.0000		3,925,000	3,925,000	3,910,611	3,924,871		129		129		3,925,000				53,969	02/10/2025
58933Y-AX-3	MERCK & CO INC	10/28/2025	VARIOUS		6,030,272	6,150,000	6,115,437	6,134,744		2,717		2,717		6,137,462		(107,190)	(107,190)	215,107	03/07/2029
58933Y-BE-4	MERCK & CO INC	02/24/2025	JP MORGAN SECURITIES LLC		233,338	275,000	227,191	236,673		731		731		237,403		(4,066)	(4,066)	1,232	12/10/2031
58933Y-BK-0	MERCK & CO INC	02/24/2025	JP MORGAN SECURITIES LLC		4,691,688	4,815,000	4,810,763	4,812,586		36		36		4,812,622		(120,934)	(120,934)	58,984	05/17/2033
590188-JB-5	MERRILL LYNCH & CO	02/24/2025	JP MORGAN SECURITIES LLC		10,653,900	10,000,000	9,671,013	9,911,328		3,491		3,491		9,914,819		739,081	739,081	157,500	06/01/2028
59156R-AE-8	METLIFE INC	03/24/2025	MORGAN STANLEY & CO. LLC		1,814,155	1,645,000	1,650,911	1,648,480		78		78		1,648,558		165,597	165,597	29,701	12/15/2032
59156R-AJ-7	METLIFE INC	03/24/2025	MORGAN STANLEY & CO. LLC		3,798,327	3,494,000	3,562,832	3,530,757		(678)		(678)		3,530,079		268,249	268,249	61,873	06/15/2034
59156R-BQ-0	METLIFE INC	11/13/2025	MATURITY 100.0000		258,000	258,000	257,979	258,000						258,000				9,288	11/13/2025
59156R-CD-8	METLIFE INC.	02/25/2025	JP MORGAN SECURITIES LLC		7,248,209	7,475,000	7,450,971	7,453,853		219		219		7,454,072		(205,864)	(205,864)	240,913	01/15/2054
59217G-FB-0	METROPOLITAN LIFE GLOBAL FUNDING I	05/13/2025	BARCLAYS CAPITAL		19,020,900	19,000,000	18,993,540	18,996,618		479		479		18,997,097		23,803	23,803	311,178	06/30/2027
59217G-FS-3	METROPOLITAN LIFE GLOBAL FUNDING I	03/24/2025	MORGAN STANLEY & CO. LLC		864,693	870,000	855,441	856,520		277		277		856,797		7,896	7,896	31,365	01/08/2034
59284B-AF-5	MEXICHEM SAB DE CV	06/02/2025	SECURITY CALLED AT 100.00000000 100.0000		7,600,000	7,600,000	7,490,136	7,564,122		5,175		5,175		7,569,297		30,703	30,703	200,978	10/04/2027
594457-BT-9	MICH CON GAS	03/24/2025	MORGAN STANLEY & CO. LLC		1,058,264	1,028,000	1,020,837	1,024,965		68		68		1,025,033		33,232	33,232	30,926	03/15/2033
59450#-AD-9	MICHIGAN GAS UTILITIES CORP	05/01/2025	MATURITY 100.0000		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				48,420	05/01/2025
594918-BJ-2	MICROSOFT CORPORATION	11/03/2025	MATURITY 100.0000		6,131,000	6,131,000	6,183,071	6,131,973		(973)		(973)		6,131,000				191,594	11/03/2025
594918-BY-9	MICROSOFT CORPORATION	05/13/2025	BARCLAYS CAPITAL		4,444,200	4,500,000	4,496,655	4,499,551		57		57		4,499,608		(55,408)	(55,408)	114,675	02/06/2027
595112-BV-4	MICRON TECHNOLOGY INC	10/24/2025	VARIOUS		10,956,528	10,000,000	9,987,300	9,998,382		1,232		1,232		9,999,614		108,111	108,111	1,441,218	11/01/2029
595112-CA-9	MICRON TECHNOLOGY INC	10/24/2025	VARIOUS		3,313,255	3,230,000	3,226,189	3,227,997		752		752		3,228,749		67,878	67,878	140,598	04/15/2028
595620-AT-2	MIDAMERICAN ENERGY COMPANY	11/04/2025	JP MORGAN SECURITIES LLC		5,059,591	5,150,000	5,145,417	5,148,534		651		651		5,149,185		(89,594)	(89,594)	181,942	04/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
603051-AA-1	MINERAL RESOURCES LTD	10/02/2025	VARIOUS		6,524,675	6,520,000	6,576,475	6,524,137		(4,137)		(4,137)		6,520,000		4,675	4,675	474,415	05/01/2027
603051-AC-7	MINERAL RESOURCES LTD	07/14/2025	MUFG SECURITIES AMERICA INC		420,525	420,000	420,000	420,000						420,000		525	525	23,707	11/01/2027
60402#-AD-6	MINNESOTA ENERGY RESOURCES CORP	05/01/2025	MATURITY 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				40,350	05/01/2025
604059-AE-5	3M COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		892,245	850,000	912,146	864,825		(650)		(650)		864,174		28,071	28,071	28,599	02/15/2028
60671#-AD-0	THE MITRE CORPORATION	10/31/2025	SINKING FUND REDEMPTION 100.0000		541,142	541,142	541,142							541,142				8,374	07/31/2040
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		196,312	200,000	200,000	200,000						200,000		(3,688)	(3,688)	3,807	03/02/2028
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		607,471	650,000	650,000	650,000						650,000		(42,530)	(42,530)	12,518	07/18/2029
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC	06/24/2025	MORGAN STANLEY & CO. LLC		274,437	300,000	300,000	300,000						300,000		(25,563)	(25,563)	6,398	02/25/2030
606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP INC	12/23/2025	GOLDMAN SACHS & CO		8,995,140	9,000,000	9,000,000	9,000,000						9,000,000		(4,860)	(4,860)	433,500	04/19/2028
606822-CL-6	MITSUBISHI UFJ FINANCIAL GROUP INC	12/23/2025	GOLDMAN SACHS & CO		15,210,150	15,000,000	15,009,400	15,005,495		(1,827)		(1,827)		15,003,667		206,483	206,483	1,074,474	07/20/2028
606822-CS-1	MITSUBISHI UFJ FINANCIAL GROUP INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,568,526	4,430,000	4,430,000	4,430,000						4,430,000		138,526	138,526	284,897	02/22/2029
606822-CV-4	MITSUBISHI UFJ FINANCIAL GROUP INC	02/20/2025	SECURITY CALLED AT 100.00000000 100.0000		14,800,000	14,800,000	14,800,000	14,800,000						14,800,000				423,206	02/20/2026
606822-DD-3	MITSUBISHI UFJ FINANCIAL GROUP INC	01/01/2025	TRANSFER B/W DESIGNATIONS		7,420,000	7,420,000	7,420,000	7,420,000						7,420,000				280,558	12/31/2079
60687Y-BD-0	MIZUHO FINANCIAL GROUP INC	05/25/2025	SECURITY CALLED AT 100.00000000 100.0000		7,680,000	7,680,000	7,086,182	7,428,531		70,081		70,081		7,498,612		181,388	181,388	85,478	05/25/2026
60687Y-CP-2	MIZUHO FINANCIAL GROUP INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		13,542,600	13,030,000	13,030,000	13,030,000						13,030,000		512,600	512,600	680,978	05/27/2029
60688X-AU-4	MIZUHO BANK LTD	03/26/2025	MATURITY 100.0000		1,050,000	1,050,000	1,047,858	1,049,972		28		28		1,050,000				16,800	03/26/2025
607120-EZ-1	MOBILE AIRPORT AUTHORITY	11/09/2025	SINKING FUND REDEMPTION 100.0000		469,232	469,232	469,232	469,232						469,232				11,227	11/09/2032
607120-FL-1	MOBILE AIRPORT AUTHORITY	11/09/2025	SINKING FUND REDEMPTION 100.0000		378,545	378,545	378,545	378,545						378,545				7,553	05/09/2039
607120-FM-9	MOBILE AIRPORT AUTHORITY	11/09/2025	SINKING FUND REDEMPTION 100.0000		244,291	244,291	244,291	244,291						244,291				4,951	05/09/2039
607120-FN-7	MOBILE AIRPORT AUTHORITY	11/09/2025	SINKING FUND REDEMPTION 100.0000		178,139	178,139	178,139	178,139						178,139				3,555	05/09/2039
607120-FP-2	MOBILE AIRPORT AUTHORITY	11/09/2025	SINKING FUND REDEMPTION 100.0000		310,916	310,916	310,916	310,916						310,916				6,302	05/09/2039
607120-FQ-0	MOBILE AIRPORT AUTHORITY	11/09/2025	SINKING FUND REDEMPTION 100.0000		190,090	190,090	190,090	190,090						190,090				6,134	11/09/2042
607120-FR-8	MOBILE AIRPORT AUTHORITY	11/09/2025	SINKING FUND REDEMPTION 100.0000		140,954	140,954	140,954	140,954						140,954				4,655	11/09/2042
60855R-AK-6	MOLINA HEALTHCARE INC	12/10/2025	CITIGROUP GLOBAL MARKETS INC.		292,400	320,000	320,000	320,000						320,000		(27,600)	(27,600)	13,296	11/15/2030
609207-BB-0	MONDELEZ INTERNATIONAL INC	06/24/2025	VARIOUS		5,985,333	6,787,000	6,280,896	6,398,719		7,133		7,133		6,405,852		(420,519)	(420,519)	90,222	03/17/2032
615369-AM-7	MOODYS CORPORATION	05/13/2025	BARCLAYS CAPITAL		1,119,065	1,150,000	1,090,097	1,129,049		2,488		2,488		1,131,537		(12,472)	(12,472)	31,042	01/15/2028
615369-AP-0	MOODYS CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		2,183,203	2,200,000	2,183,478	2,192,485		719		719		2,193,203		(10,000)	(10,000)	74,021	02/01/2029
615369-AZ-8	MOODYS CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		2,391,275	2,500,000	2,489,725	2,491,867		136		136		2,492,003		(100,728)	(100,728)	58,142	08/08/2032
617446-8C-6	MORGAN STANLEY	07/23/2025	MATURITY 100.0000		5,850,000	5,850,000	5,898,541	5,854,259		(4,259)		(4,259)		5,850,000				234,000	07/23/2025
617446-8G-7	MORGAN STANLEY	07/17/2025	VARIOUS		3,939,778	3,975,000	3,975,000	3,975,000						3,975,000		(35,222)	(35,222)	161,365	01/23/2030
617446-8L-6	MORGAN STANLEY	06/24/2025	MORGAN STANLEY & CO. LLC		321,377	350,000	350,000	350,000						350,000		(28,623)	(28,623)	8,738	01/22/2031
617446-8P-7	MORGAN STANLEY	02/24/2025	JP MORGAN SECURITIES LLC		713,306	760,000	713,602	713,837		978		978		714,815		(1,510)	(1,510)	11,011	04/01/2031
61744Y-AK-4	MORGAN STANLEY	06/24/2025	VARIOUS		1,477,512	1,513,000	1,513,000	1,513,000						1,513,000		(35,488)	(35,488)	44,870	07/22/2028
61744Y-AP-3	MORGAN STANLEY	10/28/2025	VARIOUS		7,469,687	7,575,000	7,518,515	7,552,069		3,116		3,116		7,555,185		(85,497)	(85,497)	289,546	01/24/2029

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61747Y-FD-2	MORGAN STANLEY	07/17/2025	MORGAN STANLEY & CO. LLC		1,624,800	1,600,000	1,600,000	1,600,000						1,600,000		24,800	24,800	61,509	04/20/2029
61747Y-FH-3	MORGAN STANLEY	02/24/2025	JP MORGAN SECURITIES LLC		388,815	370,000	370,000	370,000						370,000		18,815	18,815	7,507	11/01/2029
623115-AD-4	MT SINAI HOSPITAL	10/06/2025	INSURANCE WRAP EXCHANGE PER CNTLS		25,496,453	25,552,000	25,482,947	25,496,477		1,681		1,681		25,498,157		(1,705)	(1,705)	1,291,311	07/01/2048
623115-AE-2	MOUNT SINAI HOSPITALS GROUP INC	10/06/2025	INSURANCE WRAP EXCHANGE PER CNTLS		15,551,441	15,505,000	15,557,772	15,552,176		(1,154)		(1,154)		15,551,022		419	419	735,544	07/01/2049
62954H-AW-8	NXP BV / NXP FUNDING LLC / NXP USA	05/01/2025	MATURITY 100.0000		7,500,000	7,500,000	7,023,000	7,435,477		64,523		64,523		7,500,000				101,250	05/01/2025
62954H-AY-4	NXP BV/ NXP FDG/ NXP USA	02/24/2025	JP MORGAN SECURITIES LLC		2,874,878	3,100,000	3,093,581	3,095,693		111		111		3,095,804		(220,926)	(220,926)	33,377	05/01/2030
62954H-BB-3	NXP BV/NXP FUNDING LLC/NXP USA	10/30/2025	MIZUHO SECURITIES USA INC.		8,093,840	8,000,000	7,976,080	7,986,912		1,881		1,881		7,988,793		105,047	105,047	516,667	01/15/2033
62954W-AD-7	NTT FINANCE CORP	02/24/2025	JP MORGAN SECURITIES LLC		3,090,702	3,400,000	3,400,000	3,400,000						3,400,000		(309,298)	(309,298)	21,337	04/03/2028
62963#-AL-5	NRP (OPERATING) LLC	12/01/2025	SINKING FUND REDEMPTION 100.0000		397,387	397,387	397,387	397,387						397,387				20,585	12/01/2026
631005-BH-7	NARRAGANSETT ELECTRIC COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		1,413,576	1,450,000	1,450,000	1,450,000						1,450,000		(36,424)	(36,424)	32,201	08/01/2028
631005-BJ-3	NARRAGANSETT ELECTRIC COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		1,807,149	1,940,000	1,900,206	1,907,744		794		794		1,908,538		(101,390)	(101,390)	24,882	04/09/2030
631103-AG-3	NASDAQ INC	05/05/2025	GOLDMAN SACHS & CO		9,946,600	10,000,000	9,728,100	9,879,201		27,366		27,366		9,906,567		40,033	40,033	134,750	06/30/2026
63253Q-AB-0	NATIONAL AUSTRALIA BANK LTD NY	05/13/2025	VARIOUS		9,869,513	9,750,000	9,750,000	9,750,000						9,750,000		119,513	119,513	363,693	01/12/2028
63253D-EA-5	NATIONAL AUSTRALIA BANK LTD	01/12/2025	MATURITY 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				125,606	01/12/2025
63307A-2T-1	NATIONAL BANK OF CANADA	01/17/2025	MATURITY 100.0000		25,000,000	25,000,000	24,980,750	24,999,555		445		445		25,000,000				656,250	01/17/2025
63307A-3B-9	NATIONAL BANK OF CANADA	02/24/2025	JP MORGAN SECURITIES LLC		1,431,939	1,460,000	1,435,603	1,435,777		723		723		1,436,501		(4,562)	(4,562)	24,638	10/10/2029
636274-AD-4	NATIONAL GRID PLC	02/24/2025	JP MORGAN SECURITIES LLC		1,905,979	1,860,000	1,860,000	1,860,000						1,860,000		45,979	45,979	21,129	06/12/2028
636274-AF-9	NATIONAL GRID PLC	06/24/2025	MORGAN STANLEY & CO. LLC		3,917,784	3,830,000	3,830,000	3,830,000						3,830,000		87,784	87,784	198,287	01/11/2034
637071-AM-3	NATIONAL OILWELL VARCO INC	02/24/2025	JP MORGAN SECURITIES LLC		657,440	700,000	694,855	697,268		77		77		697,344		(39,904)	(39,904)	5,880	12/01/2029
637432-CT-0	NATIONAL RURAL UTIL COOP	03/24/2025	MORGAN STANLEY & CO. LLC		967,741	822,000	1,031,610	914,451		(2,427)		(2,427)		912,024		55,716	55,716	37,264	03/01/2032
637432-ND-3	NATIONAL RURAL UTILITIES COOP FINA	01/27/2025	MATURITY 100.0000		176,000	176,000	175,805	176,000						176,000				2,508	01/27/2025
637432-NG-6	NATIONAL RURAL UTILITIES COOPERATI	11/01/2025	MATURITY 100.0000		3,261,000	3,261,000	3,271,937	3,262,055		(1,055)		(1,055)		3,261,000				105,983	11/01/2025
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATI	09/04/2025	JP MORGAN SECURITIES LLC		13,343,648	13,550,000	13,231,607	13,370,267		37,242		37,242		13,407,509		(63,861)	(63,861)	479,485	02/07/2028
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATI	12/23/2025	GOLDMAN SACHS & CO		1,695,087	1,700,000	1,698,878	1,699,763		119		119		1,699,882		(4,795)	(4,795)	76,061	11/01/2028
637432-NS-0	NATIONAL RURAL UTILITIES COOPERATI	10/28/2025	VARIOUS		4,621,851	4,700,000	4,689,519	4,695,592		719		719		4,696,311		(74,460)	(74,460)	162,553	03/15/2029
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATI	10/28/2025	VARIOUS		6,500,900	6,950,000	6,922,517	6,935,443		2,374		2,374		6,937,817		(436,917)	(436,917)	184,707	03/15/2030
637432-NZ-4	NATIONAL RURAL UTILITIES COOPERATI	02/24/2025	JP MORGAN SECURITIES LLC		3,535,725	3,750,000	3,736,463	3,739,284		172		172		3,739,456		(203,731)	(203,731)	30,260	12/15/2032
637432-PA-7	NATIONAL RURAL UTILITIES COOPERATI	02/24/2025	JP MORGAN SECURITIES LLC		7,274,283	6,990,000	7,562,501	7,467,282		(7,989)		(7,989)		7,459,293		(185,009)	(185,009)	247,757	01/15/2033
63743H-FG-2	NATIONAL RURAL UTILITIES COOPERATI	05/13/2025	BARCLAYS CAPITAL		15,395,873	15,259,000	15,383,089	15,370,665		(12,348)		(12,348)		15,358,317		37,557	37,557	486,253	03/15/2028
63743H-FN-7	NATIONAL RURAL UTILITIES COOPERATI	02/24/2025	JP MORGAN SECURITIES LLC		933,292	930,000	927,452	928,028		65		65		928,093		5,199	5,199	24,808	02/07/2029
63861C-AA-7	NATIONSTAR MORTGAGE HOLDINGS INC	08/06/2025	VARIOUS		13,127,358	13,140,000	13,360,825	13,143,314		(3,314)		(3,314)		13,140,000		(12,642)	(12,642)	835,253	01/15/2027
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC	08/06/2025	BARCLAYS CAPITAL		679,150	680,000	680,000	680,000						680,000		(850)	(850)	36,569	08/15/2028
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC	10/01/2025	SECURITY CALLED AT 101.25000000 101.2500		567,000	560,000	560,000	560,000						560,000				35,264	11/15/2031
63861C-AF-6	NATIONSTAR MORTGAGE HOLDINGS INC.	10/01/2025	EXCHANGE TRANSACTIONS		6,237,941	5,980,000	5,947,880	5,951,327		2,403		2,403		5,953,730		284,211	284,211	426,075	02/01/2032
639057-AG-3	NATWEST GROUP PLC	11/10/2025	SECURITY CALLED AT 100.00000000 100.0000		18,000,000	18,000,000	18,571,700	18,187,336		(187,336)		(187,336)		18,000,000				1,344,960	11/10/2026
63906Y-AF-5	NATWEST MARKETS PLC	03/22/2025	MATURITY 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				110,195	03/22/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
641062-AF-1	NESTLE HOLDINGS INC	02/24/2025	JP MORGAN SECURITIES LLC		1,891,013	1,950,000	1,940,601	1,946,226		142		142		1,946,368		(55,355)	(55,355)	29,649	09/24/2028
64110L-AL-0	NETFLIX INC	02/15/2025	MATURITY 100.0000		2,170,000	2,170,000	2,191,700	2,171,359		(1,359)		(1,359)		2,170,000				42,496	02/15/2025
64110L-AS-5	NETFLIX INC	05/13/2025	VARIOUS		5,364,288	5,300,000	5,300,000	5,300,000						5,300,000		64,288	64,288	133,847	04/15/2028
641423-CD-8	NEVADA POWER COMPANY	06/24/2025	MORGAN STANLEY & CO. LLC		91,486	100,000	99,740	99,856		12		12		99,868		(8,382)	(8,382)	1,560	05/01/2030
649322-A*-5	NEW YORK AND PRESBYTERIAN HOSPITAL	05/11/2025	SINKING FUND REDEMPTION 100.0000		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				52,560	05/10/2047
65011#-AA-4	NEW YORK TRANSCO LLC	11/24/2025	SINKING FUND REDEMPTION 100.0000		942,167	942,167	942,167	942,167						942,167				20,563	05/24/2046
65011#-AB-2	NEW YORK TRANSCO LLC	07/09/2025	SINKING FUND REDEMPTION 100.0000		1,110,714	1,110,714	1,110,714	1,110,714						1,110,714				48,427	01/09/2054
651229-AW-6	NEWELL RUBBERMAID INC	06/08/2025	VARIOUS 100.7548		5,585,977	5,544,000	5,738,683	5,576,272		(13,649)		(13,649)		5,562,622		(18,622)	(18,622)	258,085	04/01/2026
651639-AX-4	NEWMONT GOLDCORP CORP	06/24/2025	VARIOUS		3,087,042	3,300,000	3,272,808	3,286,267		1,103		1,103		3,287,370		(200,328)	(200,328)	56,560	10/01/2029
65163L-AQ-2	NEWMONT CORPORATION	02/07/2025	SECURITY CALLED AT 101.01900000 101.0194		15,152,910	15,000,000	15,001,848	15,001,687		(135)		(135)		15,001,551		(1,551)	(1,551)	466,493	03/15/2026
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS IN	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		421,426	433,000	431,770	432,730		7		7		432,736		(11,310)	(11,310)	3,501	05/01/2027
65339K-BJ-8	NEXTERA ENERGY CAPITAL HOLDINGS IN	11/04/2025	JP MORGAN SECURITIES LLC		10,400,851	10,700,000	10,658,912	10,680,741		3,242		3,242		10,683,983		(283,132)	(283,132)	345,460	04/01/2029
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS IN	12/23/2025	GOLDMAN SACHS & CO		10,645,376	11,200,000	11,199,592	11,199,888		14		14		11,199,902		(554,526)	(554,526)	218,120	06/15/2028
65339K-CH-1	NEXTERA ENERGY CAPITAL HOLDINGS IN	11/03/2025	TD SECURITIES (USA) LLC		13,874,575	13,750,000	13,744,638	13,749,300		223		223		13,749,524		125,051	125,051	828,485	07/15/2027
65339K-CJ-7	NEXTERA ENERGY CAPITAL HOLDINGS IN	09/23/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,716,580	8,500,000	8,493,625	8,496,303		302		302		8,496,604		219,976	219,976	506,458	07/15/2032
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS 144A	11/21/2025	SECURITY CALLED AT 99.71000000 99.7100		827,593	830,000	753,225	782,775		22,782		22,782		805,557		22,036	22,036	35,379	10/15/2026
65473P-AH-8	NISOURCE INC	10/28/2025	VARIOUS		2,847,434	3,000,000	2,994,780	2,997,403		445		445		2,997,849		(150,415)	(150,415)	83,764	09/01/2029
65473P-AJ-4	NISOURCE INC	02/24/2025	JP MORGAN SECURITIES LLC		1,788,793	1,900,000	1,892,989	1,896,093		100		100		1,896,193		(107,400)	(107,400)	21,660	05/01/2030
65473P-AN-5	NISOURCE INC	06/12/2025	JP MORGAN SECURITIES LLC		6,283,939	6,160,000	6,149,466	6,153,385		1,269		1,269		6,154,654		129,285	129,285	227,278	03/30/2028
654744-AB-7	NISSAN MOTOR CO LTD	09/17/2025	MATURITY 100.0000		2,950,000	2,950,000	2,950,000	2,950,000						2,950,000				103,899	09/17/2025
65558R-AB-5	NORDEA BANK ABP	06/06/2025	MATURITY 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				161,940	06/06/2025
655844-BS-6	NORFOLK SOUTHERN CORPORATION	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,833,300	10,000,000	9,477,000	9,773,298		41,425		41,425		9,814,723		18,577	18,577	91,833	06/15/2026
655844-BZ-0	NORFOLK SOUTHERN CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		9,353,320	9,500,000	9,169,115	9,296,647		23,833		23,833		9,320,480		32,840	32,840	312,867	08/01/2028
655844-CQ-9	NORFOLK SOUTHERN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		4,859,413	5,050,000	5,032,325	5,036,043		212		212		5,036,255		(176,842)	(176,842)	108,617	03/01/2033
65819#-AA-8	NORTH CAROLINA ELECTRIC MEMBERSHIP	12/15/2025	SINKING FUND REDEMPTION 100.0000		480,000	480,000	480,000	480,000						480,000				11,088	12/15/2046
65819#-AB-6	NORTH CAROLINA ELECTRIC MEMBERSHIP	07/11/2025	SINKING FUND REDEMPTION 100.0000		760,000	760,000	760,000	760,000						760,000				17,784	07/11/2034
662352-AA-1	NORTHWELL HEALTHCARE INC	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS		7,100,352	6,700,000	7,202,961	7,110,647		(9,162)		(9,162)		7,101,485		(1,133)	(1,133)	250,007	11/01/2042
664397-AM-8	NORTHEAST UTILITIES	01/15/2025	MATURITY 100.0000		3,900,000	3,900,000	3,867,931	3,899,460		540		540		3,900,000				61,425	01/15/2025
665228-BQ-4	NORTHERN ILL GAS	02/24/2025	JP MORGAN SECURITIES LLC		1,043,980	1,000,000	1,089,994	1,021,797		(955)		(955)		1,020,842		23,138	23,138	34,728	02/15/2028
665772-CA-5	NORTHERN STATES PWR-MINN	03/24/2025	MORGAN STANLEY & CO. LLC		412,393	411,000	410,203	410,629		6		6		410,635		1,758	1,758	14,984	07/15/2035
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		18,287,919	17,913,000	19,516,199	18,536,985		(142,540)		(142,540)		18,394,446		(106,526)	(106,526)	854,226	03/01/2026
666807-AW-2	NORTHROP GRUMMAN SYSTEMS	02/24/2025	JP MORGAN SECURITIES LLC		471,902	411,000	407,133	409,782		23		23		409,806		62,096	62,096	16,811	02/15/2031
666807-BK-7	NORTHROP GRUMMAN CORP	05/13/2025	BARCLAYS CAPITAL		636,487	650,000	648,954	649,819		31		31		649,850		(13,363)	(13,363)	16,351	02/01/2027
666807-BM-3	NORTHROP GRUMMAN CORP	01/15/2025	MATURITY 100.0000		15,000,000	15,000,000	14,468,850	14,989,731		10,269		10,269		15,000,000				219,750	01/15/2025

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
666807-BN-1	NORTHROP GRUMMAN CORP	05/13/2025	BARCLAYS CAPITAL		2,907,090	3,000,000	2,840,130	2,907,996		10,580		10,580		2,918,576		(11,486)	(11,486)	80,979	01/15/2028
666807-BS-0	NORTHROP GRUMMAN CORP	06/12/2025	JP MORGAN SECURITIES LLC		9,074,906	9,215,000	9,020,376	9,068,256		5,038		5,038		9,073,294		1,612	1,612	153,344	05/01/2030
666807-CH-3	NORTHROP GRUMMAN CORP	02/24/2025	JP MORGAN SECURITIES LLC		5,688,410	5,820,000	5,814,064	5,816,999		45		45		5,817,044		(128,634)	(128,634)	121,573	03/15/2033
667274-AA-2	NORTHWELL HEALTHCARE INC	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS		2,617,911	2,600,000	2,621,138	2,618,489		(287)		(287)		2,618,201		(291)	(291)	80,464	11/01/2046
667274-AC-8	NORTHWELL HEALTHCARE INC	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS		22,645,351	22,960,000	23,123,776	23,101,420		(1,015)		(1,015)		23,100,405		(455,054)	(455,054)	704,681	11/01/2047
667274-AD-6	NORTHWELL HEALTHCARE INC	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS		6,117,529	6,890,000	6,189,584	6,195,876		7,263		7,263		6,203,139		(85,610)	(85,610)	180,539	11/01/2049
66977W-AP-4	NOVA CHEMICALS CORP	05/01/2025	MATURITY 100.0000		6,770,000	6,770,000	6,764,375	6,769,732		268		268		6,770,000				169,250	05/01/2025
66977W-AV-1	NOVA CHEMICALS CORP	11/18/2025	VARIOUS		8,015,131	7,620,000	7,625,225	7,625,140		(561)		(561)		7,624,579		390,553	390,553	453,474	12/01/2031
66989H-AJ-7	NOVARTIS CAPITAL CORP	11/20/2025	MATURITY 100.0000		2,680,000	2,680,000	2,672,336	2,679,299		701		701		2,680,000				80,400	11/20/2025
66989H-AN-8	NOVARTIS CAPITAL CORP	05/13/2025	BARCLAYS CAPITAL		783,880	800,000	792,872	798,209		287		287		798,496		(14,616)	(14,616)	12,193	05/17/2027
67021C-AK-3	NSTAR ELECTRIC CO	11/15/2025	MATURITY 100.0000		4,719,000	4,719,000	4,696,302	4,716,894		2,106		2,106		4,719,000				153,368	11/15/2025
67021C-AL-1	NSTAR ELECTRIC CO	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		77,802	80,000	79,722	79,957		2		2		79,959		(2,157)	(2,157)	312	06/01/2026
67021C-AN-7	NSTAR ELECTRIC CO	10/28/2025	VARIOUS		5,064,180	5,250,000	5,238,450	5,244,601		840		840		5,245,440		(181,260)	(181,260)	130,000	05/15/2029
67021C-AP-2	NSTAR ELECTRIC CO	02/24/2025	JP MORGAN SECURITIES LLC		4,811,100	5,000,000	4,802,570	4,854,908		3,651		3,651		4,858,560		(47,460)	(47,460)	79,000	04/01/2030
670346-AP-0	NUCOR CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		5,693,736	5,740,000	5,732,103	5,738,779		626		626		5,739,405		(45,670)	(45,670)	139,817	05/01/2028
670346-AS-4	NUCOR CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		316,960	350,000	349,024	349,445		14		14		349,459		(32,499)	(32,499)	2,205	06/01/2030
670346-AY-1	NUCOR CORPORATION	05/13/2025	BARCLAYS CAPITAL		9,486,605	9,500,000	9,484,800	9,492,678		1,080		1,080		9,493,758		(7,153)	(7,153)	194,038	05/23/2027
67059T-AG-0	NUSTAR LOGISTICS LP	03/30/2025	SECURITY CALLED AT 100.23700000 100.2367		25,059	25,000	24,344	24,816		59		59		24,875		125	125	774	10/01/2025
67077M-AD-0	NUTRIEN LTD	04/01/2025	MATURITY 100.0000		6,950,000	6,950,000	6,573,494	6,934,083		15,917		15,917		6,950,000				104,250	04/01/2025
67077M-AT-5	NUTRIEN LTD	11/04/2025	JP MORGAN SECURITIES LLC		16,493,340	16,590,000	16,447,390	16,455,056		26,698		26,698		16,481,754		11,586	11,586	669,545	04/01/2029
67077M-AW-8	NUTRIEN LTD	02/24/2025	JP MORGAN SECURITIES LLC		907,610	1,000,000	998,970	999,472		14		14		999,486		(91,876)	(91,876)	8,358	05/13/2030
67077M-AY-4	NUTRIEN LTD	11/07/2025	MATURITY 100.0000		16,175,000	16,175,000	16,384,814	16,242,852		(67,852)		(67,852)		16,175,000				962,413	11/07/2025
67077M-BA-5	NUTRIEN LTD	06/12/2025	JP MORGAN SECURITIES LLC		4,430,939	4,380,000	4,372,116	4,374,930		910		910		4,375,840		55,099	55,099	152,619	03/27/2028
67078A-AD-5	NVENT FINANCE SARL	02/24/2025	JP MORGAN SECURITIES LLC		3,217,175	3,250,000	3,244,183	3,248,353		70		70		3,248,422		(31,247)	(31,247)	53,399	04/15/2028
67080L-AA-3	NUVEEN LLC	02/24/2025	JP MORGAN SECURITIES LLC		1,171,860	1,200,000	1,192,836	1,197,029		108		108		1,197,137		(25,277)	(25,277)	15,200	11/01/2028
67103H-AG-2	OREILLY AUTOMOTIVE INC	06/12/2025	JP MORGAN SECURITIES LLC		2,489,045	2,500,000	2,493,300	2,497,599		462		462		2,498,061		(9,016)	(9,016)	48,213	06/01/2028
67103H-AH-0	OREILLY AUTOMOTIVE INC	10/28/2025	VARIOUS		7,545,746	7,650,000	7,649,312	7,650,000						7,650,000		(104,255)	(104,255)	216,320	06/01/2029
67103H-AJ-6	OREILLY AUTOMOTIVE INC	10/28/2025	VARIOUS		4,525,458	4,600,000	4,598,114	4,599,147		250		250		4,599,397		(73,939)	(73,939)	137,060	04/01/2030
67105@-AF-8	OSI GROUP LLC	09/22/2025	SINKING FUND REDEMPTION 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				45,692	03/22/2028
674599-DQ-5	OCCIDENTAL PETROLEUM CORP	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,956,196	5,754,000	6,977,316	6,071,110		(6,499)		(6,499)		6,064,612		(108,416)	(108,416)	111,604	10/15/2027
677050-AC-0	OGLETHORPE POWER CORP	01/01/2025	SINKING FUND REDEMPTION 100.0000		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				40,241	01/01/2031
678858-BT-7	OKLAHOMA GAS AND ELECTRIC COMPANY	06/24/2025	VARIOUS		2,654,995	2,700,000	2,694,897	2,698,319		313		313		2,698,632		(43,638)	(43,638)	80,117	08/15/2028
678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	06/24/2025	VARIOUS		1,864,238	2,000,000	2,017,438	2,009,029		(758)		(758)		2,008,271		(144,033)	(144,033)	31,533	03/15/2030
678858-BX-8	OKLAHOMA GAS AND ELECTRIC COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		9,464,002	9,290,000	9,401,670	9,385,512		(1,547)		(1,547)		9,383,965		80,036	80,036	306,570	01/15/2033
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE	12/01/2025	SINKING FUND REDEMPTION 100.0000		266,667	266,667	266,667	266,667						266,667				12,880	12/01/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
679574-A@-2	OLD DOMINION ELECTRIC COOPERATIVE	12/01/2025	SINKING FUND REDEMPTION 100.0000		605,000	605,000	605,000	605,000						605,000				33,517	12/01/2040
679574-AG-8	OLD DOMIN ELEC	12/01/2025	SINKING FUND REDEMPTION 100.0000		375,000	375,000	378,284	375,453		(453)		(453)		375,000				23,288	12/01/2028
679574-AH-6	OLD DOMIN ELEC	12/01/2025	SINKING FUND REDEMPTION 100.0000		283,732	283,732	283,199	283,655		77		77		283,732				16,105	12/01/2028
679574-C@-0	OLD DOMINION ELECTRIC COOPERATIVE	12/01/2025	SINKING FUND REDEMPTION 100.0000		1,920,000	1,920,000	1,920,000	1,920,000						1,920,000				63,936	12/01/2037
681919-BC-9	OMNICOM GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		2,423,875	2,500,000	2,490,500	2,494,528		136		136		2,494,663		(70,788)	(70,788)	24,500	06/01/2030
68233J-AZ-7	ONCOR ELECTRIC DELIVERY CO LLC	03/14/2025	SECURITY CALLED AT 100.00000000 100.0000		8,920,000	8,920,000	8,532,515	8,872,392		38,616		38,616		8,911,007		8,993	8,993	119,144	04/01/2025
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LL	12/23/2025	VARIOUS		7,483,701	7,600,000	7,797,339	7,689,136		(17,121)		(17,121)		7,672,015		(188,314)	(188,314)	248,666	11/15/2028
68233J-CF-9	ONCOR ELECTRIC DELIVERY	02/24/2025	JP MORGAN SECURITIES LLC		8,559,309	9,050,000	9,028,380	9,032,530		304		304		9,032,833		(473,524)	(473,524)	87,634	06/01/2032
68233J-CQ-5	ONCOR ELECTRIC DELIVERY	05/13/2025	BARCLAYS CAPITAL		1,063,987	1,070,000	1,068,106	1,068,633		196		196		1,068,828		(4,842)	(4,842)	22,877	05/15/2028
68233J-CT-9	ONCOR ELECTRIC DELIVERY COMPANY LL	01/27/2025	144A SECURITY EXCHANGE TRANSACTION		5,244,550	5,005,000	5,245,532	5,244,813		(262)		(262)		5,244,550					06/15/2054
68235P-AM-0	ONE GAS INC	02/24/2025	JP MORGAN SECURITIES LLC		4,288,050	4,500,000	4,463,865	4,471,230		473		473		4,471,704		(183,654)	(183,654)	92,438	09/01/2032
68235P-AN-8	ONE GAS INC	02/24/2025	JP MORGAN SECURITIES LLC		870,630	860,000	869,039	867,803		(253)		(253)		867,550		3,079	3,079	17,544	04/01/2029
682680-AU-7	ONEOK INC	02/24/2025	JP MORGAN SECURITIES LLC		1,312,399	1,325,000	1,321,383	1,323,705		51		51		1,323,756		(11,357)	(11,357)	36,842	07/15/2028
682680-AW-3	ONEOK INC	02/24/2025	JP MORGAN SECURITIES LLC		1,273,168	1,300,000	1,295,931	1,298,235		57		57		1,298,293		(25,125)	(25,125)	25,133	03/15/2029
682680-BD-4	ONEOK INC	12/15/2025	SECURITY CALLED AT 100.00000000 100.0000		12,500,000	12,500,000	12,699,105	12,572,888		(72,888)		(72,888)		12,500,000				1,035,938	01/15/2026
682680-BQ-5	ONEOK INC	03/15/2025	MATURITY 100.0000		2,450,000	2,450,000	2,387,225	2,437,658		12,342		12,342		2,450,000				39,200	03/15/2025
682680-BR-3	ONEOK INC	12/01/2025	SECURITY CALLED AT 100.00000000 100.0000		17,500,000	17,500,000	17,386,638	17,433,937		51,640		51,640		17,485,577		14,423	14,423	1,093,750	03/01/2026
68389X-BC-8	ORACLE CORPORATION	05/15/2025	MATURITY 100.0000		15,099,000	15,099,000	15,025,869	15,096,916		2,084		2,084		15,099,000				222,710	05/15/2025
68389X-CF-0	ORACLE CORPORATION	11/10/2025	MATURITY 100.0000		11,100,000	11,100,000	11,106,756	11,104,689		(4,689)		(4,689)		11,100,000				643,800	11/10/2025
68389X-CM-5	ORACLE CORPORATION	05/13/2025	VARIOUS		6,306,685	6,310,000	6,273,756	6,289,018		2,515		2,515		6,291,534		15,151	15,151	147,594	05/06/2028
684065-AT-2	CONSOLIDATED EDISON INC	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,473,637	1,439,000	1,672,219	1,486,508		(930)		(930)		1,485,578		(11,941)	(11,941)	13,511	12/01/2027
688225-AH-4	OSHKOSH CORP	02/24/2025	JP MORGAN SECURITIES LLC		184,184	200,000	200,230	200,135		(4)		(4)		200,131		(15,947)	(15,947)	2,997	03/01/2030
688239-AF-9	OSHKOSH CORP	02/24/2025	JP MORGAN SECURITIES LLC		2,578,420	2,600,000	2,590,952	2,596,718		136		136		2,596,854		(18,434)	(18,434)	33,222	05/15/2028
68902V-AK-3	OTIS WORLDWIDE	06/24/2025	MORGAN STANLEY & CO. LLC		183,398	200,000	199,984	199,992		4		4		199,995		(16,597)	(16,597)	4,418	02/15/2030
690742-AJ-0	OWENS CORNING	12/04/2025	VARIOUS		10,354,648	10,550,000	10,601,064	10,578,195		(3,814)		(3,814)		10,574,381		(219,733)	(219,733)	430,385	08/15/2029
690742-AM-3	OWENS CORNING	02/24/2025	JP MORGAN SECURITIES LLC		2,745,370	2,935,000	2,620,603	2,640,155		7,420		7,420		2,647,575		97,794	97,794	54,216	02/15/2030
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC	01/15/2025	MATURITY 100.0000		4,230,000	4,230,000	4,311,600	4,230,557		(557)		(557)		4,230,000				56,841	01/15/2025
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC (	06/24/2025	MORGAN STANLEY & CO. LLC		276,348	300,000	299,160	299,556		40		40		299,596		(23,248)	(23,248)	7,076	01/22/2030
693475-BR-5	PNC FINANCIAL SERVICES GROUP INC (	10/28/2025	VARIOUS		5,224,974	5,045,000	5,041,612	5,042,662		467		467		5,043,129		181,845	181,845	213,736	06/12/2029
693483-AH-2	POSCO HOLDINGS INC	01/17/2025	MATURITY 100.0000		970,000	970,000	1,006,637	970,514		(514)		(514)		970,000				12,125	01/17/2025
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	02/24/2025	JP MORGAN SECURITIES LLC		1,754,442	1,800,000	1,795,762	1,798,542		57		57		1,798,600		(44,158)	(44,158)	42,323	07/26/2028
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION	02/24/2025	JP MORGAN SECURITIES LLC		1,339,934	1,475,000	1,468,849	1,471,875		91		91		1,471,966		(132,032)	(132,032)	13,607	10/22/2029
693506-BP-1	PPG INDUSTRIES INC	06/12/2025	JP MORGAN SECURITIES LLC		25,822,673	26,277,000	25,765,951	25,777,639		67,634		67,634		25,845,273		(22,600)	(22,600)	704,249	03/15/2028
693506-BR-7	PPG INDUSTRIES INC	10/28/2025	VARIOUS		4,188,155	4,450,000	4,438,074	4,444,166		731		731		4,444,897		(256,742)	(256,742)	115,103	08/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69351U-BA-0	PPL ELECTRIC UTILITIES CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		18,379,624	18,410,000	18,221,298	18,252,705		2,277		2,277		18,254,982		124,641	124,641	255,694	05/15/2033
69351U-BC-6	PPL ELECTRIC UTILITIES CORPORATION	03/24/2025	VARIOUS		1,268,820	1,290,000	1,273,836	1,275,328		280		280		1,275,608		(6,788)	(6,788)	36,456	02/15/2034
69352P-AQ-6	PPL CAPITAL FUNDING INC	02/24/2025	JP MORGAN SECURITIES LLC		2,785,595	2,900,000	2,899,014	2,899,806		5		5		2,899,811		(114,216)	(114,216)	43,198	04/15/2030
69353R-EK-0	PNC BANK NATIONAL ASSOCIATION	02/23/2025	MATURITY 100.0000		3,211,000	3,211,000	3,203,550	3,210,927		73		73		3,211,000				47,362	02/23/2025
69353R-EQ-7	PNC BANK NATIONAL ASSOCIATION	06/01/2025	MATURITY 100.0000		2,580,000	2,580,000	2,650,718	2,583,051		(3,051)		(3,051)		2,580,000				41,925	06/01/2025
69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	12/23/2025	VARIOUS		6,281,869	6,400,000	6,374,016	6,391,523		2,195		2,195		6,393,718		(111,849)	(111,849)	251,284	01/22/2028
693627-AY-7	DUKE ENERGY INDIANA INC	03/24/2025	MORGAN STANLEY & CO. LLC		874,353	822,000	780,473	797,314		471		471		797,786		76,568	76,568	22,358	10/15/2035
69376P-2C-8	PSP CAPITAL INC	03/03/2025	MATURITY 100.0000		10,000,000	10,000,000	9,956,400	9,999,113		887		887		10,000,000				116,867	03/03/2025
69377F-AA-4	FREEPORT INDONESIA PT	09/24/2025	DEUTSCHE BANK SECURITIES INC.		4,987,500	5,000,000	5,000,000	5,000,000						5,000,000		(12,500)	(12,500)	225,581	04/14/2027
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	02/24/2025	JP MORGAN SECURITIES LLC		3,437,813	3,750,000	3,748,500	3,749,359		31		31		3,749,389		(311,577)	(311,577)	32,474	01/20/2028
6944PL-3C-1	PACIFIC LIFE GLOBAL FUNDING II	02/24/2025	JP MORGAN SECURITIES LLC		2,518,562	2,540,000	2,570,836	2,569,168		(834)		(834)		2,568,334		(49,771)	(49,771)	56,515	08/28/2029
694538-AA-3	WAL-MART TRANSPORTATION LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		594,304	594,304	594,304							594,304				15,424	08/15/2039
694538-AB-1	WAL-MART TRANSPORTATION LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		161,902	161,902	161,902							161,902				4,218	11/15/2039
694538-AC-9	WAL-MART TRANSPORTATION LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		130,299	130,299	130,299							130,299				3,724	12/15/2039
694538-AD-7	WAL-MART TRANSPORTATION LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		198,832	198,832	198,832							198,832				4,091	02/15/2040
695156-AU-3	PACKAGING CORP OF AMERICA	11/04/2025	JP MORGAN SECURITIES LLC		2,256,163	2,433,000	2,429,813	2,431,486		113		113		2,431,598		(175,435)	(175,435)	26,693	12/15/2029
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC	04/01/2025	SECURITY CALLED AT 102.18800000 102.1880		6,391,859	6,255,000	6,035,500	6,102,066		8,765		8,765		6,110,831		144,169	144,169	263,045	10/15/2028
69867D-AA-6	CLARIOS GLOBAL LP / CLARIOS US FIN	06/18/2025	SECURITY CALLED AT 100.00000000 100.0000		3,660,000	3,660,000	3,590,364	3,629,277		6,617		6,617		3,635,894		24,106	24,106	94,802	05/15/2026
701094-AN-4	PARKER HANNIFIN CORPORATION	11/04/2025	VARIOUS		11,072,736	11,500,000	11,835,358	11,684,360		(23,054)		(23,054)		11,661,306		(588,570)	(588,570)	251,266	06/14/2029
701094-AS-3	PARKER HANNIFIN CORPORATION	06/24/2025	VARIOUS		21,394,568	21,250,000	21,210,135	21,227,585		3,191		3,191		21,230,777		163,791	163,791	717,500	09/15/2029
70137T-AP-0	PARKLAND CORP	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		3,833,247	3,890,000	3,758,713	3,806,475		26,773		26,773		3,833,247				228,538	07/15/2027
70137W-AL-2	PARKLAND CORP	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		4,521,128	4,560,000	4,496,200	4,514,770		6,358		6,358		4,521,128				210,900	05/01/2030
70137W-AN-8	PARKLAND CORP 144A	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		3,302,110	3,300,000	3,302,500	3,302,336		(226)		(226)		3,302,110				218,018	08/15/2032
70213B-AB-7	PARTNERRE FINANCE B LLC	02/24/2025	JP MORGAN SECURITIES LLC		3,962,959	4,149,000	4,139,997	4,145,123		120		120		4,145,243		(182,284)	(182,284)	99,357	07/02/2029
70450Y-AE-3	PAYPAL HOLDINGS INC	02/24/2025	JP MORGAN SECURITIES LLC		1,524,333	1,652,000	1,650,009	1,651,114		26		26		1,651,139		(126,806)	(126,806)	18,833	10/01/2029
70450Y-AK-9	PAYPAL HOLDINGS INC	05/13/2025	BARCLAYS CAPITAL		2,170,093	2,190,000	2,187,219	2,189,071		136		136		2,189,208		(19,115)	(19,115)	38,672	06/01/2027
70450Y-AL-7	PAYPAL HOLDINGS INC	02/24/2025	JP MORGAN SECURITIES LLC		14,525,850	15,000,000	14,948,100	14,959,610		696		696		14,960,307		(434,457)	(434,457)	154,000	06/01/2032
705322-A#-2	PEDERNALES ELECTRIC COOPERATIVE IN	09/15/2025	SINKING FUND REDEMPTION 100.0000		40,000	40,000	40,000	40,000						40,000				976	09/15/2051
705322-A*-6	PEDERNALES ELECTRIC COOPERATIVE IN	12/08/2025	SINKING FUND REDEMPTION 100.0000		473,333	473,333	473,333	473,333						473,333				10,319	12/08/2050
705322-A@-4	PEDERNALES ELECTRIC COOPERATIVE IN	09/15/2025	SINKING FUND REDEMPTION 100.0000		146,667	146,667	146,667	146,667						146,667				3,432	09/15/2051
705322-AM-7	PEDERNALES ELECTRIC COOPERATIVE IN	11/15/2025	VARIOUS		3,765,645	3,603,000	3,681,213	3,658,056		(2,382)		(2,382)		3,655,674		109,971	109,971	100,703	11/15/2032
705322-B*-5	PEDERNALES ELECTRIC COOPERATIVE IN	01/12/2025	SINKING FUND REDEMPTION 100.0000		666,667	666,667	666,667	666,667						666,667				9,967	01/12/2053
705322-B@-3	PEDERNALES ELECTRIC COOP INC	02/08/2025	SINKING FUND REDEMPTION 100.0000		890,000	890,000	890,000	890,000						890,000				24,698	02/08/2054

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
709599-BH-6	PENSKE TRUCK LEASING CO LP / PTL F	02/24/2025	JP MORGAN SECURITIES LLC		557,286	600,000	597,324	598,622		40		40		598,661		(41,375)	(41,375)	6,365	11/01/2029
709599-BL-7	PENSKE TRUCK LEASING CO LP / PTL F	11/15/2025	MATURITY 100.0000		3,500,000	3,500,000	3,494,365	3,499,004		996		996		3,500,000				42,000	11/15/2025
709599-BV-5	PENSKE TRUCK LEASING COMPANY LP / PTL F	06/24/2025	MORGAN STANLEY & CO. LLC		1,756,211	1,650,000	1,646,788	1,647,517		193		193		1,647,710		108,500	108,500	53,992	06/15/2030
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC	09/01/2025	MATURITY 100.0000		45,000	45,000	42,587	44,384		616		616		45,000				1,645	09/01/2025
713448-CT-3	PEPSICO INC	04/30/2025	MATURITY 100.0000		4,586,000	4,586,000	4,566,922	4,585,449		551		551		4,586,000				63,058	04/30/2025
713448-CY-2	PEPSICO INC	07/17/2025	MATURITY 100.0000		2,100,000	2,100,000	2,090,172	2,099,445		555		555		2,100,000				73,500	07/17/2025
713448-EG-9	PEPSICO INC	02/24/2025	JP MORGAN SECURITIES LLC		7,544,967	6,904,000	6,978,148	6,964,875		(1,996)		(1,996)		6,962,880		582,088	582,088	233,585	03/01/2029
713448-EL-8	PEPSICO INC	10/28/2025	VARIOUS		2,887,424	3,050,000	3,040,942	3,045,649		621		621		3,046,270		(158,846)	(158,846)	83,176	07/29/2029
713448-ES-3	PEPSICO INC	10/28/2025	VARIOUS		12,871,698	13,800,000	13,725,894	13,759,094		3,635		3,635		13,762,729		(891,031)	(891,031)	281,875	03/19/2030
714046-AG-4	REVVITY INC	12/04/2025	VARIOUS		17,160,228	18,000,000	17,940,600	17,970,062		4,529		4,529		17,974,592		(814,364)	(814,364)	587,400	09/15/2029
71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANC	02/24/2025	JP MORGAN SECURITIES LLC		1,217,025	1,350,000	1,344,519	1,347,563		110		110		1,347,673		(130,648)	(130,648)	6,750	04/01/2028
71568Q-AM-9	PERSERO PLN VI PT	12/05/2025	HSBC BANK PLC		2,160,000	2,700,000	2,108,700	2,114,332		9,684		9,684		2,124,016		35,984	35,984	158,484	02/05/2050
71654Q-DB-5	PETROLEOS MEXICANOS	10/01/2025	VARIOUS		3,650,713	3,610,000	3,733,258	3,653,687		(15,042)		(15,042)		3,638,644		(41,694)	(41,694)	308,780	01/23/2027
71677K-AA-6	PETSMART INC	08/11/2025	CITIGROUP GLOBAL MARKETS INC.		1,616,000	1,600,000	1,600,000	1,600,000						1,600,000		16,000	16,000	75,367	02/15/2028
71677K-AB-4	PETSMART INC	08/04/2025	DEUTSCHE BANK SECURITIES INC.		567,000	560,000	560,000	560,000						560,000		7,000	7,000	42,194	02/15/2029
716973-AC-6	PFIZER INC	05/13/2025	BARCLAYS CAPITAL		2,581,045	2,585,000	2,581,898	2,583,262		177		177		2,583,439		(2,394)	(2,394)	55,919	05/19/2028
716973-AE-2	PFIZER INC	02/24/2025	JP MORGAN SECURITIES LLC		8,074,170	8,235,000	8,222,648	8,226,824		670		670		8,227,494		(153,323)	(153,323)	104,310	05/19/2033
717081-EA-7	PFIZER INC	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		100,164	103,000	102,122	102,817		6		6		102,822		(2,658)	(2,658)	326	12/15/2026
717081-EP-4	PFIZER INC	02/24/2025	JP MORGAN SECURITIES LLC		1,946,280	2,000,000	1,996,820	1,999,117		33		33		1,999,151		(52,871)	(52,871)	32,000	09/15/2028
717081-ET-6	PFIZER INC	10/28/2025	VARIOUS		6,130,899	6,250,000	6,362,273	6,303,549		(7,917)		(7,917)		6,295,632		(164,733)	(164,733)	198,720	03/15/2029
71713U-AW-2	PHARMACIA CORP	02/24/2025	JP MORGAN SECURITIES LLC		176,048	165,000	185,539	171,259		(217)		(217)		171,042		5,007	5,007	2,541	12/01/2028
718546-AR-5	PHILLIPS 66	06/12/2025	JP MORGAN SECURITIES LLC		6,648,075	6,750,000	6,735,651	6,746,426		881		881		6,747,307		(99,233)	(99,233)	186,030	03/15/2028
718547-AD-4	PHILLIPS 66 CO	02/15/2025	MATURITY 100.0000		13,917,000	13,917,000	13,547,472	13,890,932		26,068		26,068		13,917,000				250,854	02/15/2025
718547-AK-8	PHILLIPS 66 CO	02/24/2025	JP MORGAN SECURITIES LLC		2,219,184	2,400,000	2,214,428	2,256,755		3,911		3,911		2,260,665		(41,481)	(41,481)	14,700	12/15/2029
718547-AU-6	PHILLIPS 66 CO	02/24/2025	JP MORGAN SECURITIES LLC		3,119,942	3,090,000	3,077,115	3,078,143		234		234		3,078,377		41,565	41,565	31,544	06/15/2031
71922L-AC-3	PHOSAGRO BOND FUNDING DE 3.05% 23 JAN 20	01/23/2025	VARIOUS		10,000	10,000	2,250	2,250						2,250		7,750	7,750	153	01/23/2025
71953L-AA-9	PICASSO FINANCE SUB INC	03/27/2025	SECURITY CALLED AT 100.00000000 100.0000		1,022,000	1,022,000	1,030,855	1,022,000						1,022,000				17,736	06/15/2025
720186-AJ-4	PIEDMONT NATURAL GAS COMPANY INC	09/01/2025	MATURITY 100.0000		6,587,000	6,587,000	6,582,718	6,587,000						6,587,000				237,132	09/01/2025
72147K-AJ-7	PILGRIMS PRIDE CORP	06/24/2025	MORGAN STANLEY & CO. LLC		1,412,273	1,470,000	1,409,419	1,421,526		3,356		3,356		1,424,882		(12,609)	(12,609)	43,385	04/15/2031
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP /	10/03/2025	SECURITY CALLED AT 100.00000000 100.0000		12,435,000	12,435,000	12,240,731	12,331,205		99,421		99,421		12,430,626		4,374	4,374	558,953	10/15/2025
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP	02/24/2025	JP MORGAN SECURITIES LLC		2,578,373	2,750,000	2,744,528	2,747,487		70		70		2,747,557		(169,185)	(169,185)	18,983	12/15/2029
737446-AP-9	POST HOLDINGS INC	12/17/2025	SECURITY CALLED AT 101.83300000 101.8330		5,509,165	5,410,000	5,428,188	5,407,713		(3,623)		(3,623)		5,404,090		5,910	5,910	398,368	12/15/2029
74005P-BN-3	PRAXAIR INC	02/05/2025	MATURITY 100.0000		13,867,000	13,867,000	13,838,866	13,865,102		1,898		1,898		13,867,000				183,738	02/05/2025
740189-AM-7	PRECISION CASTPARTS CORP	06/15/2025	MATURITY 100.0000		5,088,000	5,088,000	5,077,620	5,087,655		345		345		5,088,000				82,680	06/15/2025
740828-AA-2	THE PRESIDENT AND FELLOWS OF MIDDL	10/31/2025	SINKING FUND REDEMPTION 100.0000		6,450,000	6,450,000	6,450,000	6,450,000						6,450,000				93,525	11/01/2027
74166M-AC-0	PRIME SECURITY SERVICES BORROWER L	12/31/2025	VARIOUS 100.4884		9,751,835	9,664,000	9,876,733	9,716,719		(18,024)		(18,024)		9,698,695		(34,695)	(34,695)	524,990	04/15/2026
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L	10/25/2025	SECURITY CALLED AT 100.00000000 100.0000		2,590,000	2,590,000	2,590,000	2,590,000						2,590,000				206,840	01/15/2028
74168L-AA-4	PRIMO WATER HOLDINGS INC 144A	02/12/2025	EXCHANGE TRANSACTIONS		7,123,342	7,345,000	7,063,119	7,118,241		5,101		5,101		7,123,342				91,047	04/30/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74251V-AK-8	PRINCIPAL FINANCIAL GROUP INC	05/15/2025	MATURITY 100.0000		9,126,000	9,126,000	8,990,433	9,110,694		15,306		15,306		9,126,000				155,142	05/15/2025
74251V-AR-3	PRINCIPAL FINANCIAL GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		3,353,210	3,500,000	3,214,859	3,297,014		6,252		6,252		3,303,266		49,944	49,944	35,972	05/15/2029
74256L-BG-3	PRINCIPAL LIFE GLOBAL FUNDING II	02/24/2025	JP MORGAN SECURITIES LLC		545,610	600,000	595,950	597,972		61		61		598,033		(52,423)	(52,423)	6,625	09/16/2029
74256L-EE-5	PRINCIPAL LIFE GLOBAL FUNDING II	06/23/2025	MATURITY 100.0000		1,700,000	1,700,000	1,698,606	1,699,864		136		136		1,700,000				10,625	06/23/2025
742718-CB-3	PROCTER & GAMBLE CO	03/24/2025	MORGAN STANLEY & CO. LLC		2,393,427	2,261,000	2,251,436	2,256,500		90		90		2,256,590		136,837	136,837	80,831	02/01/2034
742718-DB-2	PROCTER & GAMBLE CO	03/24/2025	MORGAN STANLEY & CO. LLC		884,719	822,000	820,594	821,352		12		12		821,364		63,354	63,354	29,135	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO	06/24/2025	MORGAN STANLEY & CO. LLC		3,926,351	3,658,000	3,633,162	3,643,806		611		611		3,644,417		281,934	281,934	163,543	03/05/2037
743263-AG-0	PROGRESS ENERGY INC	02/24/2025	JP MORGAN SECURITIES LLC		5,494,199	4,932,000	4,898,956	4,918,345		236		236		4,918,580		575,618	575,618	110,285	10/30/2031
743315-AJ-2	PROGRESSIVE CORP	02/24/2025	JP MORGAN SECURITIES LLC		2,094,708	1,954,000	2,136,483	2,008,694		(1,734)		(1,734)		2,006,960		87,747	87,747	62,569	03/01/2029
743315-AL-7	PROGRESSIVE CORP	03/24/2025	MORGAN STANLEY & CO. LLC		268,798	249,000	249,840	249,421		16		16		249,437		19,361	19,361	4,928	12/01/2032
743315-AV-5	PROGRESSIVE CORPORATION (THE)	05/13/2025	VARIOUS		407,944	416,000	415,284	415,744		22		22		415,765		(7,821)	(7,821)	10,149	03/01/2029
743315-AW-3	PROGRESSIVE CORPORATION (THE)	02/24/2025	JP MORGAN SECURITIES LLC		1,165,000	1,250,000	1,250,000	1,250,000						1,250,000		(85,000)	(85,000)	16,556	03/26/2030
743674-BE-2	PROTECTIVE LIFE CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		1,119,324	1,200,000	1,196,304	1,198,219		63		63		1,198,282		(78,958)	(78,958)	24,933	01/15/2030
74368C-BG-8	PROTECTIVE LIFE GLOBAL FUNDING	02/24/2025	JP MORGAN SECURITIES LLC		2,193,864	2,400,000	2,400,000	2,400,000						2,400,000		(206,136)	(206,136)	29,007	07/06/2028
743756-AC-2	PROVIDENCE ST JOSEPH HEALTH OBLIGATED	04/15/2025	EXCHANGE TRANSACTIONS		990,597	1,330,000	988,230	988,253		2,391		2,391		990,644		(47)	(47)	24,898	10/01/2047
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH OBLIGATED	04/15/2025	EXCHANGE TRANSACTIONS		3,098,806	5,080,000	3,083,297	3,089,272		9,617		9,617		3,098,889		(83)	(83)	68,580	10/01/2051
74432Q-CC-7	PRUDENTIAL FINANCIAL INC	06/12/2025	JP MORGAN SECURITIES LLC		4,716,669	4,769,000	4,769,000	4,769,000						4,769,000		(52,331)	(52,331)	115,680	03/27/2028
744448-CL-3	PUBLIC SERVICE CO OF COLORADO	05/15/2025	MATURITY 100.0000		1,872,000	1,872,000	1,859,663	1,870,770		1,230		1,230		1,872,000				27,144	05/15/2025
744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	06/12/2025	JP MORGAN SECURITIES LLC		4,306,042	4,400,000	4,390,540	4,396,601		441		441		4,397,043		(91,001)	(91,001)	58,851	06/15/2028
744542-AC-5	PUBLIC SERVICE OF NEW MEXICO CO	08/01/2025	MATURITY 100.0000		6,405,000	6,405,000	6,336,944	6,391,742		13,258		13,258		6,405,000				246,593	08/01/2025
74456Q-BL-9	PUBLIC SERVICE ELECTRIC AND GAS CO	05/15/2025	MATURITY 100.0000		3,027,000	3,027,000	2,970,660	3,018,466		8,534		8,534		3,027,000				45,405	05/15/2025
74456Q-BU-9	PUBLIC SERVICE ELECTRIC AND GAS CO	05/13/2025	VARIOUS		2,352,399	2,400,000	2,390,880	2,396,823		410		410		2,397,232		(44,833)	(44,833)	46,389	05/01/2028
74456Q-BX-3	PUBLIC SERVICE ELECTRIC AND GAS CO	02/24/2025	JP MORGAN SECURITIES LLC		629,785	650,000	649,896	650,000						650,000		(20,215)	(20,215)	11,467	09/01/2028
74456Q-BY-1	PUBLIC SERVICE ELECTRIC AND GAS CO	10/28/2025	VARIOUS		5,026,533	5,200,000	5,179,668	5,190,385		1,521		1,521		5,191,907		(165,374)	(165,374)	126,471	05/15/2029
74456Q-CN-4	PUBLIC SERVICE ELECTRIC AND GAS CO	02/24/2025	JP MORGAN SECURITIES LLC		1,040,022	1,030,000	1,028,661	1,028,928		15		15		1,028,943		11,079	11,079	30,351	08/01/2033
744573-AU-0	PUBLIC SERVICE ENTERPRISE GROUP IN	02/24/2025	JP MORGAN SECURITIES LLC		9,739,274	11,430,000	9,856,834	10,188,247		23,150		23,150		10,211,397		(472,122)	(472,122)	77,788	11/15/2031
745310-AH-5	PUGET ENERGY INC	05/15/2025	MATURITY 100.0000		20,330,000	20,330,000	19,740,948	20,243,576		86,424		86,424		20,330,000				371,023	05/15/2025
745310-AK-8	PUGET ENERGY INC	03/24/2025	MORGAN STANLEY & CO. LLC		142,637	150,000	149,750	149,874		5		5		149,879		(7,242)	(7,242)	1,708	06/15/2030
747525-BQ-5	QUALCOMM INCORPORATED	02/24/2025	JP MORGAN SECURITIES LLC		3,085,568	3,200,000	3,192,704	3,194,374		98		98		3,194,472		(108,904)	(108,904)	35,889	05/20/2032
747525-BS-1	QUALCOMM INCORPORATED	02/24/2025	JP MORGAN SECURITIES LLC		3,160,380	3,050,000	3,215,188	3,188,458		(2,109)		(2,109)		3,186,350		(25,970)	(25,970)	43,463	05/20/2033
74762E-AF-9	QUANTA SERVICES INC.	06/24/2025	MORGAN STANLEY & CO. LLC		687,983	750,000	738,882	742,346		593		593		742,939		(54,956)	(54,956)	15,950	10/01/2030
74834L-AX-8	QUEST DIAGNOSTICS INCORPORATED	03/30/2025	MATURITY 100.0000		6,567,000	6,567,000	6,490,437	6,560,204		6,796		6,796		6,567,000				114,923	03/30/2025
74834L-BA-7	QUEST DIAGNOSTICS INCORPORATED	06/12/2025	JP MORGAN SECURITIES LLC		16,303,887	16,612,000	16,294,309	16,394,714		7,616		7,616		16,402,330		(98,443)	(98,443)	194,542	06/30/2029
74834L-BB-5	QUEST DIAGNOSTICS INCORPORATED	06/24/2025	VARIOUS		1,459,938	1,600,000	1,603,383	1,602,355		(193)		(193)		1,602,162		(142,224)	(142,224)	9,178	06/30/2030
74834L-BF-6	QUEST DIAGNOSTICS INCORPORATED	02/24/2025	JP MORGAN SECURITIES LLC		4,610,243	4,650,000	4,712,310	4,708,943		(1,642)		(1,642)		4,707,301		(97,058)	(97,058)	41,818	12/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74949L-AC-6	RELX CAPITAL INC	11/04/2025	JP MORGAN SECURITIES LLC		16,473,337	16,700,000	16,506,113	16,613,172		11,911		11,911		16,625,083		(151,746)	(151,746)	581,600	03/18/2029
74949L-AD-4	RELX CAPITAL INC	02/24/2025	JP MORGAN SECURITIES LLC		779,391	850,000	844,407	846,808		82		82		846,890		(67,500)	(67,500)	6,588	05/22/2030
74949L-AE-2	RELX CAPITAL INC	02/24/2025	JP MORGAN SECURITIES LLC		15,389,868	15,600,000	15,493,374	15,518,383		1,391		1,391		15,519,774		(129,906)	(129,906)	195,542	05/20/2032
74951#-AF-7	RICH PRODUCTS CORPORATION	09/07/2025	SINKING FUND REDEMPTION 100.0000		5,170,000	5,170,000	5,170,000	5,170,000						5,170,000				173,712	09/07/2028
74951#-AH-3	RICH PRODUCTS CORPORATION	12/13/2025	SINKING FUND REDEMPTION 100.0000		2,363,636	2,363,636	2,363,636	2,363,636						2,363,636				83,200	12/13/2032
749685-AV-5	RPM INTERNATIONAL INC	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		797,580	817,000	818,138	817,433		(9)		(9)		817,424		(19,844)	(19,844)	10,893	03/15/2027
749685-AX-1	RPM INTERNATIONAL INC	02/24/2025	JP MORGAN SECURITIES LLC		2,078,076	2,100,000	1,957,736	1,999,810		3,176		3,176		2,002,987		75,089	75,089	46,183	03/01/2029
74977R-DP-6	COOPERATIEVE RABOBANK UA	06/24/2025	MORGAN STANLEY & CO. LLC		231,698	250,000	250,000	250,000						250,000		(18,303)	(18,303)	6,759	04/06/2033
74977R-DS-0	COOPERATIEVE RABOBANK UA	11/04/2025	JP MORGAN SECURITIES LLC		19,073,396	18,540,000	18,540,000	18,540,000						18,540,000		533,396	533,396	1,223,551	02/28/2029
74977R-DT-8	COOPERATIEVE RABOBANK UA	06/24/2025	MORGAN STANLEY & CO. LLC		4,132,761	4,020,000	4,020,000	4,020,000						4,020,000		112,761	112,761	176,392	03/05/2030
75026J-AC-4	ASTOUND (RADIATE HOLDCO)	07/01/2025	EXCHANGE TRANSACTIONS		1,273,950	1,490,000	1,125,318	1,125,318						1,125,318		148,632	148,632	53,081	09/15/2026
75026J-AG-5	RADIATE HOLDCO LLC / RADIATE FINANCE	10/06/2025	VARIOUS		110,052	136,713	99,234			556		556		99,234		10,817	10,817	2,171	09/25/2029
75102X-AB-2	RAIZEN FUELS FINANCE SA	10/06/2025	BARCLAYS BANK PLC		1,079,475	1,110,000	1,117,604	1,117,320		(473)		(473)		1,116,846		(37,371)	(37,371)	77,959	03/05/2034
75524K-NH-3	CITIZENS BANK NA/ PROVIDENCE RI	04/28/2025	MATURITY 100.0000		3,750,000	3,750,000	3,740,513	3,749,360		640		640		3,750,000				42,188	04/28/2025
75820Q-AC-6	RELX CAPITAL INC	05/15/2025	MATURITY 100.0000		6,373,000	6,373,000	6,469,806	6,376,344		(3,344)		(3,344)		6,373,000				238,988	05/15/2025
7591EP-AQ-3	REGIONS FINANCIAL CORPORATION	05/18/2025	MATURITY 100.0000		20,000,000	20,000,000	18,801,200	19,802,194		197,806		197,806		20,000,000				225,000	05/18/2025
7591EP-AT-7	REGIONS FINANCIAL CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		5,243,606	5,800,000	5,785,210	5,792,180		314		314		5,792,494		(548,888)	(548,888)	55,970	08/12/2028
759351-AN-9	REINSURANCE GROUP OF AMERICA INCOR	11/04/2025	JP MORGAN SECURITIES LLC		5,097,046	5,200,000	5,187,208	5,194,096		954		954		5,195,050		(98,004)	(98,004)	156,542	05/15/2029
759351-AP-4	REINSURANCE GROUP OF AMERICA INCOR	02/24/2025	JP MORGAN SECURITIES LLC		45,614	50,000	49,736	49,851		4		4		49,855		(4,241)	(4,241)	306	06/15/2030
759509-AF-9	RELIANCE STEEL & ALUMINUM CO	08/15/2025	MATURITY 100.0000		5,250,000	5,250,000	5,256,553	5,250,685		(685)		(685)		5,250,000				68,250	08/15/2025
75968N-AD-3	RENAISSANCERE HOLDINGS LTD	06/24/2025	MORGAN STANLEY & CO. LLC		965,220	1,000,000	986,060	993,440		702		702		994,142		(28,922)	(28,922)	25,000	04/15/2029
760098-AA-7	RENSSELAER POLYTECHNIC INSTITUTE	08/25/2025	SECURITY CALLED AT 100.00000000 100.0000		4,800,000	4,800,000	4,800,000	4,800,000						4,800,000				205,900	09/01/2026
760098-AB-5	RENSSELAER POLYTECHNIC INSTITUTE	12/15/2025	SINKING FUND REDEMPTION 100.0000		2,040,000	2,040,000	2,040,000	2,040,000						2,040,000				81,396	12/15/2029
760098-AC-3	RENSSELAER POLYTECHNIC INSTITUTE	12/17/2025	SINKING FUND REDEMPTION 100.0000		969,231	969,231	969,231	969,231						969,231				46,135	12/17/2035
760759-AQ-3	REPUBLIC SERVICES INC	03/15/2025	MATURITY 100.0000		8,778,000	8,778,000	8,724,740	8,775,536		2,464		2,464		8,778,000				140,448	03/15/2025
760759-AT-7	REPUBLIC SERVICES INC	06/12/2025	JP MORGAN SECURITIES LLC		7,898,490	8,003,000	7,891,118	7,962,404		4,543		4,543		7,966,947		(68,458)	(68,458)	147,298	05/15/2028
760759-AV-2	REPUBLIC SERVICES INC	06/24/2025	MORGAN STANLEY & CO. LLC		182,430	200,000	199,414	199,681		28		28		199,709		(17,279)	(17,279)	3,757	03/01/2030
76169#-AH-6	REYES HOLDINGS LLC	02/04/2025	MATURITY 100.0000		1,933,333	1,933,333	1,933,333	1,933,333						1,933,333				46,883	02/04/2025
76169#-AL-7	REYES HOLDINGS LLC	12/13/2025	MATURITY 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				330,750	12/13/2025
76174L-AA-1	REYNOLDS GROUP ISSUER LLC	04/01/2025	SECURITY CALLED AT 101.00000000 101.0000		1,222,100	1,210,000	1,210,000	1,210,000						1,210,000				34,418	10/15/2027
76209P-AB-9	RGA GLOBAL FUNDING	02/24/2025	JP MORGAN SECURITIES LLC		6,325,564	6,840,000	6,367,493	6,397,471		15,118		15,118		6,412,590		(87,026)	(87,026)	111,321	01/18/2029
771196-BP-6	ROCHE HOLDINGS INC	02/24/2025	JP MORGAN SECURITIES LLC		2,911,650	3,000,000	2,998,500	2,999,648		13		13		2,999,661		(88,011)	(88,011)	47,729	09/17/2028
771196-BW-1	ROCHE HOLDINGS INC	05/13/2025	BARCLAYS CAPITAL		17,443,900	19,000,000	16,830,770	17,609,643		121,214		121,214		17,730,857		(286,957)	(286,957)	153,810	12/13/2028
771196-CA-8	ROCHE HOLDINGS INC	03/10/2025	MATURITY 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				124,133	03/10/2025
77340R-AS-6	ROCKIES EXPRESS PIPELINE LLC	05/15/2025	MATURITY 100.0000		10,650,000	10,650,000	10,637,220	10,649,001		999		999		10,650,000				191,700	05/15/2025
773903-AG-4	ROCKWELL AUTOMATION INC	03/01/2025	MATURITY 100.0000		7,938,000	7,938,000	7,949,758	7,937,599		401		401		7,938,000				114,109	03/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
773903-AH-2	ROCKWELL AUTOMATION INC	10/28/2025	VARIOUS		21,874,458	22,250,000	21,750,183	21,924,537		60,676		60,676		21,985,213		(110,756)	(110,756)	862,701	03/01/2029
775109-BE-0	ROGERS COMMUNICATIONS INC	12/15/2025	MATURITY 100.0000		22,950,000	22,950,000	22,167,924	22,694,515		255,485		255,485		22,950,000				831,938	12/15/2025
775109-DE-8	ROGERS COMMUNICATIONS INC	06/24/2025	MORGAN STANLEY & CO. LLC		1,475,753	1,460,000	1,455,824	1,456,805		406		406		1,457,212		18,542	18,542	62,861	02/15/2029
775198-AP-5	ROGERS GROUP INC	07/07/2025	MATURITY 100.0000		4,300,000	4,300,000	4,300,000	4,300,000						4,300,000				164,690	07/07/2025
776743-AB-2	ROPER TECHNOLOGIES INC	12/15/2025	MATURITY 100.0000		3,760,000	3,760,000	3,912,618	3,773,497		(13,497)		(13,497)		3,760,000				144,760	12/15/2025
776743-AF-3	ROPER TECHNOLOGIES INC	02/24/2025	JP MORGAN SECURITIES LLC		2,100,030	2,136,000	2,293,190	2,204,901		(2,841)		(2,841)		2,202,060		(102,030)	(102,030)	39,872	09/15/2028
776743-AG-1	ROPER TECHNOLOGIES INC	10/28/2025	VARIOUS		5,679,696	6,000,000	5,986,980	5,993,912		873		873		5,994,785		(315,089)	(315,089)	155,645	09/15/2029
780082-AR-4	ROYAL BANK OF CANADA	01/01/2025	TRANSFER B/W DESIGNATIONS		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				184,375	05/02/2084
780153-BU-5	ROYAL CARIBBEAN CRUISES LTD	05/28/2025	VARIOUS		6,553,805	6,470,000	6,482,550	6,480,910		(678)		(678)		6,480,233		73,572	73,572	281,081	03/15/2032
78016F-ZQ-0	ROYAL BANK OF CANADA	02/24/2025	JP MORGAN SECURITIES LLC		1,399,740	1,500,000	1,497,240	1,497,909		37		37		1,497,946		(98,206)	(98,206)	17,922	05/04/2032
78016F-ZS-6	ROYAL BANK OF CANADA	05/13/2025	BARCLAYS CAPITAL		4,980,950	5,000,000	4,999,950	5,000,000						5,000,000		(19,050)	(19,050)	165,478	08/03/2027
78016F-ZT-4	ROYAL BANK OF CANADA	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,748,657	14,700,000	14,695,590	14,698,413		413		413		14,698,827		49,831	49,831	531,497	01/12/2026
78016F-ZX-5	ROYAL BANK OF CANADA	02/24/2025	JP MORGAN SECURITIES LLC		9,858,915	9,900,000	9,886,536	9,890,464		144		144		9,890,609		(31,694)	(31,694)	280,500	02/01/2033
78016H-ZQ-6	ROYAL BANK OF CANADA	02/24/2025	JP MORGAN SECURITIES LLC		5,859,420	5,880,000	5,867,593	5,870,211		143		143		5,870,354		(10,934)	(10,934)	92,283	05/02/2033
78016H-ZV-5	ROYAL BANK OF CANADA	02/24/2025	JP MORGAN SECURITIES LLC		573,927	570,000	568,148	568,566		48		48		568,614		5,313	5,313	15,989	02/01/2029
781158-AA-4	RUBRIC PORTFOLIO HOLDINGS LLC	09/30/2025	SINKING FUND REDEMPTION 100.0000		853,356	853,356	853,356	853,356						853,356				37,570	09/30/2049
78355H-KR-9	RYDER SYSTEM INC	09/01/2025	MATURITY 100.0000		7,315,000	7,315,000	6,879,538	7,209,687		105,313		105,313		7,315,000				245,053	09/01/2025
78355H-KV-0	RYDER SYSTEM INC	06/12/2025	JP MORGAN SECURITIES LLC		16,860,753	16,380,000	16,346,421	16,360,619		3,360		3,360		16,363,979		496,774	496,774	724,952	03/01/2028
78355H-KW-8	RYDER SYSTEM INC	06/12/2025	JP MORGAN SECURITIES LLC		1,101,697	1,080,000	1,078,607	1,079,276		88		88		1,079,364		22,333	22,333	30,240	06/01/2028
78392B-AE-7	SK HYNIX INC	02/24/2025	JP MORGAN SECURITIES LLC		937,080	900,000	896,415	897,943		93		93		898,036		39,044	39,044	34,744	01/17/2028
78397U-AA-8	SCIL IV LLC (POLYNT)	11/07/2025	VARIOUS		3,856,343	3,860,000	3,907,638	3,871,188		(10,096)		(10,096)		3,861,092		(4,749)	(4,749)	196,297	11/01/2026
78409V-AP-9	S&P GLOBAL INC	02/24/2025	JP MORGAN SECURITIES LLC		1,662,513	1,833,000	1,829,939	1,831,442		45		45		1,831,487		(168,974)	(168,974)	10,693	12/01/2029
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC	06/24/2025	VARIOUS		1,200,048	1,300,000	1,299,922	1,299,977		7		7		1,299,984		(99,936)	(99,936)	9,264	06/15/2028
785592-AM-8	SABINE PASS LIQUEFACTION LLC	03/01/2025	MATURITY 100.0000		1,720,000	1,720,000	1,728,411	1,720,000						1,720,000				48,375	03/01/2025
79466L-AF-1	SALESFORCE INC	05/13/2025	VARIOUS		4,857,771	4,924,000	4,922,769	4,924,000						4,924,000		(66,229)	(66,229)	107,356	04/11/2028
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		77,740	80,000	79,740	79,962		2		2		79,964		(2,224)	(2,224)	378	05/15/2026
80007R-AF-2	SANDS CHINA LTD	06/11/2025	SECURITY CALLED AT 100.00000000 100.0000		2,600,000	2,600,000	2,575,095	2,589,874		7,878		7,878		2,597,752		2,248	2,248	112,152	08/08/2025
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC	03/24/2025	MORGAN STANLEY & CO. LLC		291,345	300,000	300,000	300,000						300,000		(8,655)	(8,655)	4,524	11/03/2028
80281L-AM-7	SANTANDER UK GROUP HOLDINGS PLC	08/21/2025	VARIOUS		24,951,862	24,956,000	25,175,549	24,987,511		(31,511)		(31,511)		24,956,000		(4,138)	(4,138)	380,556	08/21/2026
80281L-AS-4	SANTANDER UK GROUP HOLDINGS PLC	05/05/2025	BNP PARIBAS SECURITIES CORP		3,735,335	3,700,000	3,700,000	3,700,000						3,700,000		35,335	35,335	115,876	11/21/2026
80414L-2H-7	SAUDI ARABIAN OIL COMPA 1.625% 24 NOV 20	11/24/2025	MATURITY 100.0000		6,390,000	6,390,000	6,066,225	6,283,164		106,836		106,836		6,390,000				103,838	11/24/2025
806605-AG-6	SCHERING-PLOUGH CORP	03/24/2025	MORGAN STANLEY & CO. LLC		684,469	617,000	612,564	614,308		124		124		614,432		70,037	70,037	12,700	12/01/2033
806851-AH-4	SCHLUMBERGER HOLDINGS CORP	10/28/2025	VARIOUS		4,343,172	4,350,000	4,347,042	4,349,122		240		240		4,349,362		(6,190)	(6,190)	139,380	05/01/2029
806851-AK-7	SCHLUMBERGER HOLDINGS CORP	12/23/2025	GOLDMAN SACHS & CO		28,713,578	28,837,000	29,816,213	29,169,617		(118,223)		(118,223)		29,051,394		(337,816)	(337,816)	1,240,231	05/17/2028
806854-AJ-4	SCHLUMBERGER INVESTMENT SA	03/17/2025	EXCHANGE TRANSACTIONS		5,955,025	6,600,000	6,691,848	6,652,563		(2,025)		(2,025)		6,650,538		(695,513)	(695,513)		06/26/2030
806854-AK-1	SCHLUMBERGER INVESTMENT SA	03/17/2025	EXCHANGE TRANSACTIONS		981,257	990,000	988,119	988,860		67		67		988,926		(7,669)	(7,669)		05/15/2028
80685X-AC-5	SCHLUMBERGER FINANCE CANADA LTD	09/17/2025	MATURITY 100.0000		1,150,000	1,150,000	1,148,620	1,149,803		197		197		1,150,000				16,100	09/17/2025
80689#-BH-8	SCHNEIDER NATIONAL LEASING INC	03/10/2025	MATURITY 100.0000		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				296,800	03/10/2025
808513-AL-9	CHARLES SCHWAB CORP	03/10/2025	MATURITY 100.0000		9,103,000	9,103,000	9,081,435	9,100,445		2,555		2,555		9,103,000				136,545	03/10/2025
808513-AQ-8	CHARLES SCHWAB CORPORATION (THE)	05/13/2025	BARCLAYS CAPITAL		860,948	880,000	878,583	879,680		74		74		879,754		(18,806)	(18,806)	19,712	03/02/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	05/13/2025	VARIOUS		4,767,571	4,936,000	4,701,124	4,854,205		7,271		7,271		4,861,476		(93,905)	(93,905)	113,627	01/25/2028
808513-BA-2	CHARLES SCHWAB CORPORATION (THE)	10/28/2025	VARIOUS		7,540,574	7,800,000	7,772,934	7,787,412		2,187		2,187		7,789,599		(249,026)	(249,026)	187,742	05/22/2029
808513-BV-6	CHARLES SCHWAB CORPORATION	04/01/2025	MATURITY 100.0000		16,129,000	16,129,000	17,335,211	16,125,597		3,403		3,403		16,129,000				292,338	04/01/2025
808513-BX-2	CHARLES SCHWAB CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,772,835	2,900,000	3,046,262	2,983,177		(16,661)		(16,661)		2,966,516		(193,681)	(193,681)	85,953	10/01/2029
80874Y-BC-3	LIGHT AND WONDER INTERNATIONAL INC	09/25/2025	VARIOUS		9,081,985	9,080,000	8,942,575	8,987,782		18,726		18,726		9,006,508		75,477	75,477	525,532	05/15/2028
81013T-AC-5	IBERDROLA INTERNATIONAL BV	03/15/2025	MATURITY 100.0000		3,699,000	3,699,000	3,697,298	3,699,000						3,699,000				107,456	03/15/2025
81675*-AE-4	SEMINOLE ELECTRIC COOPERATIVE INC	09/30/2025	SINKING FUND REDEMPTION 100.0000		300,000	300,000	300,000	300,000						300,000				5,130	09/30/2050
816851-BG-3	SEMPRA	02/24/2025	JP MORGAN SECURITIES LLC		720,893	750,000	744,743	748,219		82		82		748,301		(27,408)	(27,408)	14,450	02/01/2028
81725T-G#-1	SENSIENT TECHNOLOGIES CORPORATION	11/01/2025	MATURITY 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				84,266	11/01/2025
81725T-H@-2	SENSIENT TECHNOLOGIES CORPORATION	11/01/2025	MATURITY 100.0000		3,065,650	3,138,449	3,027,150	2,922,266					104,884	3,027,150	38,500		38,500	85,786	11/01/2025
817826-AD-2	7-ELEVEN INC	02/24/2025	JP MORGAN SECURITIES LLC		1,037,726	1,150,000	1,146,401	1,148,376		77		77		1,148,453		(110,727)	(110,727)	8,098	02/10/2028
82104#-AJ-8	SHEETZ INC	08/25/2025	MATURITY 100.0000		8,300,000	8,300,000	8,300,000	8,300,000						8,300,000				322,870	08/25/2025
822582-AN-2	SHELL INTERNATIONAL FINANCE BV	12/08/2025	EXCHANGE TRANSACTIONS		1,364,857	1,300,000	1,396,590	1,367,620		(2,763)		(2,763)		1,364,857				71,500	03/25/2040
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	05/11/2025	MATURITY 100.0000		1,951,000	1,951,000	1,945,049	1,950,882		118		118		1,951,000				31,704	05/11/2025
822582-CB-6	SHELL INTERNATIONAL FINANCE BV	12/08/2025	VARIOUS		3,133,374	3,200,000	3,175,360	3,190,015		462		462		3,190,476		(57,103)	(57,103)	39,299	11/13/2028
822582-CE-0	SHELL INTERNATIONAL FINANCE BV	12/08/2025	EXCHANGE TRANSACTIONS		12,798,358	15,240,000	12,704,652	12,750,528		47,830		47,830		12,798,358				476,250	11/07/2049
822582-CL-4	SHELL INTERNATIONAL FINANCE BV	12/08/2025	EXCHANGE TRANSACTIONS		10,703,588	15,475,000	10,581,003	10,623,143		80,445		80,445		10,703,588				464,250	11/26/2051
822905-AF-2	SHELL FINANCE US LLC	02/24/2025	JP MORGAN SECURITIES LLC		2,221,562	2,450,000	2,243,869	2,252,362		5,537		5,537		2,257,899		(36,337)	(36,337)	17,456	11/07/2029
824348-AR-7	SHERWIN-WILLIAMS COMPANY (THE)	08/01/2025	MATURITY 100.0000		4,187,000	4,187,000	4,209,761	4,188,019		(1,019)		(1,019)		4,187,000				144,452	08/01/2025
824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		97,191	100,000	99,637	99,913		2		2		99,915		(2,724)	(2,724)	498	06/01/2027
824348-BD-7	SHERWIN WILLIAMS COMPANY	02/01/2025	MATURITY 100.0000		5,219,000	5,219,000	5,177,016	5,218,711		289		289		5,219,000				86,114	02/01/2025
824348-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)	10/28/2025	VARIOUS		8,661,805	9,050,000	8,331,214	8,558,249		81,513		81,513		8,639,762		22,042	22,042	308,857	08/15/2029
824348-BS-4	SHERWIN-WILLIAMS COMPANY (THE)	06/12/2025	JP MORGAN SECURITIES LLC		7,536,600	7,500,000	7,499,775	7,499,953		47		47		7,500,000		36,600	36,600	288,167	03/01/2028
82460C-AR-5	SHINHAN BANK	03/24/2025	MORGAN STANLEY & CO. LLC		189,540	200,000	199,024	199,248		32		32		199,280		(9,740)	(9,740)	3,938	04/13/2032
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	05/27/2025	MATURITY 100.0000		2,300,000	2,300,000	2,294,158	2,299,883		117		117		2,300,000				37,375	05/27/2025
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	05/13/2025	BARCLAYS CAPITAL		886,833	900,000	899,091	899,862		22		22		899,885		(13,052)	(13,052)	20,230	03/16/2027
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,317,087	6,955,000	6,009,291	6,248,661		83,927		83,927		6,332,588		(15,500)	(15,500)	169,470	03/11/2031
830505-BB-8	SKANDINAVISKA ENSKILDA BANKEN AB	10/28/2025	VARIOUS		3,339,108	3,270,000	3,252,767	3,255,861		879		879		3,256,740		82,368	82,368	105,592	03/05/2029
83051G-AU-2	SKANDINAVISKA ENSKILDA BANKEN AB	11/19/2025	MATURITY 100.0000		20,000,000	20,000,000	18,150,300	19,246,354		753,646		753,646		20,000,000				280,000	11/19/2025
832696-AK-4	JM SMUCKER CO/THE	03/15/2025	MATURITY 100.0000		10,984,000	10,984,000	10,916,964	10,978,007		5,993		5,993		10,984,000				192,220	03/15/2025
832696-AW-8	J M SMUCKER CO	05/13/2025	BARCLAYS CAPITAL		14,530,498	13,940,000	13,945,662	13,946,870		573		573		13,947,443		583,055	583,055	408,945	11/15/2028
832724-AB-4	SMURFIT CAPITAL FUNDING	11/20/2025	MATURITY 100.0000		259,022	259,022	259,345	259,102		(80)		(80)		259,022				19,427	11/20/2025
83272G-AB-7	SMURFIT KAPPA TREASURY UNLIMITED C	05/21/2025	144A SECURITY EXCHANGE TRANSACTION		1,019,851	945,000	1,020,439	1,020,133		(282)		(282)		1,019,851				27,296	04/03/2054
83272G-AC-5	SMURFIT KAPPA TREASURY	05/21/2025	144A SECURITY EXCHANGE TRANSACTION		19,780,891	19,750,000	19,783,915	19,781,947		(1,056)		(1,056)		19,780,891				537,003	04/03/2034
833034-AK-7	SNAP-ON INCORPORATED	05/13/2025	BARCLAYS CAPITAL		10,624,212	10,850,000	10,603,425	10,677,902		26,545		26,545		10,704,447		(80,235)	(80,235)	247,817	03/01/2027
833636-AG-8	SOCIEDAD QUIMICA Y MINERA DE CHILE	01/28/2025	MATURITY 100.0000		4,800,000	4,800,000	4,771,680	4,799,804		196		196		4,800,000				105,000	01/28/2025
83368R-AV-4	SOCIETE GENERALE SA	01/22/2025	MATURITY 100.0000		9,578,000	9,578,000	10,109,665	9,585,951		(7,951)		(7,951)		9,578,000				125,711	01/22/2025
83368R-AW-2	SOCIETE GENERALE SA	06/24/2025	MORGAN STANLEY & CO. LLC		417,119	450,000	447,921	448,898		98		98		448,996		(31,878)	(31,878)	12,488	01/22/2030
83368R-AZ-5	SOCIETE GENERALE SA	12/15/2025	SECURITY CALLED AT 100.00000000 100.0000		3,300,000	3,300,000	3,278,979	3,292,140		7,860		7,860		3,300,000				49,104	12/14/2026
833794-AA-8	SODEXO INC	05/28/2025	SECURITY CALLED AT 97.59000000 97.5900		14,638,500	15,000,000	13,649,300	14,319,681		209,799		209,799		14,529,480		109,020	109,020	151,145	04/16/2026
83444M-AA-9	SOLVENTUM CORP	01/02/2025	144A SECURITY EXCHANGE TRANSACTION		24,484,913	24,470,000	24,486,363	24,484,931		(18)		(18)		24,484,913					02/25/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83444M-AC-5	SOLVENTUM CORP	01/02/2025	144A SECURITY EXCHANGE TRANSACTION		2,696,511	2,700,000	2,695,869	2,696,509		2		2		2,696,511					03/01/2029
83444M-AJ-0	SOLVENTUM CORP	01/02/2025	144A SECURITY EXCHANGE TRANSACTION		2,100,194	2,230,000	2,097,950	2,100,190		4		4		2,100,194					04/30/2054
83444M-AN-1	SOLVENTUM CORP	09/10/2025	SECURITY CALLED AT 102.16500000 102.1650		12,079,990	11,824,000	11,838,707			(2,967)		(2,967)		11,835,740		(11,740)	(11,740)	927,248	02/25/2027
83569C-A*-3	SONOVA HOLDING AG	07/14/2025	MATURITY 100.0000		14,500,000	14,500,000	14,500,000	14,500,000						14,500,000				411,800	07/14/2025
837004-BX-7	DOMINION ENERGY SOUTH CAROLINA INC	03/24/2025	MORGAN STANLEY & CO. LLC		2,623,282	2,590,000	2,524,771	2,560,492		655		655		2,561,147		62,135	62,135	49,570	05/15/2033
83887@-AA-0	COOPERATIVE ENERGY	12/09/2025	SINKING FUND REDEMPTION 100.0000		1,005,756	1,005,756	1,005,756	1,005,756						1,005,756				30,880	12/09/2030
83887@-AB-8	COOPERATIVE ENERGY	12/09/2025	SINKING FUND REDEMPTION 100.0000		264,517	264,517	264,517	264,517						264,517				10,760	12/09/2040
84055*-AC-2	SOUTH TEXAS ELECTRIC COOPERATIVE I	11/15/2025	SINKING FUND REDEMPTION 100.0000		650,000	650,000	650,000	650,000						650,000				16,088	11/15/2043
84055*-AD-0	SOUTH TEXAS ELECTRIC COOPERATIVE I	11/15/2025	SINKING FUND REDEMPTION 100.0000		704,762	704,762	704,762	704,762						704,762				19,134	11/15/2043
84055*-AF-5	SOUTH TEXAS ELECTRIC COOP INC	10/01/2025	SINKING FUND REDEMPTION 100.0000		310,000	310,000	310,000	310,000						310,000				13,206	04/01/2054
842434-CP-5	SOUTHERN CALIFORNIA GAS CO	05/30/2025	SECURITY CALLED AT 100.00000000 100.0000		4,300,000	4,300,000	4,237,848	4,289,420		9,613		9,613		4,299,032		968	968	63,067	06/15/2025
842434-CU-4	SOUTHERN CALIFORNIA GAS COMPANY	11/04/2025	JP MORGAN SECURITIES LLC		3,511,800	3,750,000	3,741,375	3,745,388		765		765		3,746,153		(234,353)	(234,353)	120,594	02/01/2030
842587-DD-6	SOUTHERN COMPANY (THE)	01/01/2025	TRANSFER B/W DESIGNATIONS		14,285,034	14,250,000	14,314,553	14,285,034						14,285,034				303,584	08/01/2027
842587-DH-7	SOUTHERN COMPANY (THE)	12/23/2025	VARIOUS		2,277,847	2,450,000	2,444,169	2,447,302		396		396		2,447,698		(169,851)	(169,851)	32,864	03/15/2028
842587-DM-6	SOUTHERN COMPANY (THE)	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		13,375,098	13,350,000	13,337,529	13,349,034		339		339		13,349,373		25,725	25,725	349,492	10/06/2025
842587-DQ-7	SOUTHERN COMPANY (THE)	06/12/2025	JP MORGAN SECURITIES LLC		1,579,750	1,560,000	1,557,629	1,558,572		254		254		1,558,827		20,923	20,923	37,410	06/15/2028
84265V-AH-8	SOUTHERN COPPER CORPORATION 3.875% 23 AP	04/23/2025	MATURITY 100.0000		3,800,000	3,800,000	3,714,670	3,782,786		17,214		17,214		3,800,000				73,625	04/23/2025
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COOP IN	10/16/2025	SINKING FUND REDEMPTION 100.0000		171,836	171,836	171,836	171,836						171,836				5,172	04/16/2048
84335@-AA-6	SOUTHERN METHODIST UNIVERSITY TX	10/01/2025	SINKING FUND REDEMPTION 100.0000		1,320,040	1,320,040	1,320,040	1,320,040						1,320,040				46,861	10/01/2047
845011-AA-3	SOUTHWEST GAS CORP	02/24/2025	JP MORGAN SECURITIES LLC		2,786,000	2,877,000	2,878,823	2,878,371		(72)		(72)		2,878,299		(92,298)	(92,298)	42,580	04/01/2028
84519#-AD-6	SOUTHWEST POWER POOL INC	12/30/2025	VARIOUS		171,190	171,190	171,190	171,190						171,190				5,188	12/30/2042
845467-AL-3	SOUTHWESTERN ENERGY CO REG	01/23/2025	MATURITY 100.0000		70,000	70,000	68,828	69,965		35		35		70,000				1,995	01/23/2025
84762L-AX-3	SPECTRUM BRANDS INC	12/15/2025	MORGAN STANLEY & CO. LLC		1,098,825	1,365,000	1,365,000	1,365,000						1,365,000		(266,175)	(266,175)	66,264	03/15/2031
84859*-AA-4	SPIRE STL PIPELINE LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		613,800	613,800	613,800	613,800						613,800				18,107	12/31/2034
84859D-AC-1	SPIRE MISSOURI INC	02/24/2025	JP MORGAN SECURITIES LLC		12,744,769	12,901,000	12,895,067	12,898,283		70		70		12,898,353		(153,584)	(153,584)	326,825	02/15/2033
85221*-AH-7	SQUARE BUTTE ELECTRIC COOPERATIVE	12/30/2025	SINKING FUND REDEMPTION 100.0000		807,636	807,636	807,636	807,636						807,636				22,740	12/30/2031
85239*-AA-2	STJOHNS(BKNY)CONTRACT BACKED PT TR	12/15/2025	SINKING FUND REDEMPTION 100.0000		125,997	125,997	125,997	125,997						125,997				3,633	06/15/2052
853191-AA-2	STANDARD INDUSTRIES INC OF NEW JER	05/12/2025	UBS SECURITIES LLC		1,331,288	1,310,000	1,310,000	1,310,000						1,310,000		21,288	21,288	65,518	08/15/2032
853254-BS-8	STANDARD CHARTERED PLC	06/24/2025	MORGAN STANLEY & CO. LLC		1,128,277	1,150,000	1,150,000	1,150,000						1,150,000		(21,724)	(21,724)	32,779	04/01/2031
853496-AC-1	STANDARD INDUSTRIES INC/NJ 144A	08/21/2025	SECURITY CALLED AT 100.00000000 100.0000		250,000	250,000	248,750	249,574		123		123		249,698		302	302	12,708	02/15/2027
854502-AH-4	STANLEY BLACK & DECKER INC	02/24/2025	JP MORGAN SECURITIES LLC		599,926	609,000	608,549	608,948		2		2		608,950		(9,024)	(9,024)	7,190	11/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
854502-AS-0	STANLEY BLACK & DECKER INC	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				904,213	03/06/2026
855244-AK-5	STARBUCKS CORPORATION	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,771,250	10,072,000	9,759,491	10,017,266		2,265		2,265		10,019,531		(248,281)	(248,281)	26,047	06/15/2026
855244-AP-4	STARBUCKS CORPORATION	12/23/2025	VARIOUS		5,245,511	5,350,000	5,337,000	5,345,689		956		956		5,346,645		(101,134)	(101,134)	180,619	03/01/2028
855244-AQ-2	STARBUCKS CORPORATION	08/15/2025	MATURITY 100.0000		12,039,000	12,039,000	11,933,265	12,014,904		24,096		24,096		12,039,000				457,482	08/15/2025
855244-AT-6	STARBUCKS CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		36,853,335	38,300,000	35,998,616	36,658,142		75,107		75,107		36,733,249		120,086	120,086	969,051	08/15/2029
857477-AT-0	STATE STREET CORP	08/18/2025	MATURITY 100.0000		2,400,000	2,400,000	2,396,784	2,399,900		100		100		2,400,000				85,200	08/18/2025
857477-AW-3	STATE STREET CORP	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		60,550	62,000	61,373	61,900		4		4		61,904		(1,354)	(1,354)	292	05/19/2026
857477-BD-4	STATE STREET CORP	02/24/2025	JP MORGAN SECURITIES LLC		1,030,712	1,050,000	1,051,094	1,050,521		(19)		(19)		1,050,503		(19,791)	(19,791)	9,904	12/03/2029
857477-BG-7	STATE STREET CORP	10/28/2025	VARIOUS		4,054,307	4,300,000	4,282,542	4,290,666		1,472		1,472		4,292,138		(237,831)	(237,831)	127,180	01/24/2030
857477-BN-2	STATE STREET CORP	02/24/2025	JP MORGAN SECURITIES LLC		1,157,425	1,250,000	1,250,000	1,250,000						1,250,000		(92,575)	(92,575)	15,869	03/30/2031
857477-BX-0	STATE STREET CORP	11/04/2025	SECURITY CALLED AT 100.00000000 100.0000		5,600,000	5,600,000	5,600,000	5,600,000						5,600,000				322,056	11/04/2026
857477-CF-8	STATE STREET CORP	02/24/2025	JP MORGAN SECURITIES LLC		723,478	700,000	723,856	723,656		(830)		(830)		722,827		651	651	10,389	11/21/2029
858119-BK-5	STEEL DYNAMICS INC	02/24/2025	JP MORGAN SECURITIES LLC		1,636,180	1,750,000	1,755,418	1,752,985		(86)		(86)		1,752,899		(116,719)	(116,719)	21,802	04/15/2030
858119-BL-3	STEEL DYNAMICS INC	06/15/2025	MATURITY 100.0000		1,250,000	1,250,000	1,245,238	1,249,561		439		439		1,250,000				15,000	06/15/2025
858119-BM-1	STEEL DYNAMICS INC	06/24/2025	MORGAN STANLEY & CO. LLC		116,171	125,000	126,941	126,170		(91)		(91)		126,080		(9,908)	(9,908)	3,837	01/15/2031
858586-J#-8	STEPAN COMPANY	09/23/2025	SINKING FUND REDEMPTION 100.0000		9,620,000	9,620,000	9,620,000	9,620,000						9,620,000				227,994	09/23/2028
858586-K*-0	STEPAN COMPANY	12/10/2025	SINKING FUND REDEMPTION 100.0000		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				46,410	12/10/2031
863667-AH-4	STRYKER CORP	11/01/2025	MATURITY 100.0000		6,150,000	6,150,000	6,078,207	6,141,059		8,941		8,941		6,150,000				207,563	11/01/2025
863667-AQ-4	STRYKER CORPORATION	06/24/2025	VARIOUS		17,605,732	18,050,000	18,042,419	18,050,000						18,050,000		(444,268)	(444,268)	364,635	03/07/2028
86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	12/23/2025	VARIOUS		5,968,765	6,050,000	6,045,168	6,048,567		471		471		6,049,039		(80,274)	(80,274)	275,541	01/17/2028
86562M-BU-3	SUMITOMO MITSUI FINANCIAL GROUP IN	10/28/2025	VARIOUS		692,024	750,000	750,000	750,000						750,000		(57,977)	(57,977)	12,092	09/27/2029
86563V-AT-6	SUMITOMO MITSUI TRUST BANK LTD	09/12/2025	MATURITY 100.0000		2,950,000	2,950,000	2,946,431	2,949,490		510		510		2,950,000				30,975	09/12/2025
86787E-BB-2	TRUIST BANK	11/03/2025	MATURITY 100.0000		900,000	900,000	899,451	899,997		3		3		900,000				36,450	11/03/2025
86787G-AJ-1	TRUIST BANK	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		195,736	200,000	198,988	199,853		6		6		199,860		(4,124)	(4,124)	1,247	05/15/2026
867898-AG-9	SUNSWEET GROWERS INC	11/22/2025	SINKING FUND REDEMPTION 100.0000		257,143	257,143	257,143	257,143						257,143				8,177	11/22/2026
867898-AH-7	SUNSWEET GROWERS INC	07/24/2025	SINKING FUND REDEMPTION 100.0000		571,429	571,429	571,429	571,429						571,429				15,200	07/24/2027
867898-AJ-3	SUNSWEET GROWERS INC	11/13/2025	SINKING FUND REDEMPTION 100.0000		142,857	142,857	142,857	142,857						142,857				6,457	11/13/2028
867898-AK-0	SUNSWEET GROWERS	10/29/2025	SINKING FUND REDEMPTION 100.0000		660,714	660,714	660,714	660,714						660,714				23,786	10/29/2029
867898-AL-8	SUNSWEET GROWERS INC.	11/12/2025	SINKING FUND REDEMPTION 100.0000		285,714	285,714	285,714	285,714						285,714				9,286	11/12/2030
87020P-AV-9	SWEDBANK AB	05/05/2025	GOLDMAN SACHS & CO		15,199,950	15,000,000	14,878,800	14,935,854		14,855		14,855		14,950,709		249,241	249,241	321,480	06/15/2026
870836-AC-7	UBS-NY	07/15/2025	VARIOUS		1,212,212	1,210,000	1,003,171	1,198,176		8,715		8,715		1,206,891		5,321	5,321	83,583	07/15/2025
87166F-AD-5	SYNCHRONY BANK	08/22/2025	MATURITY 100.0000		10,000,000	10,000,000	9,989,600	9,997,862		2,138		2,138		10,000,000				540,000	08/22/2025
871829-AD-9	SYSCO CORPORATION	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,730,178	1,644,000	1,972,389	1,696,946		(1,329)		(1,329)		1,695,616		34,562	34,562	32,043	04/15/2027
871829-AZ-0	SYSCO CORPORATION	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,541,759	6,571,000	6,409,485	6,525,715		16,214		16,214		6,541,929		(170)	(170)	128,682	10/01/2025
871829-BK-2	SYSCO CORPORATION	06/24/2025	MORGAN STANLEY & CO. LLC		91,205	100,000	99,647	99,810		17		17		99,827		(8,622)	(8,622)	2,067	02/15/2030

SCHEDULE D - PART 4

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
871829-BQ-9	SYSCO CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		626,131	734,000	612,714	632,682		1,863		1,863		634,545		(8,413)	(8,413)	3,547	12/14/2031
872287-AL-1	TCI COMMUNICATIONS INC	02/24/2025	JP MORGAN SECURITIES LLC		14,438,925	13,500,000	13,413,754	13,480,331		843		843		13,481,175		957,750	957,750	507,656	02/15/2028
87236Y-AD-0	TD AMERITRADE HOLDING CORPORATION	04/01/2025	MATURITY 100.0000		4,890,000	4,890,000	4,923,403	4,889,974		26		26		4,890,000				88,631	04/01/2025
87264A-AV-7	T-MOBILE USA INC REG	05/05/2025	BARCLAYS CAPITAL		4,077,348	4,080,000	4,049,625	4,069,362		1,120		1,120		4,070,482		6,866	6,866	148,042	02/01/2028
87264A-BF-1	T-MOBILE USA INC	02/24/2025	JP MORGAN SECURITIES LLC		6,094,528	6,400,000	6,141,132	6,206,901		4,810		4,810		6,211,711		(117,183)	(117,183)	89,556	04/15/2030
87264A-CA-1	T-MOBILE USA INC	02/24/2025	JP MORGAN SECURITIES LLC		603,493	650,000	648,616	649,432		33		33		649,465		(45,972)	(45,972)	7,033	02/15/2028
87264A-DF-9	T-MOBILE USA INC	03/24/2025	MORGAN STANLEY & CO. LLC		149,576	150,000	149,552	149,587		8		8		149,595		(20)	(20)	3,433	04/15/2034
872882-AN-5	TSMC GLOBAL LTD	06/24/2025	MORGAN STANLEY & CO. LLC		3,044,907	3,050,000	3,023,282	3,028,703		1,149		1,149		3,029,851		15,055	15,055	130,483	07/22/2032
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	06/24/2025	MORGAN STANLEY & CO. LLC		10,094,739	9,930,000	9,703,648	9,760,220		19,783		19,783		9,780,003		314,736	314,736	288,246	11/26/2028
87612B-BL-5	TARGA RESOURCES PARTNERS	07/15/2025	VARIOUS		3,256,050	3,250,000	3,284,670	3,256,489		(4,499)		(4,499)		3,251,990		4,060	4,060	183,842	07/15/2027
87612B-BQ-4	TARGA RESOURCES PARTNERS LP	06/12/2025	JP MORGAN SECURITIES LLC		7,266,443	7,190,000	6,744,465	6,808,664		29,196		29,196		6,837,860		428,583	428,583	303,499	03/01/2030
87612E-BH-8	TARGET CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		7,367,809	7,550,000	7,597,466	7,572,197		(4,347)		(4,347)		7,567,849		(200,040)	(200,040)	244,359	04/15/2029
87612E-BQ-8	TARGET CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		6,377,250	6,600,000	6,584,754	6,587,155		201		201		6,587,356		(210,106)	(210,106)	177,467	01/15/2033
87612G-AE-1	TARGA RESOURCES CORP	02/24/2025	JP MORGAN SECURITIES LLC		5,814,892	5,575,000	5,950,532	5,927,069		(11,731)		(11,731)		5,915,338		(100,446)	(100,446)	165,717	03/01/2029
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC	11/10/2025	SECURITY CALLED AT 102.30700000 102.3070		4,552,662	4,450,000	4,450,000	4,450,000						4,450,000				338,681	06/15/2027
87901J-AF-2	TEGNA INC	09/22/2025	SECURITY CALLED AT 100.00000000 100.0000		327,000	327,000	327,000	327,000						327,000				14,230	03/15/2026
87936Y-AB-3	TELEFONICA CELULAR DEL 5.875% 15 APR 202	09/15/2025	SECURITY CALLED AT 100.00000000 100.0000		439,000	439,000	437,950	431,743		2,105		2,105		433,848		5,152	5,152	23,642	04/15/2027
88032X-AG-9	TENCENT HOLDINGS LTD	01/10/2025	WELLS FARGO SECURITIES LLC		627,127	650,000	597,348	611,537		381		381		611,918		15,209	15,209	11,294	01/19/2028
88032X-BA-1	TENCENT HOLDINGS LTD	01/10/2025	BARCLAYS BANK PLC		2,729,916	3,105,000	2,692,656	2,737,847		1,654		1,654		2,739,500		(9,584)	(9,584)	20,120	04/22/2031
88033G-DS-6	TENET HEALTHCARE CORP	11/19/2025	SECURITY CALLED AT 100.00000000 100.0000		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				292,500	02/01/2027
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC	12/04/2025	VARIOUS		17,824,717	18,930,000	16,940,499	17,508,003		231,668		231,668		17,739,671		85,046	85,046	678,215	03/01/2030
882508-BC-7	TEXAS INSTRUMENTS INC	05/13/2025	BARCLAYS CAPITAL		3,435,797	3,550,000	3,332,497	3,477,332		9,104		9,104		3,486,437		(50,640)	(50,640)	54,621	11/03/2027
882508-BG-8	TEXAS INSTRUMENTS INC	10/28/2025	VARIOUS		2,206,170	2,423,000	2,396,319	2,409,545		651		651		2,410,196		(204,025)	(204,025)	29,556	09/04/2029
882508-BP-8	TEXAS INSTRUMENTS INC	02/24/2025	JP MORGAN SECURITIES LLC		1,692,542	1,825,000	1,819,689	1,820,856		71		71		1,820,926		(128,385)	(128,385)	34,972	08/16/2032
882587-B*-8	TEXAS-NEW MEXICO POWER COMPANY	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		2,520,000	2,520,000	2,520,000	2,520,000						2,520,000				52,777	08/15/2035
88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		11,400,000	11,400,000	11,400,000	11,400,000						11,400,000				298,762	08/24/2027
882884-C*-8	TEXAS NEW MEXICO POWER COMPANY	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				41,841	03/29/2044
882884-E*-6	TEXAS-NEW MEXICO POWER COMPANY	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		9,200,000	9,200,000	9,200,000	9,200,000						9,200,000				317,415	07/28/2032
882884-F@-3	TEXAS-NEW MEXICO POWER CO	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		7,700,000	7,700,000	7,700,000	7,700,000						7,700,000				315,764	03/28/2036
882884-G*-4	TEXAS-NEW MEXICO POWER CO	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		19,500,000	19,500,000	19,500,000	19,500,000						19,500,000				1,107,096	07/01/2054
883203-BV-2	TEXTRON INC	03/01/2025	MATURITY 100.0000		11,225,000	11,225,000	11,250,643	11,224,089		911		911		11,225,000				217,484	03/01/2025
883203-BW-0	TEXTRON INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		28,618,000	28,618,000	28,007,829	28,419,940		164,020		164,020		28,583,960		34,040	34,040	1,481,776	03/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
883203-BX-8	TEXTRON INC	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		389,560	400,000	399,996	400,078						400,078		(10,518)	(10,518)	5,191	03/15/2027
883203-BY-6	TEXTRON INC	02/24/2025	JP MORGAN SECURITIES LLC		863,487	900,000	899,694	899,971		1		1		899,972		(36,485)	(36,485)	14,681	03/01/2028
883203-CA-7	TEXTRON INC	02/24/2025	JP MORGAN SECURITIES LLC		2,491,034	2,600,000	2,682,925	2,641,938		(1,318)		(1,318)		2,640,620		(149,586)	(149,586)	44,503	09/17/2029
883556-BZ-4	THERMO FISHER SCIENTIFIC INC	02/24/2025	JP MORGAN SECURITIES LLC		1,833,860	2,000,000	1,997,220	1,998,646		40		40		1,998,686		(164,826)	(164,826)	20,800	10/01/2029
883556-CK-6	THERMO FISHER SCIENTIFIC INC	02/24/2025	JP MORGAN SECURITIES LLC		498,718	550,000	549,736	549,879		5		5		549,884		(51,166)	(51,166)	3,476	10/15/2028
883556-CX-8	THERMO FISHER SCIENTIFIC INC	02/24/2025	JP MORGAN SECURITIES LLC		1,035,408	1,030,000	1,030,000	1,030,000						1,030,000		5,408	5,408	28,376	08/10/2033
884903-AY-1	THOMSON REUTERS CORP	03/20/2025	EXCHANGE TRANSACTIONS		1,612,626	1,617,000	1,608,302	1,612,559		67		67		1,612,626				44,468	08/15/2035
884903-BP-9	THOMSON REUTERS CORPORATION	03/20/2025	EXCHANGE TRANSACTIONS		611,905	585,000	612,314	612,099		(195)		(195)		611,905					11/23/2043
884903-BV-6	THOMSON REUTERS CORPORATION	03/20/2025	EXCHANGE TRANSACTIONS		16,298,421	16,235,000	16,583,924	16,316,012		(17,591)		(17,591)		16,298,421					05/15/2026
88579Y-AV-3	3M CO	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,371,149	15,976,000	15,210,196	15,818,444		5,471		5,471		15,823,915		(452,766)	(452,766)	123,814	09/19/2026
88579Y-BC-4	3M CO	02/24/2025	JP MORGAN SECURITIES LLC		3,984,749	4,100,000	4,100,000	4,100,000						4,100,000		(115,251)	(115,251)	66,468	09/14/2028
88579Y-BG-5	3M CO	10/28/2025	VARIOUS		8,297,138	8,550,000	8,547,008	8,549,775		142		142		8,549,917		(252,780)	(252,780)	260,709	03/01/2029
88579Y-BJ-9	3M CO	02/24/2025	JP MORGAN SECURITIES LLC		1,632,618	1,800,000	1,780,524	1,790,384		292		292		1,790,676		(158,058)	(158,058)	21,256	08/26/2029
89115A-2M-3	TORONTO-DOMINION BANK/THE	02/24/2025	JP MORGAN SECURITIES LLC		2,531,925	2,500,000	2,500,000	2,500,000						2,500,000		31,925	31,925	80,563	01/10/2028
89115A-2U-5	TORONTO-DOMINION BANK/THE	09/12/2025	TD SECURITIES (USA) LLC		14,125,500	13,586,000	13,901,603	13,898,942		(56,547)		(56,547)		13,842,395		283,105	283,105	871,245	07/17/2028
89117F-8Z-5	TORONTO-DOMINION BANK/THE	01/01/2025	TRANSFER B/W DESIGNATIONS		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				206,510	10/31/2082
89152U-AH-5	TOTAL CAPITAL SA	02/24/2025	JP MORGAN SECURITIES LLC		6,163,731	6,300,000	6,300,000	6,300,000						6,300,000		(136,269)	(136,269)	91,056	10/11/2028
89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA	05/13/2025	VARIOUS		19,496,507	20,200,000	19,812,497	19,947,880		21,299		21,299		19,969,180		(472,673)	(472,673)	491,752	02/19/2029
891906-AF-6	GLOBAL PAYMENTS INC	02/24/2025	JP MORGAN SECURITIES LLC		1,775,844	1,800,000	1,795,608	1,798,456		63		63		1,798,519		(22,675)	(22,675)	18,690	06/01/2028
892331-AG-4	TOYOTA MOTOR CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		4,210,176	4,450,000	4,450,000	4,450,000						4,450,000		(239,825)	(239,825)	129,325	07/02/2029
89236T-DR-3	TOYOTA MOTOR CREDIT CORP	05/13/2025	VARIOUS		1,246,590	1,275,000	1,270,780	1,274,213		89		89		1,274,301		(27,711)	(27,711)	28,420	01/11/2027
89236T-EM-3	TOYOTA MOTOR CREDIT CORP	05/13/2025	VARIOUS		3,467,006	3,600,000	3,419,280	3,536,496		5,408		5,408		3,541,903		(74,898)	(74,898)	81,371	01/11/2028
89236T-EW-1	TOYOTA MOTOR CREDIT CORP	04/14/2025	MATURITY 100.0000		4,050,000	4,050,000	4,040,240	4,049,690		310		310		4,050,000				68,850	04/14/2025
89236T-FT-7	TOYOTA MOTOR CREDIT CORP	11/04/2025	JP MORGAN SECURITIES LLC		6,281,394	6,400,000	6,376,128	6,389,381		1,981		1,981		6,391,362		(109,968)	(109,968)	262,628	01/08/2029
89236T-GU-3	TOYOTA MOTOR CREDIT CORP	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,346,956	3,600,000	3,585,204	3,592,027		1,278		1,278		3,593,305		(246,349)	(246,349)	93,740	02/13/2030
89236T-GY-5	TOYOTA MOTOR CREDIT CORP	02/24/2025	JP MORGAN SECURITIES LLC		2,344,775	2,500,000	2,498,325	2,499,129		23		23		2,499,151		(154,376)	(154,376)	33,750	04/01/2030
89236T-KD-6	TOYOTA MOTOR CREDIT CORPORATION	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,130,700	10,000,000	9,998,800	9,999,179		157		157		9,999,335		131,365	131,365	415,333	06/29/2029
89236T-KQ-7	TOYOTA MOTOR CREDIT CORP	05/13/2025	BARCLAYS CAPITAL		4,015,120	4,000,000	3,997,360	3,998,417		182		182		3,998,599		16,521	16,521	155,194	01/12/2028
892938-AA-9	TRANE TECHNOLOGIES FINANCING LTD	02/24/2025	JP MORGAN SECURITIES LLC		8,638,587	8,530,000	8,518,826	8,522,200		114		114		8,522,314		116,273	116,273	213,961	03/03/2033
89346D-AH-0	TRANSALTA CORPORATION	12/22/2025	SECURITY CALLED AT 103.87500000 103.8750		8,289,225	7,980,000	8,223,550	8,141,267		(51,018)		(51,018)		8,090,250		(110,250)	(110,250)	991,238	11/15/2029
89352H-AT-6	TRANSCANADA PIPELINES LIMITED	11/24/2025	SECURITY CALLED AT 100.00000000 100.0000		6,564,000	6,564,000	6,512,341	6,544,983		16,387		16,387		6,561,370		2,630	2,630	434,660	01/15/2026
89352H-AW-9	TRANSCANADA PIPELINES LTD	06/12/2025	JP MORGAN SECURITIES LLC		3,558,054	3,600,000	3,585,996	3,595,045		734		734		3,595,779		(37,725)	(37,725)	67,363	05/15/2028
89352L-AG-5	TRANS-CANADA PL	03/24/2025	MORGAN STANLEY & CO. LLC		5,883,551	5,343,000	5,336,161	5,341,858		51		51		5,341,909		541,642	541,642	114,281	06/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COM	06/12/2025	JP MORGAN SECURITIES LLC		3,346,875	3,400,000	3,381,164	3,393,618		925		925		3,394,543		(47,668)	(47,668)	91,044	03/15/2028
893574-AP-8	TRANSCONTINENTAL GAS PIPE LINE COM	02/24/2025	JP MORGAN SECURITIES LLC		1,286,306	1,400,000	1,397,018	1,398,329		43		43		1,398,372		(112,066)	(112,066)	12,639	05/15/2030
893647-BL-0	TRANSDIGM INC	06/19/2025	SECURITY CALLED AT 100.00000000 100.0000		3,435,000	3,435,000	3,435,000	3,435,000						3,435,000				112,305	11/15/2027
89366L-AD-6	TRANSELEC SA	01/14/2025	MATURITY 100.0000		1,200,000	1,200,000	1,187,784	1,199,985		15		15		1,200,000				25,500	01/14/2025
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU SA	06/24/2025	VARIOUS		8,328,364	8,404,000	7,954,120	8,296,972		12,952		12,952		8,309,925		18,439	18,439	219,511	04/30/2028
896239-AC-4	TRIMBLE INC	02/24/2025	JP MORGAN SECURITIES LLC		3,353,676	3,352,000	3,555,388	3,438,072		(3,821)		(3,821)		3,434,250		(80,574)	(80,574)	31,937	06/15/2028
89668Q-AE-8	TRINSEO MATERIALS OPERATING SCA	01/17/2025	SECURITY CALLED AT 100.00000000 100.0000		2,706,000	2,706,000	2,690,860	2,692,470	11,642	198		11,840		2,704,310		1,690	1,690	29,898	09/01/2025
89788M-AE-2	TRUIST FINANCIAL CORP	10/28/2025	VARIOUS		4,480,529	4,800,000	4,802,431	4,801,274		(200)		(200)		4,801,073		(320,544)	(320,544)	61,191	06/07/2029
89788M-AG-7	TRUIST FINANCIAL CORP	12/23/2025	GOLDMAN SACHS & CO		13,769,938	13,750,000	13,750,000	13,750,000						13,750,000		19,938	19,938	595,258	06/06/2028
89788M-AJ-1	TRUIST FINANCIAL CORP	10/28/2025	SECURITY CALLED AT 100.00000000 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				590,000	10/28/2026
89788M-AR-3	TRUIST FINANCIAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		4,345,761	4,285,000	4,429,876	4,421,138		(4,476)		(4,476)		4,416,662		(70,901)	(70,901)	136,499	01/24/2030
89837#-AJ-7	TRUSTEES OF THE ESTATE OF BERNICE	09/08/2025	SINKING FUND REDEMPTION 100.0000		1,656,000	1,656,000	1,656,000	1,656,000						1,656,000				43,097	03/08/2042
89837#-AK-4	TRUSTEES OF THE ESTATE OF BERNICE	12/17/2025	SINKING FUND REDEMPTION 100.0000		630,000	630,000	630,000	630,000						630,000				15,923	12/17/2039
89837#-AL-2	TRUSTEES OF THE ESTATE OF BERNICE	10/13/2025	SINKING FUND REDEMPTION 100.0000		500,000	500,000	500,000	500,000						500,000				18,938	10/13/2043
89843#-AA-8	MOUNT HOLYOKE COLLEGE	07/01/2025	SINKING FUND REDEMPTION 100.0000		528,918	528,918	528,918	528,918						528,918				7,960	07/01/2049
902494-BK-8	TYSON FOODS INC	02/24/2025	JP MORGAN SECURITIES LLC		685,636	700,000	699,874	700,000						700,000		(14,364)	(14,364)	14,718	03/01/2029
902494-BL-6	TYSON FOODS INC	02/24/2025	JP MORGAN SECURITIES LLC		1,130,069	1,110,000	1,110,282	1,110,371		(12)		(12)		1,110,359		19,710	19,710	26,640	03/15/2029
902613-AA-6	UBS GROUP AG	02/24/2025	JP MORGAN SECURITIES LLC		2,328,404	2,525,000	2,525,000	2,525,000						2,525,000		(196,597)	(196,597)	42,097	08/13/2030
902613-AM-0	UBS GROUP AG	05/12/2025	SECURITY CALLED AT 100.00000000 100.0000		1,500,000	1,500,000	1,469,295	1,487,355		3,280		3,280		1,490,635		9,365	9,365	33,660	05/12/2026
90351D-AB-3	UBS GROUP AG	09/24/2025	MATURITY 100.0000		6,050,000	6,050,000	6,038,687	6,050,000						6,050,000				249,563	09/24/2025
904764-AH-0	UNILEVER CAPITAL	03/24/2025	MORGAN STANLEY & CO. LLC		883,379	822,000	821,581	822,063		49		49		822,113		61,266	61,266	17,513	11/15/2032
904764-AS-6	UNILEVER CAPITAL CORP	07/30/2025	MATURITY 100.0000		3,555,000	3,555,000	3,516,720	3,552,542		2,458		2,458		3,555,000				110,205	07/30/2025
904764-AY-3	UNILEVER CAPITAL CORP	05/13/2025	BARCLAYS CAPITAL		507,021	520,000	511,997	517,920		326		326		518,247		(11,226)	(11,226)	7,917	05/05/2027
904764-BB-2	UNILEVER CAPITAL CORP	03/22/2025	MATURITY 100.0000		2,100,000	2,100,000	2,079,714	2,099,351		649		649		2,100,000				35,438	03/22/2025
904764-BC-0	UNILEVER CAPITAL CORP	05/13/2025	VARIOUS		9,477,036	9,680,000	9,544,395	9,632,017		5,547		5,547		9,637,564		(160,527)	(160,527)	217,570	03/22/2028
904764-BU-0	UNILEVER CAPITAL CORP	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,022,750	7,000,000	6,981,310	6,983,588		1,626		1,626		6,985,215		37,535	37,535	195,854	08/12/2027
906548-CP-5	UNION ELECTRIC CO	10/28/2025	VARIOUS		4,674,596	4,800,000	4,795,920	4,798,512		358		358		4,798,871		(124,275)	(124,275)	143,461	03/15/2029
906548-CR-1	UNION ELECTRIC CO	11/04/2025	JP MORGAN SECURITIES LLC		8,572,384	9,200,000	9,192,088	9,195,813		484		484		9,196,297		(623,913)	(623,913)	206,664	03/15/2030
907818-DY-1	UNION PACIFIC CORPORATION	01/15/2025	MATURITY 100.0000		1,200,000	1,200,000	1,196,028	1,199,985		15		15		1,200,000				19,500	01/15/2025
907818-ED-6	UNION PACIFIC CORP	08/15/2025	MATURITY 100.0000		4,250,000	4,250,000	4,188,215	4,238,719		11,281		11,281		4,250,000				138,125	08/15/2025
907818-FB-9	UNION PACIFIC CORPORATION	12/04/2025	VARIOUS		2,514,643	2,550,000	2,548,904	2,549,815		147		147		2,549,962		(35,320)	(35,320)	104,597	03/01/2029
907818-GE-2	UNION PACIFIC CORPORATION	05/05/2025	TD SECURITIES (USA) LLC		11,917,466	11,890,000	11,882,153	11,886,976		907		907		11,887,882		29,584	29,584	400,049	02/21/2026
90783T-AA-8	UNION PACIFIC CORP	07/02/2025	MATURITY 100.0000		6,761	6,761	6,984	6,764		(3)		(3)		6,761				365	07/02/2025
910047-AK-5	UNITED AIRLINES HOLDINGS INC	01/15/2025	MATURITY 100.0000		4,320,000	4,320,000	4,214,159	4,318,121		1,879		1,879		4,320,000				105,300	01/15/2025
911312-BM-7	UNITED PARCEL SERVICE INC	05/13/2025	BARCLAYS CAPITAL		1,776,326	1,830,000	1,767,754	1,809,391		2,576		2,576		1,811,967		(35,641)	(35,641)	27,752	11/15/2027
911312-BR-6	UNITED PARCEL SERVICE INC	10/28/2025	VARIOUS		4,020,931	4,100,000	4,095,162	4,098,413		469		469		4,098,882		(77,951)	(77,951)	140,307	03/15/2029
911312-BU-9	UNITED PARCEL SERVICE INC	02/24/2025	JP MORGAN SECURITIES LLC		1,051,319	1,150,000	1,146,447	1,148,340		50		50		1,148,390		(97,071)	(97,071)	13,896	09/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
911312-BY-1	UNITED PARCEL SERVICE INC	02/24/2025	JP MORGAN SECURITIES LLC		4,244,434	4,275,000	4,249,607	4,256,380		472		472		4,256,852		(12,418)	(12,418)	76,095	04/01/2030
911312-BZ-8	UNITED PARCEL SERVICE INC	02/24/2025	JP MORGAN SECURITIES LLC		14,700,497	14,740,000	14,735,283	14,739,024		15		15		14,739,038		(38,542)	(38,542)	343,319	03/03/2033
91159H-HS-2	US BANCORP	05/13/2025	VARIOUS		2,553,834	2,609,000	2,601,930	2,606,754		133		133		2,606,887		(53,053)	(53,053)	35,688	04/26/2028
91159H-HW-3	US BANCORP	02/24/2025	JP MORGAN SECURITIES LLC		1,294,972	1,400,000	1,399,874	1,399,971		1		1		1,399,972		(105,000)	(105,000)	23,917	07/30/2029
91159H-JF-8	US BANCORP	12/23/2025	GOLDMAN SACHS & CO		40,411,713	40,130,000	40,036,798	40,037,964		26,501		26,501		40,064,465		347,248	347,248	2,595,715	07/22/2028
91159H-JK-7	US BANCORP	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,439,219	5,370,000	5,370,000	5,370,000						5,370,000		69,219	69,219	310,944	02/01/2029
91159H-JS-0	US BANCORP	02/24/2025	JP MORGAN SECURITIES LLC		4,327,257	4,305,000	4,428,726	4,422,008		(3,381)		(3,381)		4,418,627		(91,370)	(91,370)	129,294	07/23/2030
913017-AT-6	RTX CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		2,177,745	2,055,000	2,089,380	2,063,841		(330)		(330)		2,063,511		114,234	114,234	78,022	08/01/2028
913017-CH-0	RTX CORPORATION	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,907,981	7,091,000	6,582,788	6,839,896		35,886		35,886		6,875,783		32,199	32,199	82,472	11/01/2026
91319#-AG-6	SUEZ WATER RESOURCES INC	01/26/2025	MATURITY 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				86,100	01/26/2025
91324P-CP-5	UNITEDHEALTH GROUP INC	07/15/2025	MATURITY 100.0000		3,150,000	3,150,000	3,141,464	3,149,760		240		240		3,150,000				118,125	07/15/2025
91324P-CV-2	UNITEDHEALTH GROUP INC	05/05/2025	MARKETAXESS CORP		684,485	692,000	662,256	680,851		3,152		3,152		684,003		482	482	13,765	03/15/2026
91324P-DK-5	UNITEDHEALTH GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		1,954,980	2,000,000	1,996,560	1,998,831		48		48		1,998,879		(43,899)	(43,899)	14,972	06/15/2028
91324P-DP-4	UNITEDHEALTH GROUP INC	05/13/2025	BARCLAYS CAPITAL		13,846,781	14,160,000	13,482,161	13,682,020		41,668		41,668		13,723,688		123,093	123,093	227,101	12/15/2028
91324P-EJ-7	UNITEDHEALTH GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		17,057,842	17,910,000	17,863,792	17,877,116		574		574		17,877,690		(819,847)	(819,847)	208,950	05/15/2032
91417#-AB-8	UNIVERSITY OF CHICAGO MEDICAL CENT	08/15/2025	SINKING FUND REDEMPTION 100.0000		1,864,478	1,864,478	1,864,478	1,864,478						1,864,478				51,087	08/15/2042
914756-AA-1	UNIVERSITY OF ROCHESTER	07/01/2025	SINKING FUND REDEMPTION 100.0000		765,924	765,924	765,924	765,924						765,924				27,267	07/01/2047
914756-AB-9	UNIVERSITY OF ROCHESTER	07/01/2025	SINKING FUND REDEMPTION 100.0000		459,767	459,767	459,767	459,767						459,767				11,241	07/01/2049
914756-AC-7	UNIVERSITY OF ROCHESTER	07/01/2025	SINKING FUND REDEMPTION 100.0000		106,667	106,667	106,667	106,667						106,667				2,552	07/01/2052
914756-AD-5	UNIVERSITY OF ROCHESTER	07/01/2025	SINKING FUND REDEMPTION 100.0000		2,359,999	2,359,999	2,359,999	2,359,999						2,359,999				76,287	07/01/2052
914906-AU-6	UNIVISION COMMUNICATIONS INC	07/28/2025	SECURITY CALLED AT 100.00000000 100.0000		1,114,000	1,114,000	1,081,683	1,096,614		3,865		3,865		1,100,479		13,521	13,521	48,587	06/01/2027
91521#-AA-3	UNIVERSITY OF VERMONT & ST AGRIC C	10/01/2025	SINKING FUND REDEMPTION 100.0000		1,705,000	1,705,000	1,705,000	1,705,000						1,705,000				27,280	10/01/2028
91740P-AF-5	USA COMP PAR LP/USA COMP FIN COR	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		5,980,000	5,980,000	6,110,250	5,996,510		(16,510)		(16,510)		5,980,000				461,374	09/01/2027
91803*-AP-3	UTILITIES INC.	07/19/2025	SINKING FUND REDEMPTION 100.0000		250,000	250,000	250,000	250,000						250,000				16,450	07/21/2036
918204-BA-5	VF CORPORATION	03/27/2025	SECURITY CALLED AT 100.00000000 100.0000		7,500,000	7,500,000	7,487,025	7,499,163		643		643		7,499,806		194	194	77,000	04/23/2025
91913Y-AE-0	VALERO ENERY CORP	06/24/2025	MORGAN STANLEY & CO. LLC		1,170,193	1,028,000	1,041,600	1,034,559		(175)		(175)		1,034,384		135,809	135,809	53,542	04/15/2032
91913Y-AS-9	VALERO ENERGY CORP	03/15/2025	MATURITY 100.0000		8,813,000	8,813,000	8,777,197	8,811,651		1,349		1,349		8,813,000				160,837	03/15/2025
91913Y-AU-4	VALERO ENERGY CORPORATION	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		196,701	201,000	200,307	200,889		4		4		200,893		(4,192)	(4,192)	2,430	09/15/2026
91913Y-AV-2	VALERO ENERGY CORPORATION	06/24/2025	VARIOUS		6,974,313	7,012,000	7,005,829	7,010,529		709		709		7,011,238		(36,925)	(36,925)	135,987	06/01/2028
91913Y-AW-0	VALERO ENERGY CORPORATION	12/04/2025	VARIOUS		9,970,927	10,172,000	9,937,636	10,020,428		8,519		8,519		10,028,947		(58,021)	(58,021)	327,641	04/01/2029
92023R-AA-8	VALLOUREC SA	12/12/2025	VARIOUS		4,680,718	4,410,000	4,426,950	4,425,967		(1,222)		(1,222)		4,424,745		244,182	244,182	386,277	04/15/2032
921813-A*-2	VANDERBILT UNIVERSITY	10/01/2025	SINKING FUND REDEMPTION 100.0000		497,000	497,000	497,000	497,000						497,000				19,532	10/01/2048
92343E-AH-5	VERISIGN INC	04/01/2025	MATURITY 100.0000		16,946,000	16,946,000	17,025,237	16,946,000						16,946,000				444,833	04/01/2025
92343V-DD-3	VERIZON COMMUNICATIONS INC	04/23/2025	SECURITY CALLED AT 100.00000000 100.0000		8,730,000	8,730,000	8,361,175	8,653,004		14,428		14,428		8,667,432		62,568	62,568	157,868	08/15/2026
92343V-ES-9	VERIZON COMMUNICATIONS INC	06/24/2025	VARIOUS		5,196,584	5,300,000	5,296,664	5,299,302		315		315		5,299,617		(103,033)	(103,033)	162,115	02/08/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92343V-EU-4	VERIZON COMMUNICATIONS INC	10/28/2025	VARIOUS		14,180,176	14,549,000	14,258,007	14,253,393		285		285		14,253,678		(73,502)	(73,502)	241,966	12/03/2029
92343V-FE-9	VERIZON COMMUNICATIONS INC	10/28/2025	VARIOUS		4,332,764	4,600,000	4,585,878	4,592,210		740		740		4,592,950		(260,186)	(260,186)	106,418	03/22/2030
92343V-GG-3	VERIZON COMMUNICATIONS INC	12/16/2025	SECURITY CALLED AT 100.00000000 100.0000		8,550,000	8,550,000	8,533,157	8,545,819		3,281		3,281		8,549,100		900	900	153,591	03/20/2026
92343V-GT-5	VERIZON COMMUNICATIONS INC	02/24/2025	JP MORGAN SECURITIES LLC		3,028,849	3,030,000	3,025,061	3,026,990		44		44		3,027,034		1,815	1,815	45,054	05/09/2033
92343V-GX-6	VERIZON COMMUNICATIONS INC	04/16/2025	144A SECURITY EXCHANGE TRANSACTION		13,787,283	13,998,000	13,775,548	13,782,103		5,181		5,181		13,787,283				345,704	02/15/2035
92344G-AM-8	VERIZON COMMUNICATIONS INC	02/24/2025	JP MORGAN SECURITIES LLC		2,224,858	1,953,000	2,009,032	1,975,937		(470)		(470)		1,975,467		249,391	249,391	35,317	12/01/2030
92345Y-AD-8	VERISK ANALYTICS INC	04/21/2025	SECURITY CALLED AT 100.00000000 100.0000		13,600,000	13,600,000	13,907,930	13,612,035		(12,035)		(12,035)		13,600,000				190,400	06/15/2025
92345Y-AF-3	VERISK ANALYTICS INC	10/28/2025	VARIOUS		5,218,916	5,250,000	5,565,038	5,394,981		(21,695)		(21,695)		5,373,286		(154,370)	(154,370)	199,696	03/15/2029
92345Y-AH-9	VERISK ANALYTICS INC	02/24/2025	JP MORGAN SECURITIES LLC		6,746,756	6,475,000	6,614,934	6,596,219		(1,864)		(1,864)		6,594,355		152,401	152,401	148,925	04/01/2033
92345Y-AJ-5	VERISK ANALYTICS INC	03/24/2025	MORGAN STANLEY & CO. LLC		2,886,293	2,877,000	2,830,047	2,832,109		1,081		1,081		2,833,190		53,102	53,102	46,152	06/05/2034
92428F-AB-3	VERMONT TRANSCO LLC	04/01/2025	SINKING FUND REDEMPTION 100.0000		243,750	243,750	243,750	243,750						243,750				7,008	04/01/2037
92428F-AC-1	VERMONT TRANSCO LLC	10/01/2025	SINKING FUND REDEMPTION 100.0000		1,222,222	1,222,222	1,222,222	1,222,222						1,222,222				58,789	10/01/2029
92556H-AE-7	PARAMOUNT GLOBAL	10/02/2025	BARCLAYS CAPITAL		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				109,278	03/30/2062
92556V-AB-2	VIATRIS INC	06/22/2025	MATURITY 100.0000		1,300,000	1,300,000	1,297,140	1,299,721		279		279		1,300,000				10,725	06/22/2025
927804-FS-8	VIRGINIA ELECTRIC AND POWER COMPAN	05/15/2025	MATURITY 100.0000		2,709,000	2,709,000	2,704,611	2,708,949		51		51		2,709,000				41,990	05/15/2025
927847-AB-9	VIRGINIA MASON MEDICAL CENTER	03/18/2025	SECURITY CALLED AT 100.52100000 100.5213		663,441	660,000	817,021	793,376		(1,219)		(1,219)		792,157		(132,157)	(132,157)	23,497	08/15/2044
92826C-AD-4	VISA INC	12/14/2025	MATURITY 100.0000		6,086,000	6,086,000	6,009,255	6,075,849		10,151		10,151		6,086,000				191,709	12/14/2025
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		5,550,000	5,550,000	5,622,550	5,544,568		2,510		2,510		5,547,078		2,922	2,922	342,558	09/01/2026
92857W-AB-6	VODAFONE GROUP PLC	03/24/2025	MORGAN STANLEY & CO. LLC		666,897	617,000	627,353	622,078		(55)		(55)		622,023		44,874	44,874	12,319	11/30/2032
92857W-BJ-8	VODAFONE GROUP PLC	02/14/2025	SECURITY CALLED AT 100.00000000 100.0000		23,455,000	23,455,000	22,983,366	23,371,097		24,341		24,341		23,395,438		59,562	59,562	198,879	05/30/2025
92857W-BS-8	VODAFONE GROUP PLC	07/17/2025	SECURITY CALLED AT 85.64600000 85.6460		2,012,681	2,350,000	2,001,865	2,006,229		3,453		3,453		2,009,682		2,999	2,999	66,192	06/19/2049
928668-BE-1	VOLKSWAGEN GROUP OF AMERICA FINANC	05/13/2025	MATURITY 100.0000		15,000,000	15,000,000	14,569,050	14,917,795		82,205		82,205		15,000,000				251,250	05/13/2025
928668-CH-3	VOLKSWAGEN GROUP OF AMERICA FINANC	06/10/2025	JP MORGAN SECURITIES LLC		8,032,284	8,100,000	8,059,770	8,352,130		1,883		1,883		8,061,767		(29,483)	(29,483)	326,340	03/22/2034
929160-AS-8	VULCAN MATERIALS COMPANY	03/28/2025	SECURITY CALLED AT 100.00000000 100.0000		9,167,000	9,167,000	9,390,346	9,167,000						9,167,000				202,820	04/01/2025
929160-AZ-2	VULCAN MATERIALS COMPANY	12/04/2025	VARIOUS		2,799,200	2,950,000	2,941,799	2,945,751		408		408		2,946,158		(146,959)	(146,959)	58,119	06/01/2030
92939U-AH-9	WEC ENERGY GROUP INC	09/27/2025	MATURITY 100.0000		20,000,000	20,000,000	19,979,000	19,994,544		5,456		5,456		20,000,000				1,000,000	09/27/2025
92940P-AE-4	WRKCO INC	02/24/2025	JP MORGAN SECURITIES LLC		2,722,412	2,800,000	2,801,330	2,800,829		(35)		(35)		2,800,794		(78,382)	(78,382)	25,480	06/01/2028
92966*-AL-3	WABASH VALLEY POWER ASSOCIATION IN	10/30/2025	SINKING FUND REDEMPTION 100.0000		107,808	107,808	107,808	107,808						107,808				2,800	10/31/2049
92993*-AA-4	WEC INFRASTRUCTURE ENERGY HOLDING	12/31/2025	VARIOUS		4,521,217	4,521,217	4,521,217	4,521,217						4,521,217				198,307	12/31/2039
93105*-AQ-2	WAKEFERN FOOD CORP	03/04/2025	SINKING FUND REDEMPTION 100.0000		1,757,143	1,757,143	1,757,143	1,757,143						1,757,143				13,179	03/04/2030
931142-BF-9	WAL-MART STORES INC	02/24/2025	JP MORGAN SECURITIES LLC		2,103,652	1,848,000	1,822,535	1,839,474		204		204		1,839,679		263,974	263,974	73,638	02/15/2030
931142-EE-9	WALMART INC	05/13/2025	BARCLAYS CAPITAL		6,019,724	6,100,000	6,081,334	6,094,207		984		984		6,095,191		(75,467)	(75,467)	86,518	06/26/2028
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC	09/12/2025	SECURITY CALLED AT 100.00000000 100.0000		3,350,000	3,350,000	3,347,894	3,350,065		(28)		(28)		3,350,038		(38)	(38)	90,213	06/01/2026
93333B-A*-9	WALTON BUILDER CONTRACT-BACKED PAS	12/26/2025	SECURITY CALLED AT 100.00000000 100.0000		6,052,209	6,052,209	6,052,209	6,052,209						6,052,209				251,003	12/25/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93710W-AA-3	WASH MULTIFAMILY ACQUISITION INC	09/10/2025	SECURITY CALLED AT 100.00000000 100.0000		5,350,000	5,350,000	5,477,413	5,360,207		(10,207)		(10,207)		5,350,000				277,717	04/15/2026
93884P-DM-9	WASHINGTON GAS LIGHT CO	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		614,742	617,000	617,000	617,000						617,000		(2,258)	(2,258)	11,934	08/11/2025
94106B-AC-5	WASTE CONNECTIONS INC	02/24/2025	JP MORGAN SECURITIES LLC		7,344,225	8,750,000	7,400,925	7,713,807		19,165		19,165		7,732,971		(388,746)	(388,746)	117,639	01/15/2032
94106L-AG-4	WASTE MANAGEMENT INC	03/24/2025	MORGAN STANLEY & CO. LLC		3,581,059	3,288,000	3,274,684	3,284,291		170		170		3,284,460		296,599	296,599	87,566	05/15/2029
94106L-AN-9	WASTE MANAGEMENT INC	03/24/2025	MORGAN STANLEY & CO. LLC		950,421	822,000	818,235	820,326		40		40		820,366		130,055	130,055	23,005	05/15/2032
94106L-BA-6	WASTE MANAGEMENT INC	03/01/2025	MATURITY 100.0000		29,252,000	29,252,000	28,371,760	29,185,056		66,944		66,944		29,252,000				457,063	03/01/2025
94106L-BS-7	WASTE MANAGEMENT INC	02/24/2025	JP MORGAN SECURITIES LLC		3,753,203	3,925,000	3,919,113	3,920,663		77		77		3,920,739		(167,537)	(167,537)	58,820	04/15/2032
94106L-BT-5	WASTE MANAGEMENT INC	11/04/2025	JP MORGAN SECURITIES LLC		6,325,180	6,220,000	6,211,168	6,214,307		952		952		6,215,260		109,921	109,921	351,603	02/15/2030
94106L-BW-8	WASTE MANAGEMENT INC	02/24/2025	JP MORGAN SECURITIES LLC		1,540,685	1,550,000	1,526,781	1,529,520		265		265		1,529,785		10,899	10,899	39,880	02/15/2034
94106L-BZ-1	WASTE MANAGEMENT INC	06/25/2025	VARIOUS		7,206,116	7,306,000	7,197,163	7,200,941		12,175		12,175		7,213,116		(7,000)	(7,000)	146,105	01/15/2029
94860*-BP-6	WEGMANS FOOD MARKETS INC	04/04/2025	SINKING FUND REDEMPTION 100.0000		9,585,714	9,585,714	9,585,714	9,585,714						9,585,714				147,620	04/04/2027
94974B-GH-7	WELLS FARGO & COMPANY	02/19/2025	MATURITY 100.0000		5,967,000	5,967,000	5,842,307	5,959,846		7,154		7,154		5,967,000				89,505	02/19/2025
94974B-GP-9	WELLS FARGO & COMPANY	09/29/2025	MATURITY 100.0000		2,150,000	2,150,000	2,146,238	2,149,917		83		83		2,150,000				76,325	09/29/2025
95000U-2A-0	WELLS FARGO & COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		2,667,414	2,738,000	2,751,438	2,742,043		(245)		(245)		2,741,798		(74,384)	(74,384)	25,350	05/22/2028
95000U-2G-7	WELLS FARGO & COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		3,058,182	3,350,000	3,350,000	3,350,000						3,350,000		(291,819)	(291,819)	30,809	10/30/2030
95000U-2J-1	WELLS FARGO & COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		804,141	900,000	828,306	828,306						828,306		(24,165)	(24,165)	12,474	02/11/2031
95000U-2N-2	WELLS FARGO & COMPANY	04/30/2025	VARIOUS		4,897,541	5,000,000	4,672,950	4,865,382		29,041		29,041		4,894,423		3,118	3,118	48,446	04/30/2026
95000U-2S-1	WELLS FARGO & COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		1,494,203	1,575,000	1,575,000	1,575,000						1,575,000		(80,798)	(80,798)	8,690	06/02/2028
95000U-3G-6	WELLS FARGO & COMPANY	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		13,370,994	12,600,000	12,600,262	12,600,261						12,600,261		770,733	770,733	807,414	10/23/2029
95081Q-AP-9	WESCO DISTRIBUTION INC	09/23/2025	JP MORGAN SECURITIES LLC		2,017,363	1,990,000	2,028,558	2,007,694		(8,693)		(8,693)		1,999,001		18,361	18,361	111,813	06/15/2028
95709T-AL-4	WESTAR ENERGY INC	12/01/2025	MATURITY 100.0000		2,877,000	2,877,000	2,778,105	2,863,688		13,312		13,312		2,877,000				93,503	12/01/2025
958102-AM-7	WESTERN DIGITAL CORPORATION	04/14/2025	SECURITY CALLED AT 100.00000000 100.0000		9,468,000	9,468,000	9,267,894	9,414,730		13,417		13,417		9,428,147		39,853	39,853	298,571	02/15/2026
958254-AE-4	WESTERN MIDSTREAM OPERATING LP	06/01/2025	MATURITY 100.0000		10,550,000	10,550,000	10,434,816	10,543,672		6,328		6,328		10,550,000				208,363	06/01/2025
960413-AT-9	WESTLAKE CHEMICAL CORP	11/12/2025	SECURITY CALLED AT 99.63200000 99.6320		4,981,600	5,000,000	4,722,450	4,870,210		68,014		68,014		4,938,225		43,375	43,375	223,500	08/15/2026
960413-AW-2	WESTLAKE CHEMICAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		1,423,545	1,540,000	1,511,122	1,510,501		708		708		1,511,209		(87,664)	(87,664)	10,106	06/15/2030
961214-CX-9	WESTPAC BANKING CORP	04/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)		22,618,257	22,960,000	21,751,264	22,449,919		99,987		99,987		22,549,906		68,351	68,351	264,898	05/13/2026
961214-DW-0	WESTPAC BANKING CORP	12/23/2025	VARIOUS		7,474,368	7,600,000	7,573,172	7,591,010		1,953		1,953		7,592,963		(118,595)	(118,595)	289,104	01/25/2028
961214-EH-2	WESTPAC BANKING CORP	02/19/2025	MATURITY 100.0000		1,200,000	1,200,000	1,199,664	1,199,996		4		4		1,200,000				14,100	02/19/2025
961214-EL-3	WESTPAC BANKING CORP	10/28/2025	VARIOUS		2,632,192	2,800,000	2,798,768	2,799,361		116		116		2,799,477		(167,285)	(167,285)	81,061	01/16/2030
961214-EM-1	WESTPAC BANKING CORP	02/04/2025	SECURITY CALLED AT 100.00000000 100.0000		10,350,000	10,350,000	10,350,000	10,350,000						10,350,000				149,765	02/04/2030
961214-FC-2	WESTPAC BANKING CORP	05/13/2025	BARCLAYS CAPITAL		14,205,968	14,250,000	14,250,000	14,250,000						14,250,000		(44,033)	(44,033)	412,891	08/26/2027
96122F-AA-5	WESTPAC NEW ZEALAND LTD	11/12/2025	TD SECURITIES (USA) LLC		2,025,561	1,990,000	1,990,000	1,990,000						1,990,000		35,561	35,561	121,395	02/15/2028
96145D-AD-7	WESTROCK CO	12/04/2025	SECURITY CALLED AT 100.00000000 100.0000		7,050,000	7,050,000	7,046,566	7,049,934		45		45		7,049,979		21	21	290,152	09/15/2027
96145D-AF-2	WESTROCK CO	03/15/2025	MATURITY 100.0000		6,625,000	6,625,000	6,606,715	6,624,785		215		215		6,625,000				124,219	03/15/2025
96145D-AH-8	WESTROCK CO	02/24/2025	JP MORGAN SECURITIES LLC		1,221,300	1,250,000	1,247,838	1,249,469		23		23		1,249,493		(28,193)	(28,193)	22,222	03/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
963320-AT-3	WHIRLPOOL CORPORATION	05/01/2025	MATURITY 100.0000		14,311,000	14,311,000	14,295,619	14,310,908		92		92		14,311,000				264,754	05/01/2025
969457-BX-7	WILLIAMS COMPANIES INC	02/24/2025	JP MORGAN SECURITIES LLC		722,764	780,000	722,296	722,605		1,285		1,285		723,889		(1,126)	(1,126)	7,583	11/15/2030
96950F-AQ-7	WILLIAMS COMPANIES INC	01/15/2025	MATURITY 100.0000		900,000	900,000	890,025	899,844		156		156		900,000				17,550	01/15/2025
970648-AG-6	WILLIS NORTH AMERICA INC	02/24/2025	JP MORGAN SECURITIES LLC		1,335,690	1,350,000	1,349,555	1,350,000						1,350,000		(14,310)	(14,310)	27,000	09/15/2028
970648-AJ-0	WILLIS NORTH AMERICA INC	02/24/2025	JP MORGAN SECURITIES LLC		780,785	850,000	848,462	849,242		22		22		849,265		(68,480)	(68,480)	11,144	09/15/2029
97314@-AD-7	WIND ENERGY TRANSMISSION TEXAS LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		360,000	360,000	360,000							360,000				12,201	12/30/2044
976656-BW-7	WISC ELEC POWER	03/24/2025	MORGAN STANLEY & CO. LLC		3,432,738	3,288,000	3,255,120	3,273,243		638		638		3,273,881		158,857	158,857	66,788	05/15/2033
976656-BZ-0	WISC ELEC POWER	06/24/2025	MORGAN STANLEY & CO. LLC		433,815	411,000	410,684	410,945		2		2		410,946		22,868	22,868	13,275	12/01/2036
976656-CH-9	WISCONSIN ELECTRIC POWER CO	06/01/2025	MATURITY 100.0000		4,604,000	4,604,000	4,639,205	4,602,413		1,587		1,587		4,604,000				71,362	06/01/2025
976657-AL-0	WISCONSIN ENERGY CORPORATION	06/15/2025	MATURITY 100.0000		1,748,000	1,748,000	1,747,703	1,748,000						1,748,000				31,027	06/15/2025
97670M-A*-7	WISCONSIN GAS LLC	09/30/2025	MATURITY 100.0000		12,200,000	12,200,000	12,200,000	12,200,000						12,200,000				430,660	09/30/2025
97670M-AA-4	WISCONSIN GAS CO	03/24/2025	MORGAN STANLEY & CO. LLC		214,718	206,000	205,504	205,729		4		4		205,733		8,984	8,984	3,849	12/01/2035
976826-BM-8	WISCONSIN POWER AND LIGHT COMPANY	10/28/2025	VARIOUS		1,625,283	1,700,000	1,695,036	1,697,588		375		375		1,697,963		(72,680)	(72,680)	59,583	07/01/2029
976826-BQ-9	WISCONSIN POWER AND LIGHT COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		4,682,800	5,000,000	4,941,100	4,953,041		781		781		4,953,822		(271,022)	(271,022)	95,458	09/01/2032
97786#-AK-8	WOLSELEY CAPITAL INC	09/01/2025	MATURITY 100.0000		9,600,000	9,600,000	9,600,000	9,600,000						9,600,000				359,075	09/01/2025
980236-AM-5	WOODSIDE FINANCE LTD	03/05/2025	MATURITY 100.0000		11,423,000	11,423,000	12,171,183	11,423,000						11,423,000				208,470	03/05/2025
980236-AP-8	WOODSIDE FINANCE LTD	03/24/2025	MORGAN STANLEY & CO. LLC		435,186	450,000	449,690	449,905		7		7		449,911		(14,725)	(14,725)	8,788	03/15/2028
980745-F@-7	WOODWARD INC	05/30/2025	MATURITY 100.0000		900,000	900,000	900,000	900,000						900,000				19,215	05/30/2025
98385X-AJ-5	XTO ENERGY INC	06/24/2025	MORGAN STANLEY & CO. LLC		1,573,144	1,439,000	1,429,589	1,433,515		167		167		1,433,682		139,462	139,462	64,371	04/01/2036
98389B-AR-1	XCEL ENERGY INC	06/01/2025	MATURITY 100.0000		13,107,000	13,107,000	12,950,405	13,072,402		34,598		34,598		13,107,000				216,266	06/01/2025
98389B-AV-2	XCEL ENERGY INC	06/12/2025	JP MORGAN SECURITIES LLC		2,802,521	2,850,000	2,830,364	2,842,670		862		862		2,843,532		(41,011)	(41,011)	46,167	06/15/2028
98389B-AY-6	XCEL ENERGY INC	06/24/2025	MORGAN STANLEY & CO. LLC		1,985,550	2,100,000	2,093,070	2,096,133		317		317		2,096,449		(110,899)	(110,899)	40,460	06/01/2030
983919-AK-7	XILINX INC	11/04/2025	JP MORGAN SECURITIES LLC		2,037,398	2,200,000	2,199,406	2,199,691		96		96		2,199,787		(162,389)	(162,389)	48,476	06/01/2030
98419M-AJ-9	XYLEM INC	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,233,119	5,370,000	5,426,028	5,381,797		(446)		(446)		5,381,351		(148,232)	(148,232)	39,753	11/01/2026
98419M-AM-2	XYLEM INC	06/12/2025	JP MORGAN SECURITIES LLC		15,017,077	15,957,000	14,225,331	14,956,727		138,544		138,544		15,095,271		(78,194)	(78,194)	265,273	01/30/2028
98422H-AC-0	XIAOMI BEST TIME INTERNATIONAL LTD	06/24/2025	MORGAN STANLEY & CO. LLC		808,722	900,000	893,808	895,750		287		287		896,038		(87,316)	(87,316)	24,509	07/14/2031
984851-AG-0	YARA INTERNATIONAL ASA	06/24/2025	MORGAN STANLEY & CO. LLC		184,654	200,000	200,357	200,205		(18)		(18)		200,188		(15,534)	(15,534)	3,515	06/04/2030
98919V-AA-3	ZAYO GROUP HOLDINGS	09/26/2025	EXCHANGE TRANSACTIONS		11,135,811	11,520,000	11,268,588	11,304,419		71,403		71,403		11,375,823		(240,011)	(240,011)	492,800	03/01/2027
98919V-AC-9	ZAYO GROUP HOLDINGS INC	10/16/2025	SECURITY CALLED AT 100.00000000 100.0000		382,764	382,764	362,604			543		543		363,147		19,617	19,617	1,329	03/09/2030
98927U-AA-5	ZEGONA FINANCE PLC	08/09/2025	SECURITY CALLED AT 103.00000000 103.0000		407,880	396,000	421,245			(3,010)		(3,010)		418,235		(22,235)	(22,235)	31,235	07/15/2029
98956P-AF-9	ZIMMER HOLDINGS INC	03/31/2025	SECURITY CALLED AT 100.00000000 100.0000		17,250,000	17,250,000	16,958,236	17,220,055		29,946		29,946		17,250,000				306,188	04/01/2025
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC	12/30/2025	SECURITY CALLED AT 100.00000000 100.0000		21,698,000	21,698,000	20,682,100	21,326,240		356,655		356,655		21,682,895		15,105	15,105	965,109	01/15/2026
98978V-AL-7	ZOETIS INC	05/13/2025	BARCLAYS CAPITAL		2,583,385	2,670,000	2,505,835	2,617,558		6,915		6,915		2,624,473		(41,088)	(41,088)	53,845	09/12/2027
98978V-AN-3	ZOETIS INC	02/24/2025	JP MORGAN SECURITIES LLC		682,199	700,000	698,677	699,567		17		17		699,583		(17,384)	(17,384)	14,029	08/20/2028
BNL2BG-DC-4	BANK OF AMERICA CORP	01/02/2025	TRANSFER BROKER		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				218,750	12/31/2079
BNL2BJ-07-3	BANK OF AMERICA CORP	01/02/2025	TRANSFER BROKER		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				137,813	12/31/2079

SCHEDULE D - PART 4

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BNL2BJ-0A-6	JPMORGAN CHASE & CO	01/02/2025	TRANSFER BROKER		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				182,500	12/31/2079
BNL2BJ-0B-4	WELLS FARGO & COMPANY	01/02/2025	TRANSFER BROKER		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				146,250	12/31/2079
BNL2BJ-0C-2	WELLS FARGO & CO	01/02/2025	TRANSFER BROKER		310,000	310,000	310,000	310,000						310,000				5,909	12/31/2079
BNL2BJ-0D-0	CHARLES SCHWAB CORPORATION (THE)	01/02/2025	VARIOUS		4,050,000	4,050,000	4,050,000	4,050,000						4,050,000					12/31/2079
BNL2BJ-0E-8	CHARLES SCHWAB CORPORATION (THE)	01/02/2025	TRANSFER BROKER		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				50,000	12/31/2079
BNL2BJ-0F-5	BANK OF NEW YORK MELLON CORP/THE	01/02/2025	TRANSFER BROKER		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000					12/31/2079
BNL2BJ-0G-3	BANK OF NEW YORK MELLON CORP/THE	01/02/2025	TRANSFER BROKER		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000					12/31/2079
BNL2BJ-R7-4	STATE STREET CORP	02/28/2025	TRANSFER BROKER		15,498,023	15,481,000	15,500,781	15,498,634		(465)		(465)		15,498,169		(147)	(147)	259,307	12/31/2079
BNL2BJ-R8-2	AMERICAN EXPRESS COMPANY	01/02/2025	VARIOUS		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000					12/31/2079
BNL2BJ-R9-0	PNC FINANCIAL SERVICES GROUP INC (	01/02/2025	TRANSFER BROKER		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				127,500	12/31/2079
BNL2BJ-RA-7	PNC FINANCIAL SERVICES GROUP INC (	01/02/2025	TRANSFER BROKER		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				202,500	12/31/2079
BNL2BJ-RB-5	PNC FINANCIAL SERVICES GROUP INC (	01/02/2025	TRANSFER BROKER		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				77,500	12/31/2079
BNL2BJ-RC-3	PNC FINANCIAL SERVICES GROUP INC (	01/02/2025	TRANSFER BROKER		3,900,000	3,900,000	3,900,000	3,900,000						3,900,000				60,938	12/31/2079
BNL2BJ-RD-1	TRUIST FINANCIAL CORP	02/28/2025	TRANSFER BROKER		1,513,848	1,500,000	1,520,625	1,514,251		(383)		(383)		1,513,868		(20)	(20)	38,250	12/31/2079
BNL2BJ-RE-9	US BANCORP	01/02/2025	TRANSFER BROKER		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				231,250	12/31/2079
BNL2BJ-RF-6	METLIFE INC	01/02/2025	TRANSFER BROKER		5,600,000	5,600,000	5,600,000	5,600,000						5,600,000				107,800	12/31/2079
BNL2BJ-RG-4	DEPOSITORY TRUST & CLEARING CORP	01/02/2025	TRANSFER BROKER		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000					12/31/2079
BNL2BJ-RH-2	COBANK ACB	01/02/2025	TRANSFER BROKER		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				106,250	12/31/2079
BNL2BJ-RL-3	COBANK ACB	01/02/2025	TRANSFER BROKER		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				161,250	12/31/2079
BNL2BJ-RM-1	DOMINION ENERGY INC	01/02/2025	TRANSFER BROKER		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000					12/31/2079
C4861*-AL-1	IRVING OIL LTD	08/08/2025	MATURITY 100.0000		15,100,000	15,100,000	15,100,000	15,100,000						15,100,000				764,060	08/08/2025
C5847*-AB-9	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP	08/30/2025	MATURITY 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				122,858	08/30/2025
C5864@-AM-1	MULLEN GROUP LTD	07/15/2025	SECURITY CALLED AT 100.00000000 100.0000		4,920,363	4,924,312	6,279,946	4,693,367					1,586,579	6,279,946	(1,359,583)		(1,359,583)	145,640	10/22/2026
D2736#-AV-1	FRITZ DRAXLMAIER GMBH & CO KG	10/15/2025	MATURITY 100.0000		9,600,000	9,600,000	9,600,000	9,600,000						9,600,000				434,880	10/15/2025
E5444#-AH-7	FUTBOL CLUB BARCELONA	10/01/2025	SINKING FUND REDEMPTION 100.0000		1,625,989	1,625,229	1,616,649	1,432,946					183,702	1,616,649	9,340		9,340	29,492	10/01/2031
F2000#-AD-8	COMPAGNIE DES LEVURES LESAFFRE SA	11/28/2025	SINKING FUND REDEMPTION 100.0000		11,439,713	11,576,727	10,735,907	10,207,072					528,835	10,735,907	703,805		703,805	233,563	12/01/2030
F3784#-AB-2	BONGRAIN SA	11/22/2025	SINKING FUND REDEMPTION 100.0000		12,200,000	12,200,000	12,200,000	12,200,000						12,200,000				551,440	11/22/2026
F3784#-AC-0	BONGRAIN S.A	06/20/2025	MATURITY 100.0000		20,800,000	20,800,000	20,800,000	20,800,000						20,800,000				457,600	06/20/2025
F8568@-AD-1	SONEPAR SA	05/07/2025	MATURITY 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				159,300	05/07/2025
F8568@-AE-9	SONEPAR SA	05/07/2025	MATURITY 100.0000		9,073,998	9,395,604	8,542,400	8,284,000					258,400	8,542,400	531,598		531,598	69,416	05/07/2025
G0066R-AD-6	ABQ FINANCE LTD	09/08/2025	MATURITY 100.0000		2,775,000	2,775,000	2,651,513	2,706,159		68,841		68,841		2,775,000				52,031	09/08/2025
G0222P-AA-7	ALDAR SUKUK LTD. 4.75% 29 SEP 2025 REGS	03/31/2025	SECURITY CALLED AT 100.07900000 100.0790		1,210,956	1,210,000	1,210,000	1,210,000						1,210,000				29,693	09/29/2025
G0566*-AC-3	ARQIVA PP FINANCING PLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		3,284,410	3,248,779	4,107,561	3,024,997					1,082,565	4,107,561	(823,151)		(823,151)	163,828	06/29/2029
G1101*-AB-5	BIFFA LTD	12/15/2025	SECURITY CALLED AT 104.62400000 104.6237		58,910,876	56,492,084	52,174,496	52,600,796		(939,843)		(939,843)	(426,300)	51,231,425	5,139,934	(61,523)	5,078,411	11,543,709	05/23/2028
G1R70F-AA-1	BIDVEST GROUP (UK) PLC	09/18/2025	SECURITY CALLED AT 99.45000000 99.4500		369,954	372,000	331,080	348,783		9,220		9,220		358,003		11,951	11,951	13,298	09/23/2026
G2019U-AY-7	CBQ FINANCE LTD	09/15/2025	MATURITY 100.0000		2,780,000	2,780,000	2,652,676	2,707,397		72,603		72,603		2,780,000				55,600	09/15/2025
G2044@-BA-2	COMPASS GROUP PLC	09/18/2025	MATURITY 100.0000		18,500,000	18,500,000	18,500,000	18,500,000						18,500,000				679,397	09/18/2025
G2519Y-AA-6	CREDICORP LTD	06/17/2025	MATURITY 100.0000		7,465,000	7,465,000	7,340,784	7,413,578		51,422		51,422		7,465,000				116,655	06/17/2025
G2658@-AD-8	DAR AL ARKAN SUKUK CO LTD	07/15/2025	MARKETAXESS CORP		479,261	480,000	501,432	489,406		(2,269)		(2,269)		487,137		(7,876)	(7,876)	29,425	02/26/2027
G3040L-AA-0	ENERGUATE TRUST	09/29/2025	SECURITY CALLED AT 100.00000000 100.0000		4,175,000	4,175,000	4,008,030	4,044,134		40,758		40,758		4,084,892		90,108	90,108	222,116	05/03/2027
G3946K-AA-7	GOHL CAPITAL LTD 4.25% 24 JAN 2027 REGS	12/02/2025	STANDARD CHARTERED		3,791,531	3,825,000	3,928,643	3,835,925		(15,504)		(15,504)		3,845,047		(53,516)	(53,516)	220,734	01/24/2027
G4445*-AA-6	HIGH SPEED RAIL FINANCE PLC	09/30/2025	SINKING FUND REDEMPTION 100.0000		9,485,518	9,485,518	9,485,518	9,485,518						9,485,518				275,638	03/30/2028
G4445*-AG-3	HIGH SPEED RAIL FINANCE PLC	09/30/2025	SINKING FUND REDEMPTION 100.0000		296,288	296,994	269,195	276,537					(7,342)	269,195	27,093		27,093	6,694	03/31/2039
G463PC-AC-3	HUARONG FINANCE II CO LTD	01/16/2025	MATURITY 100.0000		1,850,000	1,850,000	1,764,438	1,847,808		2,192		2,192		1,850,000				50,875	01/16/2025
G4640#-AA-5	HOLMAN LEASING LIMITED	11/15/2025	SINKING FUND REDEMPTION 100.0000		3,305,876	3,362,624	3,177,876	3,131,000					46,876	3,177,876	128,000		128,000	136,639	05/15/2029
G4691#-AD-7	IMI GROUP LIMITED	04/13/2025	MATURITY 100.0000		15,873,898	16,442,307	15,906,100	14,497,001					1,409,099	15,906,100	(32,202)		(32,202)	110,324	04/13/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G5147*-AC-0	JOHNSON MATTHEY PLC	06/05/2025	MATURITY 100.0000		28,000,000	28,000,000	28,000,000	28,000,000						28,000,000				439,600	06/05/2025
G5765U-AB-6	MAF SUKUK LTD	11/03/2025	MATURITY 100.0000		2,050,000	2,050,000	2,168,688	2,075,865		(25,865)		(25,865)		2,050,000				92,250	11/03/2025
G5975L-AA-4	MELCO RESORTS FINANCE LTD	06/06/2025	MATURITY 100.0000		700,000	700,000	667,125	691,739		8,261		8,261		700,000				17,063	06/06/2025
G6748#-AA-1	OMEGA LEASING NO 14 LIMITED	10/12/2025	SINKING FUND REDEMPTION 100.0000		1,403,571	1,403,571	1,403,571	1,403,571						1,403,571				35,002	07/12/2028
G6764#-AA-0	OMEGA LEASING NO 9 LIMITED	10/12/2025	SINKING FUND REDEMPTION 100.0000		810,526	810,526	810,526	810,526						810,526				12,158	10/12/2026
G6764@-AA-2	OMEGA LEASING NO 12 LIMITED	10/12/2025	SINKING FUND REDEMPTION 100.0000		708,069	708,069	708,069	708,069						708,069				13,099	04/12/2027
G70709-AC-7	PHOSAGRO BOND FUNDING DE 3.05% 23 JAN 20	01/23/2025	VARIOUS		310,000	310,000	69,750	255,750	39,739	14,511		54,250		310,000				4,728	01/23/2025
G7302V-LL-6	QNB FINANCE LTD 1.625% 22 SEP 2025 REGS	09/22/2025	MATURITY 100.0000		5,840,000	5,840,000	5,456,125	5,693,193		146,807		146,807		5,840,000				94,900	09/22/2025
G7304Z-AY-9	QIB SUKUK LTD	10/27/2025	MATURITY 100.0000		7,175,000	7,175,000	7,109,500	7,115,836		59,164		59,164		7,175,000				139,913	10/27/2025
G8338#-AD-7	SPECTRIS PLC	12/12/2025	SECURITY CALLED AT 103.72600000 103.7259		31,117,763	30,000,000	30,000,000	30,000,000						30,000,000				2,810,663	11/06/2030
G8338#-AE-5	SPECTRIS PLC	12/12/2025	SECURITY CALLED AT 104.33200000 104.3317		31,299,503	30,000,000	30,000,000	30,000,000						30,000,000				3,018,803	11/06/2031
G8464M-AA-4	ST ENGINEERING RHQ LTD 1.5% 29 APR 2025-	04/29/2025	MATURITY 100.0000		4,740,000	4,740,000	4,573,212	4,711,813		28,187		28,187		4,740,000				35,550	04/29/2025
G85381-AE-4	STUDIO CITY FINANCE LTD	07/15/2025	MATURITY 100.0000		915,000	915,000	904,931	910,777		4,223		4,223		915,000				54,900	07/15/2025
G9369*-AA-7	VIRIDOR ENERGY GROUP LTD	09/30/2025	SINKING FUND REDEMPTION 100.0000		401,693	411,661	404,912	383,305					21,608	404,912	(3,219)		(3,219)	8,097	03/31/2043
G98149-AG-5	WYNN MACAU LTD	07/15/2025	GOLDMAN SACHS		1,464,800	1,467,000	1,458,330	1,460,046		3,581		3,581		1,463,628		1,172	1,172	80,909	01/15/2026
G9877F-AA-8	YUNDA HOLDING INVESTMENT LIMITED	08/19/2025	MATURITY 100.0000		2,891,000	2,891,000	2,809,864	2,876,964		14,036		14,036		2,891,000				65,048	08/19/2025
J0835#-AJ-6	COSTCO WHOLESALE JAPAN LTD	05/21/2025	MATURITY 100.0000		16,601,529	15,311,493	20,024,196	15,271,061					4,753,135	20,024,196	(3,422,667)		(3,422,667)	65,576	05/21/2025
L2848U-AB-8	EIG PEARL HOLDINGS S.A R.L 3.545% 31 AUG	08/28/2025	SINKING FUND REDEMPTION 100.0000		210,223	210,223	186,436	186,032		1,479		1,479		210,223				3,321	08/31/2036
L67359-AA-4	NEXA RESOURCES SA	04/09/2025	SECURITY CALLED AT 104.12500000 104.1250		3,420,506	3,285,000	3,494,701	3,397,132		(10,094)		(10,094)		3,387,038		(102,038)	(102,038)	290,312	01/18/2028
L7909C-AC-1	RAIZEN FUELS FINANCE SA	10/06/2025	BARCLAYS BANK PLC		404,560	416,000	425,422	425,054		(552)		(552)		424,501		(19,941)	(19,941)	29,217	03/05/2034
M0R08Q-AE-1	AFRICAN EXPORT-IMPORT BANK/THE	11/14/2025	VARIOUS		6,053,008	6,530,000	5,683,768	5,880,316		53,065		53,065		5,933,382		119,626	119,626	173,566	09/21/2029
M6746G-AB-2	LEVIATHAN BOND LTD	06/30/2025	VARIOUS		500,000	500,000	486,000	496,598		3,009		3,009		499,607		393	393	13,554	06/30/2025
N42818-BV-6	KONINKLIJKE VOPAK NV	06/19/2025	MATURITY 100.0000		23,400,000	23,400,000	23,400,000	23,400,000						23,400,000				457,658	06/19/2025
N5276Y-AD-8	PT CIKARANG LISTRINDO TB 4.95% 14 SEP 20	04/11/2025	SECURITY CALLED AT 100.00000000 100.0000		1,370,000	1,370,000	1,370,925	1,359,102		1,700		1,700		1,360,802		9,198	9,198	38,994	09/14/2026
N7338@-AC-5	RED ELECTRICA FINANCE B.V.	10/19/2025	MATURITY 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				106,200	10/19/2025
N8438J-AA-6	SUZANO INTERNATIONAL FINANCE B.V.	01/14/2025	MATURITY 100.0000		5,715,000	5,715,000	5,556,226	5,711,041		3,959		3,959		5,715,000				114,300	01/14/2025
N8505#-AA-2	TENNET HOLDING BV	09/15/2025	EXCHANGE TRANSACTIONS		19,400,695	19,378,434	18,733,268	17,085,751					1,647,517	18,733,268	667,427		667,427	293,962	01/24/2029
N8505#-AB-0	TENNET HOLDING BV	09/15/2025	EXCHANGE TRANSACTIONS		36,449,790	36,407,967	35,195,836	32,100,502					3,095,335	35,195,836	1,253,954		1,253,954	627,760	01/24/2031
P01703-AC-4	ALPEK SAB DE CV	11/05/2025	VARIOUS		4,475,568	4,820,000	4,568,400	4,598,567		35,981		35,981		4,634,548		(158,979)	(158,979)	231,943	09/18/2029
P09110-AB-6	BANCO CONTINENTAL SAECA	12/10/2025	MATURITY 100.0000		6,540,000	6,540,000	6,109,780	6,383,567		156,433		156,433		6,540,000				179,850	12/10/2025
P0R12R-AA-8	FIEMEX ENERGIA - BANCO A 7.25% 31 JAN 20	07/31/2025	VARIOUS		24,876	24,876	24,850	10,335		84		84		24,876				979	01/31/2041
P1000P-AA-3	ATP TOWER HOLDINGS LLC 4.05% 27 APR 2026	02/03/2025	SECURITY CALLED AT 99.00000000 99.0000		10,028,700	10,130,000	9,480,245	9,790,978		20,740		20,740		9,811,718		216,982	216,982	109,404	04/27/2026
P1507S-AH-0	BANCO SANTANDER MEXICO SA INSTITUCION	01/28/2025	SECURITY CALLED AT 100.11200000 100.1117		1,972,200	1,970,000	1,958,632	1,968,472		389		389		1,968,861		1,139	1,139	31,908	04/17/2025
P2195V-AS-4	CELULOSA ARAUCO Y CONSTITUCION SA	11/05/2025	GOLDMAN SACHS		3,754,050	4,350,000	3,899,250	3,901,303		6,933		6,933		3,908,235		(154,185)	(154,185)	284,387	01/29/2050
P2400P-AA-7	KALLPA GENERACION SA	09/11/2025	SECURITY CALLED AT 100.30000000 100.3000		4,022,030	4,010,000	4,174,798	4,079,143		(20,193)		(20,193)		4,058,951		(48,951)	(48,951)	188,930	08/16/2027
P3631M-AA-3	ELECTRICIDAD FIRME DE MEXICO HOLDI	03/12/2025	SECURITY CALLED AT 101.22500000 101.2250		4,174,519	4,124,000	3,983,706	4,009,155		11,386		11,386		4,020,542		103,458	103,458	113,387	11/20/2026
P3691N-BF-6	EL PUERTO DE LIVERPOOL SAB DE CV	01/13/2025	VARIOUS		1,203,994	1,227,000	1,214,583	1,216,080		215		215		1,216,295		(12,302)	(12,302)	12,943	10/06/2026
P37115-AF-2	EMPRESA NACIONAL DE TELE 4.75% 01 AUG 20	09/25/2025	VARIOUS		3,308,812	3,300,000	3,440,487	3,322,834		(17,065)		(17,065)		3,305,768		(5,768)	(5,768)	177,319	08/01/2026
P3762T-AE-1	ENGIE ENERGIA CHILE SA	09/02/2025	HSBC SECURITIES (USA) INC.		1,557,050	1,490,000	1,543,640			(1,879)		(1,879)		1,541,761		15,289	15,289	83,378	04/17/2034
P57908-AE-8	MEXICHEM SAB DE CV	11/03/2025	BARCLAYS BANK PLC		2,064,898	2,350,000	2,361,750	2,361,743		(135)		(135)		2,361,607		(296,709)	(296,709)	178,453	09/19/2042
P57908-AF-5	ORBIA ADVANCE CORPORATION SAB DE C	11/03/2025	BARCLAYS BANK PLC		1,694,994	2,155,000	2,680,758	2,634,052		(13,390)		(13,390)		2,620,663		(925,669)	(925,669)	143,135	09/17/2044
P7372B-AA-1	ORAZUL ENERGY PERU SA	09/17/2025	SECURITY CALLED AT 100.00000000 100.0000		600,000	600,000	587,700	588,598		3,309		3,309		591,907		8,093	8,093	29,906	04/28/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
P7S81Y-AC-9	ORBIA ADVANCE CORP SAB DE CV	11/03/2025	BARCLAYS BANK PLC		1,887,638	2,295,000	1,899,685	1,383,717		28,439		28,439		1,979,316		(91,679)	(91,679)	55,211	05/11/2031
P82290-AR-1	SACI FALABELLA	03/25/2025	SECURITY CALLED AT 98.00000000 98.0000		5,223,400	5,330,000	5,481,648	5,378,873		(5,142)		(5,142)		5,373,731		(150,331)	(150,331)	80,505	10/30/2027
P8803L-AA-6	SURA ASSET MANAGEMENT SA	05/22/2025	SECURITY CALLED AT 100.00000000 100.0000		1,680,000	1,680,000	1,637,352	1,645,363		5,780		5,780		1,651,143		28,858	28,858	45,121	04/11/2027
P90475-AB-3	TELEFONICA CELULAR DEL 5.875% 15 APR 202	09/15/2025	SECURITY CALLED AT 100.00000000 100.0000		835,000	835,000	858,482	831,499		1,026		1,026		832,525		2,475	2,475	44,968	04/15/2027
P9339S-AS-3	TRANSELEC SA	09/02/2025	HSBC SECURITIES (USA) INC.		2,185,804	2,243,000	2,348,768	2,295,371		(9,483)		(9,483)		2,285,888		(100,084)	(100,084)	99,229	01/12/2029
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU SA	04/30/2025	SINKING FUND REDEMPTION 100.0000		2,694,400	2,694,400	2,636,949	937,863		9,616		9,616		2,694,400				57,256	04/30/2028
P9401J-AA-5	TRUST FIBRAUNO	12/04/2025	EXCHANGE TRANSACTIONS		1,515,706	1,424,000	1,434,680			(335)		(335)		1,434,345		81,361	81,361	84,599	02/13/2034
P9401J-AB-3	TRUST FIBRAUNO	12/04/2025	EXCHANGE TRANSACTIONS		719,670	668,000	690,545			(1,791)		(1,791)		688,754		30,916	30,916	44,292	01/23/2032
Q2107#-AL-0	CONTACT ENERGY LIMITED	12/19/2025	MATURITY 100.0000		33,200,000	33,200,000	33,200,000	33,200,000						33,200,000				1,437,560	12/19/2025
Q3393*-AH-4	ELECTRANET PTY LTD	05/15/2025	MATURITY 100.0000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				83,475	05/15/2025
Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMITED	04/29/2025	MATURITY 100.0000		5,400,000	5,400,000	5,400,000	5,400,000						5,400,000				90,180	04/29/2025
Q7450B-AE-0	PERTH AIRPORT PTY LTD	07/09/2025	MATURITY 100.0000		8,700,000	8,700,000	8,700,000	8,700,000						8,700,000				304,500	07/09/2025
U4034G-AA-1	GUSAP III LP	12/02/2025	SECURITY CALLED AT 100.80500000 100.8050		5,471,695	5,428,000	5,695,394	5,583,878		(30,527)		(30,527)		5,553,351		(125,351)	(125,351)	358,331	01/21/2030
U4327B-AA-8	HIKMA FINANCE USA LLC 3.25% 09 JUL 2025	07/09/2025	MATURITY 100.0000		3,420,000	3,420,000	3,340,652	3,386,166		33,834		33,834		3,420,000				111,150	07/09/2025
V6811P-AA-4	OCP SA 4.5% 22 OCT 2025 REGS	10/22/2025	MATURITY 100.0000		3,600,000	3,600,000	3,523,500	3,576,290		23,710		23,710		3,600,000				162,000	10/22/2025
Y0889V-AA-8	BHARTI AIRTEL LTD	06/10/2025	MATURITY 100.0000		6,410,000	6,410,000	6,312,600	6,372,985		37,015		37,015		6,410,000				140,219	06/10/2025
Y3R27A-BE-3	HPCL-MITTAL ENERGY LTD	10/29/2025	SECURITY CALLED AT 100.00000000 100.0000		2,215,000	2,215,000	2,252,610	2,219,153		(7,848)		(7,848)		2,211,306		3,694	3,694	123,065	10/22/2026
Y4S88Q-DU-3	KT CORPORATION 1% 01 SEP 2025 REGS	09/01/2025	MATURITY 100.0000		1,770,000	1,770,000	1,673,209	1,746,212		23,788		23,788		1,770,000				17,700	09/01/2025
Y528A1-AH-2	LOTTE PROPERTY & DEVELOPMENT 4.5% 01 AUG	08/01/2025	MATURITY 100.0000		5,670,000	5,670,000	5,591,663	5,634,777		35,223		35,223		5,670,000				255,150	08/01/2025
Y70750-BV-8	POSCO 2.5% 17 JAN 2025 REGS	01/17/2025	MATURITY 100.0000		6,000,000	6,000,000	6,080,360	6,000,271		(271)		(271)		6,000,000				75,000	01/17/2025
Y7123S-AZ-1	BANK MANDIRI (PERSERO) TBK PT	05/13/2025	MATURITY 100.0000		5,850,000	5,850,000	6,211,800	5,887,210		(37,210)		(37,210)		5,850,000				138,938	05/13/2025
Y7133M-AC-3	PT PELABUHAN INDONESIA II	05/05/2025	MATURITY 100.0000		4,603,000	4,603,000	4,771,301	4,615,704		(12,704)		(12,704)		4,603,000				97,814	05/05/2025
Y8131D-AZ-2	SP POWERASSETS LIMITED 3.25% 24 NOV 2025	11/24/2025	MATURITY 100.0000		1,400,000	1,400,000	1,345,103	1,382,494		17,506		17,506		1,400,000				45,500	11/24/2025
Y8746A-AW-2	KOREA WESTERN POWER CO. L 4.125% 28 JUN	06/28/2025	MATURITY 100.0000		2,790,000	2,790,000	2,745,107	2,771,945		18,055		18,055		2,790,000				57,544	06/28/2025
Y8846Q-AG-1	TOWER BERSAMA INFRASTRUC 4.25% 21 JAN 20	01/21/2025	MATURITY 100.0000		5,990,000	5,990,000	5,987,863	5,987,262		2,738		2,738		5,990,000				127,288	01/21/2025
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					10,603,371,695	10,699,189,056	10,580,453,014	10,565,415,680	735,151	9,863,047	2,021,548	8,576,650	14,284,893	10,622,129,760	2,858,829	(33,449,085)	(30,590,256)	331,607,973	XXX
55670#-AH-2	VARIABLE FUNDING NOTE	12/30/2025	VARIOUS		197,267,641	197,267,641	197,267,641	40,382,342						197,267,641				351,425	
64957#-AB-1	NYLIM HOLDINGS LLC	12/31/2025	MATURITY 100.0000		162,000,000	162,000,000	162,000,000	162,000,000						162,000,000				1,888,875	
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					359,267,641	359,267,641	359,267,641	202,382,342						359,267,641				2,240,300	XXX
001828-AA-6	AMAZON.COM INC (SUNTRUST EQUITY)	12/31/2025	VARIOUS		637,037	637,037	637,037	637,037						637,037				12,171	10/31/2038
00184*-AA-6	AMAZON.COM INC (SUNTRUST EQUITY)	12/31/2025	VARIOUS		626,250	626,250	626,250	626,250						626,250				12,370	03/31/2039
001848-AA-4	AMAZON.COM INC (SUNTRUST EQUITY)	12/31/2025	VARIOUS		204,026	204,026	204,026	204,026						204,026				4,585	06/30/2039
00191#-AA-3	AMAZON.COM INC (SUNTRUST EQUITY)	12/31/2025	VARIOUS		223,867	223,867	223,867	223,867						223,867				5,027	08/31/2039
00195#-AA-9	AMAZON.COM INC (SUNTRUST EQUITY)	12/31/2025	VARIOUS		417,548	417,548	417,548	417,548						417,548				8,148	10/31/2040
00225#-AA-3	AMAZON.COM INC (SUNTRUST EQUITY)	12/30/2025	VARIOUS		208,853	208,853	208,853	208,853						208,853				4,686	09/30/2039
009090-AA-9	AIR CANADA 2015-1A PTT	09/15/2025	SINKING FUND REDEMPTION 100.0000		154,397	154,397	154,397	154,397						154,397				4,169	09/15/2028
009098-A*-5	AMAZON.COM INC	12/10/2025	SINKING FUND REDEMPTION 100.0000		211,625	211,625	211,625	211,625						211,625				5,205	11/10/2039
00910G-A*-4	AMAZON.COM INC	12/10/2025	SINKING FUND REDEMPTION 100.0000		123,310	123,310	123,310	123,310						123,310				3,078	03/10/2041
02377A-AA-6	AMERICAN AIRLINES INC	10/01/2025	VARIOUS		555,683	564,370	564,370	564,370						564,370		(8,687)	(8,687)	10,642	04/01/2028
11042C-AA-8	BRITISH AIRWAYS 2021-1 CLASS A PPT	12/15/2025	SINKING FUND REDEMPTION 100.0000		80,547	80,547	80,547	80,547						80,547				1,468	09/15/2036
11042T-AA-1	BRITISH AIRWAYS 2018-1 PT CERTS	12/20/2025	VARIOUS		437,198	443,589	443,589	443,589						443,589		(6,392)	(6,392)	8,262	03/20/2033
11043X-AA-1	BRITISH AIRWAYS 2019-1 PT CERTS	12/15/2025	SINKING FUND REDEMPTION 100.0000		545,997	545,997	545,997	545,997						545,997				11,349	06/15/2034
126650-AW-0	CVS CORPORATION	12/10/2025	SINKING FUND REDEMPTION 100.0000		579,350	579,350	611,215	582,016		(2,666)		(2,666)		579,350				16,610	01/11/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126650-AY-6	CVS CORP	12/10/2025	SINKING FUND REDEMPTION 100.0000		726,531	726,531	728,039	726,885		(354)		(354)		726,531				25,460	10/10/2027
126650-BC-3	CVS LEASE PASS THROUGH T	12/10/2025	SINKING FUND REDEMPTION 100.0000		627,438	627,438	625,595	626,713		725		725		627,438				20,163	01/10/2028
12672#-AA-6	WELLS FARGO NORTHWEST NA (CVS CORP	12/10/2025	SINKING FUND REDEMPTION 100.0000		1,666,463	1,666,463	1,666,463	1,666,463						1,666,463				42,766	09/10/2034
12674@-AA-6	WELLS FARGO NORTHWEST NA (CVS CORP	12/10/2025	SINKING FUND REDEMPTION 100.0000		443,745	443,745	443,745	443,745						443,745				9,712	08/10/2035
12767@-AA-4	CGA CAPITAL CREDIT LEASE BACKED PA	03/31/2025	SECURITY CALLED AT 100.00000000 100.0000		1,121,076	1,121,076	1,121,076	1,121,076						1,121,076				19,652	03/15/2055
19264*-AA-9	705 AUBURNDALE ORANGE LLC	12/10/2025	SINKING FUND REDEMPTION 100.0000		892,774	892,774	892,774	892,774						892,774				22,695	02/10/2034
22357@-AA-9	JMC-T2 LLC (COX TOWER II LEASE-BACKED PT	12/02/2025	SINKING FUND REDEMPTION 100.0000		321,810	321,810	321,810	321,810						321,810				9,506	01/02/2040
30295#-AA-5	245 SUMMER STREET LLC	12/31/2025	VARIOUS		1,572,744	1,572,744	1,572,755	1,572,755						1,572,755		(11)	(11)	24,092	04/30/2040
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1	08/20/2025	SINKING FUND REDEMPTION 100.0000		232,606	232,606	232,606	232,606						232,606				3,271	08/20/2035
34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	10/05/2025	MATURITY 100.0000		2,300,000	2,300,000	2,300,000	2,300,000						2,300,000				89,257	10/05/2025
34548*-AA-6	UNIVERSAL DEVELOPMENT OF TENNESSEE	12/15/2025	SINKING FUND REDEMPTION 100.0000		569,173	569,173	569,173							569,173				4,222	11/15/2034
41242*-AT-9	HARDWOOD FUNDING LLC	06/07/2025	VARIOUS		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				160,615	06/07/2025
41810@-AA-0	HASI CUMBERLAND TRUST	12/05/2025	SINKING FUND REDEMPTION 100.0000		7,539,137	7,539,137	7,539,137	7,539,137						7,539,137				237,727	02/05/2030
42210#-AA-2	HD CAL I DFDC LANDLORD LLC (HOME DE	12/31/2025	VARIOUS		546,617	546,617	546,617	546,617						546,617				10,628	04/30/2034
42210#-AB-0	HOME DEPOT PERRIS	12/31/2025	VARIOUS		71,038	71,038	71,038	71,038						71,038				1,425	04/30/2040
42212#-AA-0	HD TROY OH LANDLORD LLC	12/31/2025	VARIOUS		927,736	927,736	927,736	927,736						927,736				17,936	11/30/2034
46186#-AB-1	BRC INWOOD I HOUSING DEV FND CORP	12/15/2025	SINKING FUND REDEMPTION 100.0000		52,292	52,292	52,292	52,292						52,292				1,644	10/15/2054
46673*-AA-7	JRD HOLDINGS SECURED TRUST(2021-2)	12/15/2025	SINKING FUND REDEMPTION 100.0000		119,468	119,468	119,468	119,468						119,468				2,090	12/15/2041
47587#-AA-6	JEN HOLDCO 23 LLC	11/24/2025	SECURITY CALLED AT 101.50000000 101.5000		55,825,000	55,000,000	55,000,000	55,000,000						55,000,000				5,022,879	12/15/2028
48281#-AA-3	VEYRON/OPTIMUS V AMERICANA LEASING	12/15/2025	SINKING FUND REDEMPTION 100.0000		136,753	136,753	136,753	136,753						136,753				4,459	01/15/2038
62927#-AA-4	NFL VENTURES LP	10/15/2025	SINKING FUND REDEMPTION 100.0000		796,043	796,043	796,043	796,043						796,043				30,727	10/15/2028
62927#-AN-6	NFL VENTURES LP	10/15/2025	SINKING FUND REDEMPTION 100.0000		446,161	446,161	446,161	446,161						446,161				13,463	04/15/2035
62927#-AR-7	NFL VENTURES LP	10/15/2025	SINKING FUND REDEMPTION 100.0000		208,471	208,471	208,471	208,471						208,471				5,551	04/15/2045
62927#-AS-5	NFL VENTURES LP	10/15/2025	SINKING FUND REDEMPTION 100.0000		474,915	474,915	474,915	474,915						474,915				10,784	04/15/2035
62927#-AT-3	NFL VENTURES LP	10/15/2025	SINKING FUND REDEMPTION 100.0000		104,875	104,875	104,875	104,875						104,875				2,698	04/15/2045
73019#-AA-0	PNC EQUIPMENT FINANCE LLC	09/13/2025	SINKING FUND REDEMPTION 100.0000		84,406	84,406	84,406	84,406						84,406				1,899	09/13/2027
73019#-AB-8	PNC EQUIPMENT FINANCE LLC	09/13/2025	SINKING FUND REDEMPTION 100.0000		89,335	89,335	89,335	89,335						89,335				1,990	09/13/2027
73019#-AC-6	PNC EQUIPMENT FINANCE LLC	09/13/2025	SINKING FUND REDEMPTION 100.0000		80,005	80,005	80,005	80,005						80,005				1,800	09/13/2027
73019#-AD-4	PNC EQUIPMENT FINANCE LLC	11/15/2025	SINKING FUND REDEMPTION 100.0000		466,704	466,704	466,704	466,704						466,704				10,676	11/15/2027
74352@-AA-5	PROJECT DIXIE (MARKHAM IL) LEASE-	12/10/2025	SINKING FUND REDEMPTION 100.0000		273,030	273,030	273,030	273,030						273,030				4,443	10/10/2041
74353*-AA-6	AMAZON.COM SERVICES LLC	12/10/2025	SINKING FUND REDEMPTION 100.0000		127,837	127,837	127,837	127,837						127,837				1,877	11/10/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75916#-AB-7	92-54 GB HOUSING DEV FUND CORP	12/15/2025	SINKING FUND REDEMPTION 100.0000		111,022	111,022	111,022	111,022						111,022				3,260	10/15/2054
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC	12/01/2025	SINKING FUND REDEMPTION 100.0000		28,941	28,941	28,941	28,941						28,941				831	07/01/2048
901857-AB-8	2 BROADWAY LLC (MBIA)	09/15/2025	SINKING FUND REDEMPTION 100.0000		910,937	910,937	907,121	910,423		513		513		910,937				57,182	09/15/2029
90346W-AA-1	US AIRWAYS 2013-1 PASS THROUGH	05/16/2025	VARIOUS		618,659	618,659	618,659	618,659						618,659				12,280	05/15/2027
90782L-AA-6	UNION PACIFIC RAILROAD COMPANY 201	05/09/2025	SINKING FUND REDEMPTION 100.0000		176,022	176,022	175,225	175,910		112		112		176,022				2,196	11/09/2029
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST	08/15/2025	VARIOUS		6,319,559	6,319,559	6,319,559	6,319,559						6,319,559				265,011	08/15/2025
90932P-AA-6	UNITED AIRLINES UAL_14-1-A	10/11/2025	SINKING FUND REDEMPTION 100.0000		227,426	227,426	227,426	227,426						227,426				6,819	10/11/2027
98984*-AA-2	SFG SCHAUMBURG 1 LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		1,718,207	1,718,207	1,726,798	1,718,463		(255)		(255)		1,718,207				46,522	11/15/2037
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					102,960,644	102,150,722	102,186,241	101,583,485		(1,925)		(1,925)		102,150,733		(15,090)	(15,090)	6,317,978	XXX
464288-51-3	ISHARES IBOXX H/Y CORP BOND	06/09/2025	MORGAN STANLEY & CO. LLC	0.000	63,671,266		60,383,007	63,076,828	(2,693,821)			(2,693,821)		60,383,007		3,288,259	3,288,259	1,518,808	
464288-64-6	ISHARES SHORT TERM CORPORATE ETF	04/07/2025	VARIOUS	0.000	504,912,165		502,759,102	499,357,478	3,401,624			3,401,624		502,759,102		2,153,062	2,153,062	4,552,354	
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value					568,583,431		563,142,109	562,434,306	707,803			707,803		563,142,109		5,441,321	5,441,321	6,071,162	XXX
008513-AB-9	AGREE LP	06/24/2025	VARIOUS		1,482,209	1,600,000	1,588,240	1,594,109		580		580		1,594,689		(112,480)	(112,480)	12,222	06/15/2028
015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES IN	02/24/2025	JP MORGAN SECURITIES LLC		3,180,678	3,250,000	3,252,793	3,251,287		(67)		(67)		3,251,220		(70,542)	(70,542)	78,451	01/15/2028
015271-AL-3	ALEXANDRIA REAL ESTATE EQUITIES IN	04/30/2025	MATURITY 100.0000		4,722,000	4,722,000	4,661,246	4,714,210		7,790		7,790		4,722,000				81,455	04/30/2025
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIES IN	02/24/2025	JP MORGAN SECURITIES LLC		98,114	100,000	99,916	99,964		1		1		99,965		(1,851)	(1,851)	3,055	07/01/2030
03027X-AU-4	AMERICAN TOWER CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		6,486,047	6,600,000	6,528,522	6,566,817		4,929		4,929		6,571,746		(85,699)	(85,699)	246,162	03/15/2029
03027X-BG-4	AMERICAN TOWER CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		17,262,159	20,358,000	15,659,874	16,616,370		82,377		82,377		16,698,748		563,411	563,411	137,841	10/15/2030
03027X-BY-5	AMERICAN TOWER CORPORATION	06/24/2025	MORGAN STANLEY & CO. LLC		708,119	690,000	687,889	688,712		223		223		688,935		19,184	19,184	29,517	03/15/2028
03027X-CG-3	AMERICAN TOWER CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		8,736,500	8,650,000	8,920,486	8,903,566		(8,513)		(8,513)		8,895,053		(158,553)	(158,553)	237,394	02/15/2029
05348E-AV-1	AVALONBAY COMMUNITIES INC	06/01/2025	MATURITY 100.0000		4,560,000	4,560,000	4,489,320	4,548,585		11,415		11,415		4,560,000				78,660	06/01/2025
05348E-AX-7	AVALONBAY COMMUNITIES INC	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		155,384	159,000	158,946	159,000						159,000		(3,616)	(3,616)	886	05/11/2026
05348E-BA-6	AVALONBAY COMMUNITIES INC	05/13/2025	BARCLAYS CAPITAL		978,000	1,000,000	1,108,590	1,042,773		(7,350)		(7,350)		1,035,423		(57,423)	(57,423)	16,657	05/15/2027
05348E-BC-2	AVALONBAY COMMUNITIES INC	12/23/2025	VARIOUS		4,456,956	4,614,000	4,590,031	4,606,689		580		580		4,607,269		(150,313)	(150,313)	103,917	01/15/2028
05348E-BG-3	AVALONBAY COMMUNITIES INC	11/04/2025	JP MORGAN SECURITIES LLC		4,987,710	5,400,000	5,394,222	5,396,861		562		562		5,397,423		(409,713)	(409,713)	146,280	03/01/2030
10112R-AZ-7	BOSTON PROPERTIES LP	01/15/2025	MATURITY 100.0000		14,170,000	14,170,000	13,712,467	14,161,767		8,233		8,233		14,170,000				226,720	01/15/2025
10112R-BB-9	BOSTON PROPERTIES LP	06/24/2025	MORGAN STANLEY & CO. LLC		427,524	452,000	451,164	451,621		49		49		451,670		(24,146)	(24,146)	7,855	06/21/2029
10112R-BC-7	BOSTON PROPERTIES LP	06/24/2025	MORGAN STANLEY & CO. LLC		91,637	100,000	99,954	99,978		2		2		99,980		(8,343)	(8,343)	2,256	03/15/2030
11120V-AA-1	BRIXMOR OPERATING PARTNERSHIP LP	02/01/2025	MATURITY 100.0000		7,250,000	7,250,000	7,230,179	7,249,328		672		672		7,250,000				139,563	02/01/2025
11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP LP	02/24/2025	JP MORGAN SECURITIES LLC		870,300	900,000	904,834	902,360		(82)		(82)		902,278		(31,978)	(31,978)	10,313	05/15/2029
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP	02/24/2025	JP MORGAN SECURITIES LLC		142,814	150,000	160,758	156,290		(166)		(166)		156,124		(13,310)	(13,310)	3,949	07/01/2030
133131-AW-2	CAMDEN PROPERTY TRUST	12/23/2025	VARIOUS		1,628,774	1,650,000	1,646,387	1,648,802		194		194		1,648,996		(20,222)	(20,222)	46,563	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST	11/04/2025	JP MORGAN SECURITIES LLC		6,263,541	6,550,000	6,541,106	6,546,246		642		642		6,546,887		(283,347)	(283,347)	237,471	07/01/2029
133131-AZ-5	CAMDEN PROPERTY TRUST	10/28/2025	VARIOUS		2,262,908	2,450,000	2,448,261	2,449,052		95		95		2,449,146		(186,239)	(186,239)	38,982	05/15/2030
22966R-AC-0	CUBESMART LP	11/15/2025	MATURITY 100.0000		2,400,000	2,400,000	2,393,640	2,399,525		475		475		2,400,000				96,000	11/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22966R-AD-8	CUBESMART LP	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		105,052	108,000	107,032	107,822		6		6		107,828		(2,777)	(2,777)	1,331	09/01/2026
22966R-AE-6	CUBESMART	12/04/2025	VARIOUS		7,487,920	7,514,000	7,478,468	7,499,704		3,494		3,494		7,503,198		(15,278)	(15,278)	361,164	02/15/2029
26884A-BD-4	ERP OPERATING LIMITED PARTNERSHIP	06/01/2025	MATURITY 100.0000		1,065,000	1,065,000	1,059,143	1,064,776		224		224		1,065,000				17,972	06/01/2025
26884A-BJ-1	ERP OPERATING LP	06/24/2025	VARIOUS		17,175,407	17,550,000	17,053,936	17,272,188		40,322		40,322		17,312,510		(137,103)	(137,103)	462,554	03/01/2028
26884A-BK-8	ERP OPERATING LP	06/24/2025	MORGAN STANLEY & CO. LLC		8,016,773	8,033,000	7,778,113	7,870,088		18,529		18,529		7,888,617		128,156	128,156	188,909	12/01/2028
26884A-BL-6	ERP OPERATING LP	02/24/2025	JP MORGAN SECURITIES LLC		2,415,002	2,601,000	2,590,076	2,595,710		166		166		2,595,876		(180,874)	(180,874)	50,720	07/01/2029
26884U-AB-5	EPR PROPERTIES	04/01/2025	MATURITY 100.0000		9,600,000	9,600,000	8,936,256	9,528,105		71,895		71,895		9,600,000				216,000	04/01/2025
27731#-AA-3	EASTGROUP PROPERTIES INC.	08/28/2025	MATURITY 100.0000		11,800,000	11,800,000	11,800,000	11,800,000						11,800,000				448,400	08/28/2025
27731#-AB-1	EASTGROUP PROPERTIES INC.	10/07/2025	MATURITY 100.0000		20,500,000	20,500,000	20,500,000	20,500,000						20,500,000				817,950	10/07/2025
29444U-BK-1	EQUINIX INC	09/15/2025	MATURITY 100.0000		6,600,000	6,600,000	6,593,334	6,599,036		964		964		6,600,000				66,000	09/15/2025
29444U-BL-9	EQUINIX INC	06/12/2025	JP MORGAN SECURITIES LLC		7,262,659	7,836,000	6,788,207	7,214,286		82,124		82,124		7,296,411		(33,752)	(33,752)	88,791	03/15/2028
29444U-BU-9	EQUINIX INC	02/24/2025	JP MORGAN SECURITIES LLC		931,590	1,000,000	994,740	995,987		71		71		996,058		(64,468)	(64,468)	14,083	04/15/2032
29717P-AP-2	ESSEX PORTFOLIO LP	04/01/2025	MATURITY 100.0000		3,426,000	3,426,000	3,417,332	3,426,000						3,426,000				59,955	04/01/2025
29717P-AR-8	ESSEX PORTFOLIO LP	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		346,648	356,000	353,946	355,505		12		12		355,518		(8,870)	(8,870)	2,939	05/01/2027
29717P-AT-4	ESSEX PORTFOLIO LP	12/04/2025	VARIOUS		5,724,774	5,800,000	5,752,904	5,778,837		3,883		3,883		5,782,720		(57,946)	(57,946)	247,467	03/01/2029
29717P-AU-1	ESSEX PORTFOLIO LP	02/24/2025	JP MORGAN SECURITIES LLC		640,031	700,000	690,424	694,997		138		138		695,135		(55,104)	(55,104)	12,833	01/15/2030
29717P-AY-3	ESSEX PROPERTY TRUST INC	02/24/2025	JP MORGAN SECURITIES LLC		1,368,930	1,500,000	1,491,345	1,495,951		186		186		1,496,138		(127,208)	(127,208)	12,325	03/01/2028
313747-AZ-0	FEDERAL REALTY OP LP	06/24/2025	MORGAN STANLEY & CO. LLC		1,231,191	1,300,000	1,297,894	1,299,000		143		143		1,299,143		(67,952)	(67,952)	21,956	06/15/2029
313747-BC-0	FEDERAL REALTY OP LP	02/24/2025	JP MORGAN SECURITIES LLC		177,518	175,000	174,283	174,510		20		20		174,530		2,988	2,988	2,979	05/01/2028
40414L-AN-9	HCP INC	06/01/2025	MATURITY 100.0000		3,385,000	3,385,000	3,279,253	3,367,583		17,417		17,417		3,385,000				67,700	06/01/2025
40414L-AR-0	HEALTHPEAK PROPERTIES INC	12/04/2025	VARIOUS		13,582,522	14,050,000	13,183,226	13,359,803		126,259		126,259		13,486,062		96,460	96,460	615,774	07/15/2029
42225U-AD-6	HEALTHCARE TRUST OF AMERICA HOLDIN	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		90,912	93,000	93,264	93,075		(4)		(4)		93,072		(2,159)	(2,159)	1,555	08/01/2026
431282-AP-7	HIGHWOODS REALTY LP	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		538,998	554,000	548,876	552,799		32		32		552,831		(13,833)	(13,833)	8,468	03/01/2027
431282-AQ-5	HIGHWOODS REALTY LP	03/24/2025	MORGAN STANLEY & CO. LLC		533,297	550,000	543,499	547,665		181		181		547,845		(14,549)	(14,549)	11,974	03/15/2028
44106M-AT-9	SERVICE PROPERTIES TRUST	03/15/2025	MATURITY 100.0000		5,700,000	5,700,000	4,691,196	4,691,196						4,691,196		1,008,804	1,008,804	128,250	03/15/2025
44106M-BA-9	SERVICE PROPERTIES TRUST	10/16/2025	VARIOUS		5,396,857	5,400,000	4,029,750	4,029,750						4,029,750		1,365,304	1,365,304	249,405	10/01/2026
44107T-AV-8	HOST HOTELS & RESORTS LP	05/22/2025	SECURITY CALLED AT 100.00000000 100.0000		9,459,000	9,459,000	9,361,065	9,442,356		14,310		14,310		9,456,666		2,334	2,334	165,007	06/15/2025
44107T-AW-6	HOST HOTELS & RESORTS LP	11/28/2025	SECURITY CALLED AT 100.00000000 100.0000		16,221,000	16,221,000	15,834,332	16,060,873		133,822		133,822		16,194,695		26,305	26,305	967,177	02/01/2026
444097-A@-8	HUDSON PACIFIC PROPERTIES INC	05/06/2025	SECURITY CALLED AT 100.02300000 100.0225		50,011,252	50,000,000	50,000,000	50,000,000						50,000,000				923,197	12/16/2025
49427R-AL-6	KILROY REALTY LP	09/18/2025	SECURITY CALLED AT 100.00000000 100.0000		19,489,000	19,489,000	19,166,611	19,364,351		117,984		117,984		19,482,335		6,665	6,665	821,854	10/01/2025
49446R-AU-3	KIMCO REALTY CORPORATION	02/01/2025	MATURITY 100.0000		2,950,000	2,950,000	2,945,369	2,950,000						2,950,000				48,675	02/01/2025
59523U-AM-9	MID-AMERICA APARTMENTS LP	11/15/2025	MATURITY 100.0000		4,928,000	4,928,000	4,931,860	4,928,418		(418)		(418)		4,928,000				197,120	11/15/2025
59523U-AN-7	MID-AMERICA APARTMENTS LP	05/13/2025	BARCLAYS CAPITAL		471,168	480,000	478,468	479,660		65		65		479,725		(8,557)	(8,557)	7,824	06/01/2027
59523U-AP-2	MID-AMERICA APARTMENTS LP	02/24/2025	JP MORGAN SECURITIES LLC		1,936,984	1,969,000	1,957,245	1,964,809		171		171		1,964,979		(27,995)	(27,995)	16,080	06/15/2028
59523U-AQ-0	MID-AMERICA APARTMENTS LP	10/28/2025	VARIOUS		6,927,705	7,000,000	7,243,878	7,112,192		(15,803)		(15,803)		7,096,389		(168,684)	(168,684)	255,411	03/15/2029
637417-AH-9	NNN REIT INC	11/15/2025	MATURITY 100.0000		7,250,000	7,250,000	7,047,720	7,188,761		61,239		61,239		7,250,000				290,000	11/15/2025
637417-AL-0	NNN REIT INC	02/24/2025	JP MORGAN SECURITIES LLC		1,080,662	1,100,000	1,092,488	1,097,036		108		108		1,097,144		(16,482)	(16,482)	17,081	10/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
71951G-AB-8	PHYSICIANS REALTY LP	06/24/2025	MORGAN STANLEY & CO. LLC		13,723,043	13,859,000	13,086,084	13,412,081		66,615		66,615		13,478,696		244,347	244,347	517,018	01/15/2028
720198-AG-5	PIEDMONT OPERATING PARTNERSHIP LP	11/20/2025	SECURITY CALLED AT 111.40900000 111.4090		1,882,812	1,690,000	1,707,600	1,703,647		(3,085)		(3,085)		1,700,562		(10,562)	(10,562)	401,245	07/20/2028
74170*-AC-3	PRIME PROPERTY FUND LLC	08/22/2025	MATURITY 100.0000		8,100,000	8,100,000	8,100,000	8,100,000						8,100,000				373,410	08/22/2025
742738-AC-7	PRIT CORE REALTY HOLDINGS LLC	02/14/2025	MATURITY 100.0000		8,200,000	8,200,000	8,200,000	8,200,000						8,200,000				164,000	02/14/2025
74340X-BH-3	PROLOGIS LP	02/24/2025	JP MORGAN SECURITIES LLC		585,096	600,000	595,920	598,445		58		58		598,504		(13,408)	(13,408)	10,333	09/15/2028
74340X-BL-4	PROLOGIS LP	12/23/2025	VARIOUS		5,751,954	5,750,000	6,691,551	6,186,575		(73,739)		(73,739)		6,112,836		(360,883)	(360,883)	273,365	02/01/2029
74340X-BM-2	PROLOGIS LP	11/04/2025	JP MORGAN SECURITIES LLC		5,285,206	5,725,000	5,686,700	5,704,188		3,241		3,241		5,707,428		(422,223)	(422,223)	135,969	04/15/2030
74340X-BU-4	PROLOGIS LP	11/20/2025	SECURITY CALLED AT 100.00000000 100.0000		803,000	803,000	741,853	777,213		15,050		15,050		792,263		10,737	10,737	23,198	06/30/2026
74340X-BV-2	PROLOGIS LP	05/13/2025	BARCLAYS CAPITAL		4,144,115	4,255,000	3,852,297	4,014,650		28,370		28,370		4,043,020		101,095	101,095	59,437	12/15/2027
74340X-BX-8	PROLOGIS LP	06/24/2025	VARIOUS		3,213,284	3,250,000	3,016,624	3,096,987		15,425		15,425		3,112,412		100,871	100,871	90,444	09/15/2028
74340X-CA-7	PROLOGIS LP	02/24/2025	JP MORGAN SECURITIES LLC		1,217,464	1,450,000	1,111,745	1,189,281		5,487		5,487		1,194,768		22,696	22,696	14,379	02/01/2031
74460D-AD-1	PUBLIC STORAGE OPERATING CO	10/28/2025	VARIOUS		15,136,974	15,455,000	14,620,746	14,899,980		98,912		98,912		14,998,893		138,081	138,081	497,303	05/01/2029
74460W-AD-9	PUBLIC STORAGE	05/13/2025	BARCLAYS CAPITAL		15,244,128	16,400,000	14,871,028	15,022,645		142,293		142,293		15,164,938		79,190	79,190	162,656	05/01/2028
74460W-AG-2	PUBLIC STORAGE OPERATING CO	02/24/2025	JP MORGAN SECURITIES LLC		1,035,789	1,030,000	1,028,228	1,028,483		21		21		1,028,504		7,285	7,285	29,767	08/01/2033
756109-AU-8	REALTY INCOME CORPORATION	12/23/2025	VARIOUS		3,514,828	3,599,000	3,591,010	3,597,008		191		191		3,597,198		(82,370)	(82,370)	96,042	01/15/2028
756109-AV-6	REALTY INCOME CORPORATION	04/15/2025	MATURITY 100.0000		5,187,000	5,187,000	5,161,065	5,186,085		915		915		5,187,000				100,498	04/15/2025
756109-AX-2	REALTY INCOME CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		1,828,180	2,000,000	1,979,740	1,987,705		277		277		1,987,983		(159,803)	(159,803)	39,722	01/15/2031
756109-BE-3	REALTY INCOME CORPORATION	11/01/2025	MATURITY 100.0000		5,500,000	5,500,000	5,805,463	5,553,240		(53,240)		(53,240)		5,500,000				254,375	11/01/2025
756109-BH-6	REALTY INCOME CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		869,805	900,000	974,061	936,449		(1,856)		(1,856)		934,593		(64,788)	(64,788)	18,700	01/15/2028
756109-BR-4	REALTY INCOME CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		6,094,449	6,100,000	6,032,403	6,052,699		1,537		1,537		6,054,236		40,213	40,213	131,489	03/15/2030
756109-CA-0	REALTY INCOME CORPORATION	12/23/2025	VARIOUS		5,637,384	5,900,000	5,874,018	5,879,878		5,736		5,736		5,885,613		(248,229)	(248,229)	147,508	03/15/2028
756109-CB-8	REALTY INCOME CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		13,364,274	13,550,000	13,565,210	13,563,861		(1,801)		(1,801)		13,562,060		(197,786)	(197,786)	592,333	07/15/2029
756109-CD-4	REALTY INCOME CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		1,544,994	1,700,000	1,686,446	1,688,150		262		262		1,688,411		(143,417)	(143,417)	28,711	02/15/2031
75884R-AU-7	REGENCY CENTERS LP	11/01/2025	MATURITY 100.0000		12,344,000	12,344,000	12,258,494	12,286,832		57,168		57,168		12,344,000				481,416	11/01/2025
75884R-AX-1	REGENCY CENTERS LP	02/24/2025	JP MORGAN SECURITIES LLC		539,688	550,000	549,104	549,746		11		11		549,757		(10,070)	(10,070)	10,083	03/15/2028
75884R-BB-8	REGENCY CENTERS LP	03/24/2025	MORGAN STANLEY & CO. LLC		8,229,934	8,260,000	8,254,140	8,255,000		404		404		8,255,404		(25,470)	(25,470)	301,146	01/15/2034
76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	08/06/2025	MATURITY 100.0000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				600,600	08/06/2025
828807-CV-7	SIMON PROPERTY GROUP LP	09/01/2025	MATURITY 100.0000		16,912,000	16,912,000	16,436,503	16,798,450		113,550		113,550		16,912,000				591,920	09/01/2025
828807-CY-1	SIMON PROPERTY GROUP LP	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		126,637	130,000	129,308	129,865		4		4		129,869		(3,232)	(3,232)	622	11/30/2026
828807-DE-4	SIMON PROPERTY GROUP LP	05/13/2025	BARCLAYS CAPITAL		15,000,678	15,400,000	14,870,394	14,930,548		56,116		56,116		14,986,665		14,013	14,013	235,331	12/01/2027
828807-DF-1	SIMON PROPERTY GROUP LP	02/24/2025	JP MORGAN SECURITIES LLC		815,832	900,000	890,370	895,180		145		145		895,325		(79,493)	(79,493)	9,923	09/13/2029
866677-AF-4	SUN COMMUNITIES OPERATING LP	02/24/2025	JP MORGAN SECURITIES LLC		2,338,325	2,557,000	2,554,638	2,555,718		48		48		2,555,766		(217,440)	(217,440)	18,623	11/01/2028
866677-AJ-6	SUN COMMUNITIES OPERATING LP	05/10/2025	SECURITY CALLED AT 106.76700000 106.7672		14,840,637	13,900,000	13,975,147	13,964,534		(2,451)		(2,451)		13,962,083		(62,083)	(62,083)	1,589,882	01/15/2033
87278*-AD-4	TPF EQUITY REIT OPERATING PARTNERS	11/19/2025	VARIOUS		62,500,000	62,500,000	62,500,000	62,500,000						62,500,000				1,741,639	11/19/2025
90265E-AN-0	UDR INC	06/24/2025	VARIOUS		13,647,333	13,983,000	13,378,213	13,650,315		50,551		50,551		13,700,866		(53,533)	(53,533)	435,453	01/15/2028
90265E-AP-5	UDR INC	10/28/2025	VARIOUS		2,991,977	3,000,000	3,057,985	3,026,142		(3,869)		(3,869)		3,022,273		(30,296)	(30,296)	125,840	01/26/2029
90265E-AQ-3	UDR INC	02/24/2025	JP MORGAN SECURITIES LLC		878,209	950,000	946,789	948,379		45		45		948,423		(70,215)	(70,215)	18,578	01/15/2030
92277G-AE-7	VENTAS REALTY LP REG	02/01/2025	MATURITY 100.0000		5,000,000	5,000,000	4,771,350	4,991,453		8,547		8,547		5,000,000				87,500	02/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92277G-AJ-6	VENTAS REALTY LP	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		195,553	201,000	200,740	200,964		1		1		200,966		(5,413)	(5,413)	1,778	10/15/2026
92277G-AM-9	VENTAS REALTY LP	06/24/2025	VARIOUS		6,460,211	6,550,000	6,499,762	6,532,231		2,420		2,420		6,534,652		(74,441)	(74,441)	189,300	03/01/2028
92277G-AT-4	VENTAS REALTY LP	01/15/2025	MATURITY 100.0000		5,000,000	5,000,000	4,709,750	4,994,860		5,140		5,140		5,000,000				66,250	01/15/2025
92564R-AK-1	VICI PROPERTIES LP	06/24/2025	MORGAN STANLEY & CO. LLC		337,484	340,000	334,900	337,162		425		425		337,587		(103)	(103)	14,450	01/15/2028
92936U-AC-3	W. P. CAREY INC	02/01/2025	MATURITY 100.0000		13,729,000	13,729,000	13,345,775	13,708,618		20,382		20,382		13,729,000				274,580	02/01/2025
948741-AL-7	KIMCO REALTY OP LLC	06/01/2025	MATURITY 100.0000		8,415,000	8,415,000	8,353,773	8,412,305		2,695		2,695		8,415,000				161,989	06/01/2025
948741-AM-5	KIMCO REALTY OP LLC	01/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		389,952	400,000	391,204	398,350		60		60		398,410		(8,458)	(8,458)	5,706	08/15/2026
95040Q-AD-6	WELLTOWER INC	12/23/2025	VARIOUS		11,213,314	11,216,000	11,201,636	11,212,080		1,350		1,350		11,213,430		(116)	(116)	452,758	04/15/2028
95040Q-AH-7	WELLTOWER INC	10/28/2025	VARIOUS		7,616,676	7,644,000	7,609,984	7,629,983		2,412		2,412		7,632,396		(15,720)	(15,720)	298,384	03/15/2029
95040Q-AJ-3	WELLTOWER INC	02/24/2025	JP MORGAN SECURITIES LLC		690,683	750,000	748,620	749,285		20		20		749,305		(58,623)	(58,623)	14,208	01/15/2030
95040Q-AR-5	WELLTOWER INC	02/24/2025	JP MORGAN SECURITIES LLC		648,739	700,000	699,636	699,778		4		4		699,782		(51,043)	(51,043)	5,240	06/15/2032
962166-BX-1	WEYERHAEUSER COMPANY	11/04/2025	JP MORGAN SECURITIES LLC		23,335,452	23,907,000	22,616,938	22,967,183		71,069		71,069		23,038,253		297,200	297,200	614,828	11/15/2029
962166-CC-6	WEYERHAEUSER COMPANY	08/25/2025	SECURITY CALLED AT 100.36500000 100.3650		20,068,985	19,996,000	19,930,413	19,965,470		14,230		14,230		19,979,700		16,300	16,300	811,727	05/15/2026
P9401C-AA-0	FIBRA UNO	12/04/2025	EXCHANGE TRANSACTIONS		3,148,053	3,255,000	3,295,298	2,969,104		(2,876)		(2,876)		3,251,956		(103,903)	(103,903)	211,789	01/15/2030
P9406G-AB-4	TRUST F/1401	12/04/2025	EXCHANGE TRANSACTIONS		1,941,523	1,961,000	2,456,684	2,412,727		(14,029)		(14,029)		2,398,698		(457,175)	(457,175)	182,855	01/30/2044
P9406G-AC-2	FIBRA UNO 5.25% 30 JAN 2026-25 REGS	02/24/2025	SECURITY CALLED AT 100.33500000 100.3350		571,910	570,000	557,175	564,168		772		772		564,940		5,060	5,060	18,867	01/30/2026
Q3080#-AA-3	DWPF FINANCE PTY LTD	06/16/2025	STONECASTLE SECURITIES LLC		2,181,596	2,300,000	2,300,000	2,300,000						2,300,000		(118,404)	(118,404)	57,926	05/22/2030
Q3080#-AB-1	DWPF FINANCE PTY LTD	06/16/2025	STONECASTLE SECURITIES LLC		2,150,891	2,300,000	2,300,000	2,300,000						2,300,000		(149,109)	(149,109)	58,625	05/22/2031
Q3971@-AA-7	GPT RE LTD	06/19/2025	MATURITY 100.0000		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				50,400	06/19/2025
Q4822#-AA-4	ISPT FINANCE PTY LTD	12/05/2025	SECURITY CALLED AT 100.00000000 100.0000		14,943,375	15,004,121	15,168,379	13,930,879					1,237,500	15,168,379	(225,005)		(225,005)	663,857	08/28/2029
Q4822#-AB-2	ISPT FINANCE PTY LTD	12/05/2025	SECURITY CALLED AT 100.00000000 100.0000		9,298,100	9,335,898	9,438,103	8,668,103					770,000	9,438,103	(140,003)		(140,003)	434,931	08/28/2031
Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	12/18/2025	MATURITY 100.0000		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				621,400	12/18/2025
Q6235#-AL-6	MIRVAC GROUP FINANCE LTD	09/18/2025	MATURITY 100.0000		6,200,000	6,200,000	6,200,000	6,200,000						6,200,000				244,280	09/18/2025
Q8773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	08/13/2025	MATURITY 100.0000		7,900,000	7,900,000	7,900,000	7,900,000						7,900,000				296,300	08/13/2025
W6447@-AA-9	NORDIQUS INFRASTRUCTURE AB	10/03/2025	SINKING FUND REDEMPTION 100.0000		372,105	388,313	337,376							337,376	34,729			5,808	10/03/2035
W6447@-AB-7	NORDIQUS INFRASTRUCTURE AB	10/03/2025	SINKING FUND REDEMPTION 100.0000		606,344	632,754	549,753							549,753	56,591			9,919	10/03/2039
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					810,392,201	821,701,086	803,512,484	806,471,403		1,415,194		1,415,194	2,007,500	811,066,958	(273,688)	(1,622,476)	(1,896,164)	26,047,662	XXX
BNL2BC-19-3	OREGON TOOL INC (ASP)	06/30/2025	VARIOUS		491,670	758,688	606,950			15,450		15,450		622,400		(130,730)	(130,730)	(5,432)	10/15/2029
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					491,670	758,688	606,950			15,450		15,450		622,400		(130,730)	(130,730)	(5,432)	XXX
05501#-AA-7	AZTEC SOFTWARE LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		137,344	137,344	135,278	135,899		330		330		136,229		1,115	1,115	8,971	04/22/2028
10675*-AA-1	BREEZE BUYER INC.	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		193,662	193,662	190,840	191,368		764		764		192,133		1,529	1,529	11,193	01/13/2027
713698-AA-2	PERDIDO ENERGY HOLDINGS	09/30/2025	SINKING FUND REDEMPTION 100.0000		223,342	223,342	219,473			234		234		223,342				6,099	11/10/2028
78348F-AG-8	RXSENSE HOLDINGS LLC	12/31/2025	VARIOUS		124,017	124,017	123,131	123,264		211		211		123,475		542	542	7,448	03/13/2026
89529#-AA-9	TRES ENERGY	12/31/2025	SINKING FUND REDEMPTION 100.0000		458,757	458,757	448,377			848		848		458,757				18,400	11/02/2029
BNLONU-SU-8	FLINT GROUP HOLDINGS COLOUROZ	01/01/2025	PRIOR YEAR INCOME															1,247	09/23/2024
BNL122-XN-1	OXEA GROUP VIER (OQ CHEM INTL)	10/06/2025	VARIOUS		24,115	159,600	159,567	159,600						159,600		(135,486)	(135,486)	5,895	04/08/2031
D7000R-AD-3	WME IMG LLC	03/25/2025	SECURITY CALLED AT 100.00000000 100.0000		2,175,257	2,175,257	2,162,272	2,175,257						2,175,257				36,092	05/19/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96925H-AF-9	8TH AVENUE FOOD	01/07/2025	VARIOUS		350,813	357,061	356,615	357,061		(446)		(446)		356,615		(5,802)	(5,802)	2,252	10/01/2025
28253P-AC-3	COMMSCOPE INC	01/01/2025	PRIOR YEAR INCOME															20,736	04/06/2026
20337E-AQ-4	GETTY IMAGES INC (ABE INVEST HLDG)	02/21/2025	SECURITY CALLED AT 100.00000000 100.0000		696,154	696,154	685,712	696,154						696,154				8,894	02/19/2026
37427U-AJ-9	DIGICERT HOLDINGS INC	07/30/2025	SECURITY CALLED AT 100.00000000 100.0000		1,615,982	1,615,982	1,613,933	1,615,982						1,615,982				90,836	10/16/2026
65336R-AW-8	CSC HOLDINGS LLC	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		30,949	30,949	30,949	30,949						30,949				1,591	04/15/2027
24022K-AB-5	TELESAT LLC	06/24/2025	VARIOUS		1,458,678	2,431,130	1,093,250	1,093,250						1,093,250		365,428	365,428	101,631	12/07/2026
64072U-AK-8	CISION US INC (GTCR CANYON VALOR)	04/28/2025	VARIOUS		1,137,884	1,906,239	1,111,575	1,111,575						1,111,575		26,308	26,308	67,061	01/29/2027
87951Y-AU-5	INNOPHOS HOLDINGS INC	12/31/2025	VARIOUS		2,007,199	2,027,063	2,005,263	2,007,199						2,007,199				1,981	03/16/2029
86875T-AB-3	ELANCO	10/31/2025	VARIOUS		2,090,730	2,090,730	2,068,685	2,090,730						2,090,730				103,870	08/01/2027
14852D-AC-5	ZAYO GROUP HOLDINGS INC	09/26/2025	VARIOUS		8,995,156	8,995,156	8,825,613	8,995,156						8,995,156				500,346	03/09/2027
45778E-AG-9	DUFF & PHELPS (DEERFIELD/DAKOTA)	09/12/2025	SECURITY CALLED AT 100.00000000 100.0000		3,544,485	3,544,484	3,445,507	3,544,484						3,544,484				201,829	04/09/2027
28414B-AF-3	ANGUS (ARUBA INVESTMENTS)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		13,800	13,800	13,904	13,800						13,800				732	11/24/2027
98919X-AB-7	TRUGREEN	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		25,243	25,243	24,991	25,243						25,243				1,338	10/30/2027
24440E-AB-3	ASTORIA ENERGY LLC	06/23/2025	SECURITY CALLED AT 100.00000000 100.0000		895,672	895,672	891,194	895,672						895,672				31,849	12/10/2027
04317J-AB-4	ASURION LLC	06/12/2025	SECURITY CALLED AT 100.00000000 100.0000		2,610,318	2,610,318	2,574,426	2,610,318						2,610,318				85,393	12/23/2026
89787R-AH-5	REAL TRUCK ENTERPRISE INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		13,860	13,860	13,860	13,860						13,860				701	01/31/2028
04626L-AE-9	ALIXPARTNERS LLP	08/12/2025	VARIOUS		1,331,575	1,331,575	1,329,911	1,331,575						1,331,575				57,414	02/04/2028
04649V-AX-8	ENDURE DIGITAL (ENDURANCE INTL)	09/30/2025	SECURITY CALLED AT 100.00000000 100.0000		25,305	25,305	14,449	14,449						14,449		10,856	10,856	1,036	02/10/2028
70082H-AC-0	TRICORBRAUN (AOT PACKAGING PROD)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		26,762	26,762	26,494	26,762						26,762				1,032	03/03/2031
89778P-AG-2	FOUNDATION BLD M TL	10/09/2025	VARIOUS		1,694,230	1,694,230	1,689,194	1,694,230						1,694,230				126,941	01/29/2028
01642P-BB-1	GAINWELL HOLDING CORP	12/31/2025	VARIOUS		1,252,526	1,313,954	1,266,324	1,283,148		7,877		7,877		1,291,025		(38,499)	(38,499)	28,381	10/01/2027
29279U-AB-2	REALPAGE INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		54,939	54,939	54,690	54,939						54,939				2,615	04/24/2028
00184N-AB-3	PERATON CORP	11/03/2025	VARIOUS		1,493,014	1,735,625	1,712,850	1,715,874		253,134		(253,134)		1,462,740		30,274	30,274	119,210	02/01/2028
71677H-AL-9	HILLMAN COMPANIES	03/31/2025	VARIOUS		1,578,388	1,570,948	1,572,897	1,570,948		(1,125)		(1,125)		1,569,823		8,565	8,565	11,750	07/14/2028
35039K-AB-2	WIN WASTE INNOVATIONS HOLDINGS INC	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		341,330	341,330	341,330	341,330						341,330				16,223	03/24/2028
12658H-AG-7	TRITON WATER HOLDINGS INC	02/12/2025	CASHLESS EXCHANGE		3,883,499	3,883,499	3,867,856	3,883,499						3,883,499				35,209	03/31/2028
59909T-AC-8	PLY GEM (PISCES-CORNERSTONE BL BR)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		30,366	30,366	30,424	30,366						30,366				1,176	04/12/2028
75605V-AD-4	J&J VENTURES GAMING LLC	01/23/2025	CASHLESS EXCHANGE		1,248,387	1,248,387	1,253,068	1,248,387						1,248,387				6,757	04/26/2028
71360H-AB-3	CORELOGIC INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		84,333	84,333	84,122	84,333						84,333				4,212	06/04/2028
43162T-AR-1	SCIH SALT HOLDINGS INC (KISSNER)	12/04/2025	VARIOUS		1,869,189	1,869,189	1,877,314	1,869,189						1,869,189				132,042	01/31/2029
71601H-AB-2	PQ GROUP HOLDINGS INC (SPARTA)	01/06/2025	CASHLESS EXCHANGE		1,789,400	1,789,400	1,798,347	1,789,400						1,789,400					08/02/2030
38723B-AJ-0	HERENS US HOLDCO TL B	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		27,691	27,691	27,829	27,691						27,691				1,769	07/03/2028
89678Q-AB-2	SRAM LLC	02/27/2025	SECURITY CALLED AT 100.00000000 100.0000		2,322,481	2,322,481	2,316,675	2,322,481						2,322,481				26,942	05/18/2028
72431H-AD-2	AMERICAN ROCK SALT COMPANY LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		34,313	34,313	34,227	34,313						34,313				1,930	06/09/2028
46604B-AB-4	SOLERA LLC (POLARIS NEWCO)	12/31/2025	VARIOUS		852,361	852,361	832,117	838,138		270		270		838,408		13,953	13,953	20,685	06/03/2028
21870F-BA-6	MADISON AIR	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		10,376	10,376	10,376	10,376						10,376				562	06/21/2028
78397G-AF-8	CULLIGAN (OSMOSIS BUYER)	01/02/2025	CASHLESS EXCHANGE		3,959,696	3,959,696	3,925,049	3,959,696						3,959,696				27,457	07/31/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
84673E-AB-5	ASPEN DENTAL (ADMI)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		19,500	19,500	19,451	19,500						19,500				1,005	12/23/2027
01957T-AH-0	ATLANTIC AVIATION(KKR APPLE BIDCO)	02/21/2025	SECURITY CALLED AT 100.00000000 100.0000		3,326,130	3,326,130	3,320,124	3,326,130						3,326,130				34,607	09/22/2028
L4780E-AC-8	GVC HOLDINGS PLC (ENTAIN)	09/04/2025	VARIOUS		1,881,750	1,881,750	1,881,750	1,881,750						1,881,750				88,215	03/29/2027
85232B-AT-3	EVERI HOLDINGS INC	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		2,568,158	2,568,158	2,563,628	2,568,158						2,568,158				90,275	08/03/2028
02932J-AP-2	SPRINGS WINDOW FASHIONS LLC (SIWF	01/10/2025	CASHLESS EXCHANGE		1,996,428	2,354,625	1,854,267	1,854,267						1,854,267		142,160	142,160		10/06/2028
73108R-AB-4	CONNECTWISE LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		32,200	32,200	32,240	32,200						32,200				1,635	09/30/2028
55759V-AB-4	EXAMWORKS (GOLD MRGR-ELECTRON BID)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		58,884	58,884	58,855	58,884						58,884				3,371	11/01/2028
00709L-AJ-6	OREGON TOOL INC (ASP)	02/24/2025	VARIOUS		971,988	1,481,690	877,901	877,901						877,901		94,087	94,087	60,017	10/13/2028
74970A-AB-4	ALLTECH INC	03/17/2025	CASHLESS EXCHANGE		1,707,459	1,707,459	1,703,155	1,707,459						1,707,459				30,450	10/13/2028
48254E-AB-7	FILTRATION GROUP CORP	01/29/2025	CASHLESS EXCHANGE		3,262,371	3,262,371	3,255,789	3,261,471						3,261,471		900	900	20,949	10/21/2028
X3000C-AB-7	LABL INC (MULTI-COLOR)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		11,501	11,501	10,401	10,434						10,434		1,067	1,067	638	10/29/2028
30034U-AC-4	ASTOUND (RADIATE HOLDCO)	06/30/2025	VARIOUS		4,100,708	4,100,708	3,285,692	3,285,692						3,285,692		815,016	815,016	186,917	09/25/2026
78489H-AB-4	TROPICANA OPCO	04/21/2025	VARIOUS		878,979	2,971,429	2,964,225	2,971,429						2,971,429		(2,092,450)	(2,092,450)	127,781	01/24/2029
90350H-AL-3	DIAMOND SPORTS GROUP LLC	01/02/2025	CASHLESS EXCHANGE		22,259	5,210,075	13,197	13,197						13,197		9,061	9,061		08/24/2026
20786N-AC-1	SIGNATURE AVIATION (BROWN GROUP)	12/31/2025	VARIOUS		29,849	29,849	29,961	29,849						29,849				1,269	07/01/2031
28542C-AC-3	CORPORATION SERVICE CO (WMB HLDGS)	01/21/2025	SECURITY CALLED AT 100.00000000 100.0000		1,773,217	1,773,217	1,751,051	1,773,217						1,773,217				7,093	11/02/2029
00217H-AB-7	CARESTREAM HEALTH INC	07/01/2025	VARIOUS		939,273	2,199,993	2,199,993	2,199,993						2,199,993		(1,260,721)	(1,260,721)	141,107	09/30/2027
58462Q-AH-4	SEDGWICK CLAIMS MANAGEMENT SERVICE	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		46,693	46,693	46,226	46,693						46,693				2,649	07/31/2031
02003D-AX-2	ALTICE FRANCE SA (NUMERICABLE)	10/01/2025	VARIOUS		3,198,251	4,011,431	3,194,102	3,194,102						3,194,102		4,149	4,149	385,483	08/15/2028
31732F-AR-7	AGILITI HEALTH INC	12/31/2025	VARIOUS		43,073	43,073	43,073	43,073						43,073				2,461	05/01/2030
50168E-AN-2	INTERNET BRD (WEBMD/INDIGO/ MH SUB)	12/31/2025	VARIOUS		1,131,756	1,131,756	1,103,462	1,117,294		33		33		1,117,327		14,429	14,429	899	05/03/2028
75025K-AH-1	ONE TORONTO GAMING (OTG-ONTARIO)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		44,887	44,887	44,887	44,832		55		55		44,887				2,414	08/01/2030
70477B-AE-2	CPM ACQUISITION CORP	12/31/2025	VARIOUS		40,000	40,000	39,400	39,406		93		93		39,499		501	501	2,454	09/28/2028
12546F-AF-9	SYNEOS HEALTH INC (STAR PARENT)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		50,000	50,000	49,125	49,145		30		30		49,175		825	825	2,613	09/27/2030
67526K-AC-3	PRETIUM PKG HOLDINGS INC	07/02/2025	VARIOUS		1,368,226	2,757,763	2,101,228	2,149,004		40,841	469,891	(429,050)		1,719,954		(351,728)	(351,728)	152,997	10/01/2028
31556P-AB-3	ROCKET SOFTWARE INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		11,118	11,118	10,951	10,973		6		6		10,979		139	139	471	11/28/2028
62984C-AD-5	PRETIUM PKG HOLDINGS INC	11/18/2025	VARIOUS		704,029	752,972	734,851	736,610		16,362		16,362		752,972		(48,943)	(48,943)	70,497	10/02/2028
04686R-AB-9	AMNEAL PHARMACEUTICALS LLC	08/04/2025	SECURITY CALLED AT 100.00000000 100.0000		1,809,321	1,809,321	1,718,855	1,732,859		12,703		12,703		1,745,562		63,759	63,759	104,719	05/04/2028
00185N-AE-6	RYAN LLC	11/07/2025	VARIOUS		1,787,355	1,787,355	1,754,946	1,755,124						1,755,124		32,231	32,231	120,132	11/14/2030
71947J-AB-1	INEOS QUATTRO HOLDINGS UK LIMITED	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		22,539	22,539	21,863	22,197		26		26		22,223		316	316	1,230	04/02/2029
70533D-AF-7	ARBYS (IRB HOLDING CORP)	01/01/2025	PRIOR YEAR INCOME															12,278	12/15/2027
25277B-AG-3	WESTINGHOUSE (BROOKFIELD WEC HLDG)	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		88,281	88,281	87,839	87,955		47		47		88,002		279	279	2,697	01/27/2031
60672H-AC-7	GMS (GYP HOLDINGS III CORP)	09/04/2025	SECURITY CALLED AT 100.00000000 100.0000		540,192	540,192	540,192	540,192						540,192				24,297	05/13/2030
00247N-AG-7	FOUNDATION BUILDING MATERIALS HOLD	10/09/2025	SECURITY CALLED AT 100.00000000 100.0000		4,093,318	4,093,318	4,052,385	4,059,575		6,324		6,324		4,065,900		27,418	27,418	325,729	01/29/2031
11565H-AD-8	BOMBARDIER RECREATIONAL PRODUCTS I	10/31/2025	SECURITY CALLED AT 100.00000000 100.0000		40,318	40,318	40,217	40,258		20		20		40,278		40	40	1,312	01/22/2031
914908-BD-9	L & W (AUTOKINITON US HOLDINGS	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		22,721	22,721	22,721	22,721						22,721				1,203	04/06/2028
22006V-AL-3	ULTIMATE SOFTWARE GROUP INC (UKG)	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		25,547	25,547	25,515	25,547						25,547				841	02/10/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14173V-AT-0	HUSKY INJECTION (TITAN ACQN)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		9,215	9,215	9,077	9,099		22		22		9,121		95	95	487	02/15/2029
G4768P-AN-1	WOOD MACKENZIE (PLANET US BUYER)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		20,549	20,549	20,498	20,515		12		12		20,528		22	22	963	02/07/2031
81527C-AP-2	APPLIED SYSTEMS INC	08/25/2025	SECURITY CALLED AT 100.00000000 100.0000		3,870,409	3,870,409	3,865,571	3,869,880						3,869,880		529	529	178,215	02/24/2031
F6628D-AN-4	ACCENTCARE INC (PLUTO)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		13,489	13,489	13,489	13,489						13,489				717	09/20/2028
00847Y-AE-2	COTIVITI INC	12/31/2025	VARIOUS		35,681	35,681	35,502	35,506		39		39		35,545		135	135	1,752	05/01/2031
45567Y-AN-5	COLUMBUS MCKINNON CORPORATION	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		85,525	85,525	85,525	85,525						85,525				3,157	05/15/2028
C6907U-AB-7	STATION CASINO (RED ROCK)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		190,000	190,000	189,050	189,456		173		173		189,629		371	371	7,993	03/14/2031
74142K-AK-5	ICON LUXEMBOURG SARL (INDIGO)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		45,103	45,103	45,103	45,103						45,103				1,788	07/03/2028
77313D-AW-1	ICON LUXEMBOURG SARL (INDIGO)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		11,237	11,237	11,237	11,237						11,237				445	07/03/2028
74142K-AJ-8	TRANSDIGM INC	09/17/2025	VARIOUS		8,173,727	8,173,727	8,173,727	8,173,727						8,173,727				415,668	08/24/2028
03167D-AQ-7	MITER BRANDS (MI WINDOWS)	07/23/2025	SECURITY CALLED AT 100.00000000 100.0000		2,713,636	2,713,636	2,700,068	2,700,068		1,640		1,640		2,701,708		11,929	11,929	112,492	03/28/2031
G4770M-AL-8	BARNES GROUP INC	01/27/2025	SECURITY CALLED AT 100.00000000 100.0000		1,985,244	1,985,244	1,989,615	1,985,244						1,985,244				10,210	08/31/2030
92943L-AC-4	ZEKELMAN	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		19,748	19,748	19,699	19,726		14		14		19,740		8	8	805	01/24/2031
36249V-AK-2	QUIKRETE HOLDINGS INC	02/14/2025	CASHLESS EXCHANGE		2,574,204	2,574,204	2,567,768	2,571,551						2,571,551		2,652	2,652	22,019	04/14/2031
35039K-AD-8	LUMEN TECHNOLOGIES INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		28,068	28,068	26,840	26,840						26,840		1,228	1,228	1,198	04/15/2030
09776M-AT-1	LUMEN TECHNOLOGIES INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		28,068	28,068	28,068	28,068						28,068				1,198	04/16/2029
05278H-AC-0	ASSUREDPARTNERS INC	08/18/2025	SECURITY CALLED AT 100.00000000 100.0000		5,458,750	5,458,750	5,451,927	5,458,750						5,458,750				272,519	02/14/2031
89841E-AB-1	COHERENT CORP (II-VI INCORPORATED)	01/02/2025	CASHLESS EXCHANGE		3,068,086	3,068,086	3,068,086	3,068,086						3,068,086				1,169	07/01/2029
C8856U-AE-8	RUSSELL INVEST US INSTI HOLDCO INC	12/29/2025	VARIOUS		807,441	807,441	784,791	807,441						807,441				101,310	05/30/2027
72706R-AB-2	QUIKRETE (QUIKRETE HOLDINGS INC)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		33,435	33,435	33,435	33,435						33,435				1,382	03/19/2029
03827F-BD-2	INMARSAT (CONNECT US FINCO LLC)	11/21/2025	VARIOUS		1,155,854	1,158,339	1,158,339	1,158,339						1,158,339		(2,485)	(2,485)	66,563	12/11/2026
72941D-AK-8	BROADSTREET PARTNERS INC	12/31/2025	VARIOUS		35,676	35,676	35,631	35,650		26		26		35,676				1,589	06/13/2031
22164M-AB-3	PROMETRIC	06/25/2025	SECURITY CALLED AT 100.00000000 100.0000		1,770,619	1,770,619	1,770,619	1,770,619						1,770,619				79,475	01/31/2028
19933M-AQ-6	CORE_MAIN LP	10/31/2025	SECURITY CALLED AT 100.00000000 100.0000		21,399	21,399	21,399	21,399						21,399				513	07/27/2028
L5000D-AE-7	GATES GLOBAL LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		110,000	110,000	110,000	110,000						110,000				4,734	06/04/2031
L5000D-AF-4	HAMILTON	01/06/2025	VARIOUS		3,206,250	3,206,250	3,198,234	3,200,678						3,200,678		5,572	5,572	4,252	05/31/2031
89364M-CC-6	EPICOR SOFTWARE CORP	12/31/2025	VARIOUS		113,321	113,321	113,180	113,180		142		142		113,321				5,408	05/30/2031
067809-AM-5	BRIGHTVIEW LANDSCAPES LLC	01/29/2025	SECURITY CALLED AT 100.00000000 100.0000		503,147	503,147	503,147	503,147						503,147				8,912	04/20/2029
98931Y-AD-5	HARBOR FREIGHT TOOLS USA INC	10/31/2025	SECURITY CALLED AT 100.00000000 100.0000		124,444	124,444	124,133	124,444						124,444				3,939	06/11/2031
74839X-AJ-8	PROOFPOINT INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		48,777	48,777	48,777	48,777						48,777				2,247	08/31/2028
55024E-AG-0	PACTIV (REYNOLDS GROUP HOLDINGS	04/01/2025	SECURITY CALLED AT 100.00000000 100.0000		1,271,320	1,271,320	1,271,320	1,271,320						1,271,320				27,434	09/25/2028
55024E-AF-2	ALTIUM (CONSOLIDATED CONTAINER)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		23,209	23,209	23,209	23,209						23,209				996	06/11/2031
45173J-AR-5	ECOVYST (PQ CORP)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		715,439	715,439	713,651	713,811		1,054		1,054		714,865		574	574	48,929	06/12/2031

SCHEDULE D - PART 4

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78249L-AE-0	MEDLINE BORROWER LP	08/07/2025	VARIOUS		9,867,080	9,867,080	9,867,080	9,867,080						9,867,080				380,564	10/21/2028
74839X-AK-5	WHITE CAP BUYER LLC	10/31/2025	SECURITY CALLED AT 100.00000000 100.0000		30,801	30,801	30,724	30,724		10		10		30,733		67	67	1,085	10/19/2029
36270B-AC-6	INFORMATICA LLC	11/18/2025	SECURITY CALLED AT 100.00000000 100.0000		2,878,600	2,878,600	2,878,600	2,878,600						2,878,600				167,903	10/27/2028
L2000D-AG-9	DTZ US BORROWER LLC (CUSHMAN & WA	01/22/2025	CASHLESS EXCHANGE		604,990	604,990	604,990	604,990						604,990				2,720	01/31/2030
80358T-AF-3	NORTH AMERICAN BANCARD (NAB)	01/30/2025	VARIOUS		1,443,231	1,443,231	1,443,231	1,443,231						1,443,231				39,861	11/24/2028
40416V-AG-0	BMC SOFTWARE INC (BOXER PARENT CO)	01/31/2025	VARIOUS		1,836,349	1,836,349	1,831,758	1,832,560						1,832,560		3,789	3,789	39,117	07/30/2031
10801X-AK-3	JAZZ PHARMACEUTICALS PLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		1,322,886	1,322,886	1,322,886	1,322,886						1,322,886				3,591	05/05/2028
74345H-AG-6	BOYD (LTI HOLDINGS INC)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		28,000	28,000	27,580	27,580		43		43		27,623		377	377	1,511	07/30/2029
69526M-AC-5	CALIBER COLLISION (CH-WAND NEWCO3)	01/30/2025	CASHLESS EXCHANGE		6,958,641	6,958,641	6,958,641	6,958,641						6,958,641				44,112	01/30/2031
20902C-AX-8	EDGEWATER GENERATION	02/07/2025	CASHLESS EXCHANGE		878,539	878,539	869,753	869,753						869,753		8,785	8,785	7,974	08/01/2030
27922J-AC-0	PAREXEL (WEST STREET/ PHOENIX)	01/27/2025	CASHLESS EXCHANGE		4,567,412	4,567,412	4,567,412	4,567,412						4,567,412				25,202	11/15/2028
58503U-AF-0	AMENTUM HOLDINGS LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		1,771,877	1,771,877	1,767,448	1,767,448		1,675		1,675		1,769,123		2,755	2,755	73,614	09/29/2031
96350T-AH-3	GRAHAM PACKAGING CO INC	04/30/2025	SECURITY CALLED AT 100.00000000 100.0000		32,827	32,827	32,827	32,827						32,827				954	08/04/2027
45673Y-AL-0	ALLIANCE LAUNDRY	12/23/2025	SECURITY CALLED AT 100.00000000 100.0000		2,639,587	2,639,587	2,626,389	2,639,587						2,639,587				145,979	08/19/2031
27943U-AL-0	ARGUS MEDIA (FLEET BIDCO LIMITED)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		43,725	43,725	43,725	43,725						43,725				2,489	02/21/2031
88023H-AH-3	PRO MACH INC	03/04/2025	CASHLESS EXCHANGE		798,000	798,000	798,000	798,000						798,000				10,941	08/31/2028
80875C-AE-7	ARCONIC CORP (ARSENAL AIC PARENT)	02/24/2025	VARIOUS		2,970,094	2,970,094	2,984,944	2,970,094						2,970,094				54,994	08/19/2030
23340D-AT-9	FORMULA ONE GROUP (DELTA 2 LUX)	09/30/2025	VARIOUS		4,666,666	4,666,666	4,666,666	4,666,666						4,666,666				28,948	09/30/2031
62871P-AB-6	TRONOX LTD	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		4,274	4,274	3,996	3,995		2		2		3,997		277	277	183	09/30/2031
80875A-AW-1	AMERICAN ROCK SALT COMPANY LLC	08/18/2025	VARIOUS		854,934	854,934	854,934	854,934						854,934				2,853	06/09/2028
05988H-AJ-6	AMERICAN ROCK SALT COMPANY LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		8,338	8,338	8,134	1,701		30		30		8,198		140	140	400	06/09/2028
G5080A-AJ-1	ECI SOFTWARE SOLUTIONS (MAX HLDG)	07/16/2025	VARIOUS		3,006,711	3,006,711	3,006,711	3,006,711						3,006,711				124,232	05/09/2030
55314N-AX-2	UNITED SITE SRV (VORTEX OPCO)	05/20/2025	VARIOUS		523,583	1,213,620	825,261	834,871		2,235	242,432	(240,197)		594,674		(71,090)	(71,090)	43,565	12/15/2028
93369P-AL-8	ARDENT HEALTH SVS LLC (AHP HEALTH)	09/18/2025	CASHLESS EXCHANGE		2,315,222	2,315,222	2,315,222	2,315,222						2,315,222				118,841	08/24/2028
28031F-AJ-9	DTZ US BORROWER LLC (CUSHMAN & WA	07/21/2025	VARIOUS		2,160,211	2,160,211	2,160,211	2,160,211						2,160,211				90,337	01/31/2030
71911K-AD-6	THUNDER GENERATION FUNDING LLC	06/09/2025	SECURITY CALLED AT 100.00000000 100.0000		3,740,625	3,740,625	3,721,922	3,724,929		507		507		3,725,436		15,189	15,189	121,424	10/03/2031
38469E-AE-3	BELRON	08/07/2025	VARIOUS		4,603,846	4,603,846	4,592,337	4,596,714		1,889		1,889		4,598,603		5,243	5,243	248,507	10/16/2031
33902U-AD-5	GENESYS CLOUD SERVICES HOLDINGS II	01/31/2025	SECURITY CALLED AT 100.00000000 100.0000		2,135,906	2,135,906	2,135,906	2,135,906						2,135,906				13,095	12/01/2027
74273J-AJ-2	KIDDE FIRE PROTECTION - LSF12 CROWN	07/17/2025	CASHLESS EXCHANGE		9,250,000	9,250,000	9,157,500	9,179,391		2,028		2,028		9,181,419		68,581	68,581	463,434	12/02/2031
89705D-AP-7	TEKNIPLEX (TRIDENT TPI HOLDINGS)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		21,846	21,846	21,846	21,846						21,846				1,456	09/15/2028
02932J-AU-1	STANDARD AERO HDGS (DYNASTY ACQN)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		31,694	31,694	31,655	31,656		20		20		31,676		19	19	1,278	10/31/2031
02932J-AT-4	SIVANTOS (AURIS LUXEMBOURG III SR)	07/24/2025	VARIOUS		475,657	475,657	475,657	475,657						475,657				28,315	02/28/2029
26825U-AM-3	CHARTER NEX US HOLDINGS INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		43,901	43,901	43,901	43,901						43,901				2,047	12/01/2030
G9158T-AD-2	GREAT CANADIAN GAMING (RAPTOR ACQ)	01/21/2025	SECURITY CALLED AT 100.00000000 100.0000		597,514	597,514	591,539	591,539						591,539		5,975	5,975	1,162	11/01/2029
00130M-AK-0	STANDARD AERO HDGS (DYNASTY ACQN)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		12,056	12,056	12,040	12,041		8		8		12,048		7	7	486	10/31/2031
23340D-AU-6	ALTERRA MOUNTAIN CO	07/28/2025	VARIOUS		3,158,884	3,158,884	3,158,884	3,158,884						3,158,884				129,572	08/17/2028
39479U-AV-5	COX MEDIA GROUP (TERRIER) (CMG)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		77,836	77,836	77,836	77,836						77,836				3,233	06/18/2029
00216E-AL-3	AKZONOBEL (STARFRUIT-NOURYON FIN)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		124,324	124,324	124,324	124,324						124,324				4,284	04/03/2028
L0421U-AF-8	PLASTIPAK HOLDINGS INC.	09/24/2025	VARIOUS		1,077,176	1,077,176	1,077,176	1,077,176						1,077,176				52,566	12/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
16125T-AM-4	VS BUYER LLC	07/30/2025	VARIOUS		3,870,176	3,870,176	3,870,176	3,870,176						3,870,176				168,068	04/12/2031
C4111R-AJ-4	TKO/UFC	09/15/2025	VARIOUS		7,062,500	7,062,500	7,053,672	7,053,865		87		87		7,053,953		8,547	8,547	378,637	11/21/2031
18914D-AB-4	QLIK TECHNOLOGIES INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		82,088	82,088	82,088	82,088						82,088				3,902	10/28/2030
46124C-AQ-0	ISOLVED INC	07/28/2025	VARIOUS		936,476	936,476	936,476	936,476						936,476				48,001	10/15/2030
88145L-AF-1	JOURNEY PERSONAL CARE CORP	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		17,847	17,847	17,847	17,847						17,847				905	03/01/2028
N8232N-AL-1	LSF11 TRINITY BIDCO INC	09/16/2025	VARIOUS		2,962,500	2,962,500	2,962,500	2,962,500						2,962,500				162,442	06/14/2030
72761J-AH-9	ADT (PROTECTION 1-PRIME SECURITY)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		918,738	918,738	918,738	918,738						918,738				48,184	10/13/2030
91834W-AF-7	COVANTA HOLDING CORP (REWORLD HDG)	12/18/2025	SECURITY CALLED AT 100.00000000 100.0000		55,749	55,749	55,749	55,749						55,749				3,745	11/30/2028
02403M-AQ-3	COVANTA HOLDING CORP (REWORLD HDG)	12/18/2025	SECURITY CALLED AT 100.00000000 100.0000		148,424	148,424	148,424	148,424						148,424				9,239	11/30/2028
74339D-AN-8	VERTIV GROUP CORP	08/12/2025	VARIOUS		3,288,503	3,288,503	3,288,503	3,288,503						3,288,503				145,884	03/02/2027
90347B-AP-3	INTERNET BRD (WEBMD/INDIGO/MH SUB)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		11,109	11,109	10,998	10,998		11		11		11,009		100	100	599	12/31/2031
48114N-AF-8	GRAFTECH GLOBAL ENTERPRISES	01/21/2025	PRIOR YEAR ADJUSTMENT		695,683	730,394	695,683	695,683						695,683					12/17/2029
22282G-AN-7	GRAFTECH GLOBAL ENTERPRISES	01/21/2025	VARIOUS		834,736	834,736	834,736	834,736						834,736					12/17/2029
22282G-AM-9	ASCENSUS INC (AQGEN ISL - MERCURY	09/30/2025	SECURITY CALLED AT 100.00000000 100.0000		15,627	15,627	15,627	15,627						15,627				577	08/02/2028
92537E-AF-5	MCAFEE CORP	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		44,660	44,660	44,660	44,660						44,660				1,987	03/01/2029
27943U-AM-8	COMMSCOPE INC	01/01/2025	VARIOUS		1,293,618	1,301,754	1,293,618	1,293,618		626		626		1,294,244		(626)	(626)	39,381	12/17/2029
00076V-BL-3	CHG HEALTHCARE (CHG HEALTHCARE SE	08/01/2025	VARIOUS		2,447,965	2,447,965	2,447,965	2,447,965						2,447,965				115,195	09/29/2028
45567Y-AP-0	CULLIGAN (OSMOSIS BUYER)	12/31/2025	VARIOUS		29,698	29,698	29,698							29,698				1,548	07/31/2028
BNL2A3-AG-8	ACRISURE LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		9,866	9,866	9,866	9,866						9,866				454	11/06/2030
BNL2A3-AH-6	FLUTTER ENTERTAINMENT (STARS GRP)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		37,500	37,500	37,500	37,500						37,500				1,218	11/30/2030
03836B-AH-2	HAMILTON PROJECTS ACQUIROR LLC	07/07/2025	VARIOUS		3,146,786	3,146,786	3,146,786							3,146,786				115,372	05/30/2031
BNL2A4-RP-8	BERLIN PACKAGING LLC	07/31/2025	VARIOUS		3,899,068	3,899,068	3,899,068	3,899,068						3,899,068				194,140	06/09/2031
12541H-AW-3	ARBYS (IRB HOLDING CORP)	11/17/2025	VARIOUS		4,962,372	4,962,372	4,962,372	4,962,372						4,962,372				306,869	12/15/2027
33937K-AX-2	PQ GROUP HOLDINGS INC (SPARTA)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		23,000	23,000	23,000	23,000						23,000				747	08/02/2030
00488P-AV-7	SPRINGS WINDOW FASHIONS LLC (SIWF	12/16/2025	JP MORGAN SECURITIES LLC		1,603,272	2,236,894	1,996,428	1,996,428		27,106		27,106		2,023,534		(420,262)	(420,262)	143,639	10/06/2028
08511L-BC-1	CALIBER COLLISION (CH-WAND NEWCO3)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		267,351	267,351	267,351							267,351				9,090	01/30/2031
84673E-AE-9	DTZ US BORROWER LLC (CUSHMAN & WA	10/01/2025	VARIOUS		604,990	604,990	604,990							604,990				28,932	01/31/2030
78489H-AE-8	J&J VENTURES GAMING LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		9,363	9,363	9,340			20		20		9,359		4	4	506	04/26/2030
86875T-AE-7	BMC SOFTWARE INC (BOXER PARENT CO)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		13,773	13,773	13,773							13,773				586	07/30/2031
93369P-AM-6	QUIKRETE (QUIKRETE HOLDINGS INC)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		25,742	25,742	25,742							25,742				852	04/14/2031
23340D-AV-4	TRITON WATER HOLDINGS INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		38,835	38,835	38,835							38,835				1,295	03/31/2028
46604B-AH-1	ARCONIC CORP (ARSENAL AIC PARENT)	09/30/2025	SECURITY CALLED AT 100.00000000 100.0000		1,239,720	1,239,720	1,239,720							1,239,720				52,731	08/18/2030
05988H-AQ-0	ALLTECH INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		12,806	12,806	12,742			64		64		12,806				606	08/13/2030
88023H-AJ-9	TROPICANA OPCO (NAKED JUICE)	12/26/2025	SECURITY CALLED AT 100.00000000 100.0000		7,780	7,780	4,979			205		205		5,184		2,596	2,596	181	01/24/2029
55314N-AZ-7	CISION US INC (CASTLE US HOLDING).	12/31/2025	VARIOUS		12,982	12,982	6,177			73		73		6,177		6,805	6,805	419	05/31/2030
71911K-AE-4	HAMILTON PROJECTS ACQUIROR LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		107,679	107,679	107,679							107,679				2,406	05/30/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74839X-AM-1	ASTOUND (RADIATE HOLDCO)	12/31/2025	VARIOUS		20,398	20,398	15,843							15,843		4,556	4,556	729	09/25/2029
31732F-AV-8	ECI SOFTWARE SOLUTIONS (MAX HLDG)	09/30/2025	SECURITY CALLED AT 100.00000000 100.0000		7,536	7,536	7,536							7,536				112	05/09/2030
89678Q-AD-8	KIDDE FIRE PROTECTION -LSF12 CROWN	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		263,386	263,386	263,386							263,386				6,189	12/02/2031
66345F-AB-7	BELRON FINANCE US LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		22,904	22,904	22,904							22,904				196	10/16/2031
02003D-BB-9	CHG HEALTHCARE (CHG HEALTHCARE SE	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		12,178	12,178	12,178							12,178				109	09/29/2028
62984C-AM-5	MEDLINE BORROWER LP	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		7,732,443	7,732,443	7,732,443							7,732,443				180,259	10/23/2028
14852D-AJ-0	ALTERRA MOUNTAIN CO	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		6,324	6,324	6,324							6,324				182	08/17/2028
02403M-AR-1	DTZ US BORROWER LLC (CUSHMAN & WA	10/29/2025	SECURITY CALLED AT 100.00000000 100.0000		216,563	216,563	216,563							216,563				3,154	01/31/2030
75025K-AM-0	VERTIV GROUP CORP	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		16,360	16,360	16,360							16,360				122	08/12/2032
26825U-AN-1	FILTRATION GROUP CORP	12/19/2025	SECURITY CALLED AT 100.00000000 100.0000		137,727	137,727	137,727							137,727				3,051	10/23/2028
12541H-AX-1	ISOLVED INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		4,647	4,647	4,647							4,647				99	10/15/2030
58503U-AH-6	LSF11 TRINITY BIDCO INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		15,000	15,000	15,000							15,000				135	06/14/2030
46124C-AU-1	TKO GROUP	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		35,136	35,136	35,136							35,136				198	11/21/2031
23340D-AW-2	AHP HEALTH PARTNERS INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		5,788	5,788	5,774			14		14		5,788				105	09/20/2032
92537E-AG-3	GVC HOLDINGS PLC (ENTAIN)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		4,680	4,680	4,674							4,674		6	6	97	08/02/2032
31732F-AX-4	TRANSDIGM INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		20,331	20,331	20,331							20,331				372	03/22/2030
G3168Q-AC-1	ZAYO GROUP HOLDINGS INC	10/10/2025	SECURITY CALLED AT 100.00000000 100.0000		874,873	874,873	874,873							874,873				6,862	03/11/2030
00130M-AL-8	ARBYS (IRB HOLDING CORP)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		12,313	12,313	12,313							12,313				97	12/16/2030
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					257,364,339	272,592,877	260,161,355	245,211,491		125,278	965,457	(840,179)		259,970,547		(2,606,212)	(2,606,212)	10,016,145	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					13,486,369,775	13,094,159,483	13,425,993,321	13,436,848,519	1,442,954	13,945,352	2,987,005	12,401,301	16,547,729	13,523,386,129	2,399,169	(54,776,254)	(52,377,085)	405,218,962	XXX
0499999999. Total - issuer credit obligations (affiliated)					359,267,641	359,267,641	359,267,641	202,382,342						359,267,641				2,240,300	XXX
0509999997. Total - issuer credit obligations - Part 4					13,845,637,416	13,453,427,124	13,785,260,962	13,639,230,861	1,442,954	13,945,352	2,987,005	12,401,301	16,547,729	13,882,653,770	2,399,169	(54,776,254)	(52,377,085)	407,459,262	XXX
0509999998. Total - issuer credit obligations - Part 5					4,606,907,578	4,104,342,241	4,583,068,397			1,213,877		1,213,877		4,584,282,263		21,708,150	21,708,150	57,602,605	XXX
0509999999. Total - issuer credit obligations					18,452,544,994	17,557,769,365	18,368,329,359	13,639,230,861	1,442,954	15,159,229	2,987,005	13,615,178	16,547,729	18,466,936,033	2,399,169	(33,068,104)	(30,668,935)	465,061,867	XXX
36176Q-VF-8	GINNIE MAE I	12/01/2025	MBS PAYDOWN 100.0000		5,566	5,566	6,014	5,585		(19)		(19)		5,566				124	09/15/2041
36176V-5Q-2	GINNIE MAE I	12/01/2025	MBS PAYDOWN 100.0000		2,015	2,015	2,116	2,019		(5)		(5)		2,015				38	03/15/2042
36176X-PY-9	GINNIE MAE I	12/01/2025	MBS PAYDOWN 100.0000		3,394	3,394	3,590	3,404		(10)		(10)		3,394				72	05/15/2042
36177N-XQ-8	GINNIE MAE I	12/01/2025	MBS PAYDOWN 100.0000		4,694	4,694	4,959	4,705		(11)		(11)		4,694				151	03/15/2042
36194N-LU-1	GINNIE MAE I	12/01/2025	MBS PAYDOWN 100.0000		339,855	339,855	341,554	339,934		(79)		(79)		339,855				5,271	07/15/2033
36200K-NB-9	GNMA POOL-603486	12/01/2025	MBS PAYDOWN 100.0000		2,047	2,047	2,058	2,048		(1)		(1)		2,047				58	03/15/2033
36200M-E3-3	GNMA POOL-604154	12/01/2025	MBS PAYDOWN 100.0000		22	22	23	22						22				1	04/15/2033
36202E-SK-6	GNMA II POOL-004122	12/01/2025	MBS PAYDOWN 100.0000		950	950	952	950						950				31	04/20/2038
36202E-TU-3	GNMA II POOL-004163	12/01/2025	MBS PAYDOWN 100.0000		312	312	312	312						312				9	06/20/2038
36202E-TV-1	GNMA II POOL-004164	12/01/2025	MBS PAYDOWN 100.0000		3,033	3,033	3,037	3,033						3,033				98	06/20/2038
36202E-UL-1	GNMA II POOL-004187	12/01/2025	MBS PAYDOWN 100.0000		307	307	306	307						307				9	07/20/2038
36202E-V7-1	GNMA II POOL-004238	12/01/2025	MBS PAYDOWN 100.0000		379	379	378	379						379				11	09/20/2038
36202E-V8-9	GNMA II POOL-004239	12/01/2025	MBS PAYDOWN 100.0000		20,855	20,855	20,918	20,870		(15)		(15)		20,855				772	09/20/2038
36202E-VG-1	GNMA II POOL-004215	12/01/2025	MBS PAYDOWN 100.0000		1,550	1,550	1,542	1,550						1,550				47	08/20/2038
36202E-VH-9	GNMA II POOL-004216	12/01/2025	MBS PAYDOWN 100.0000		1,116	1,116	1,117	1,116						1,116				37	08/20/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202E-WU-9	GNMA II POOL-004259	12/01/2025	MBS PAYDOWN 100.0000		982	982	975	982						982				30	10/20/2038
36206F-CY-6	GNMA POOL-409687	12/01/2025	MBS PAYDOWN 100.0000		341	341	356	342						341				11	08/15/2038
36206G-UE-8	GNMA POOL-411081	12/01/2025	MBS PAYDOWN 100.0000		66	66	68	66						66				2	11/15/2038
36207Q-WW-3	GNMA POOL-439061	12/01/2025	MBS PAYDOWN 100.0000		261	261	270	262		(1)		(1)		261				10	01/15/2039
36208L-VK-0	GNMA POOL-0454318	08/01/2025	MBS PAYDOWN 100.0000		111	111	108	110		1		1		111				4	11/15/2028
36208Y-LF-4	GNMA POOL-0464826	12/01/2025	MBS PAYDOWN 100.0000		333	333	324	332		1		1		333				11	09/15/2028
36209K-LL-0	GNMA POOL-0473831	12/01/2025	MBS PAYDOWN 100.0000		183	183	178	182						183				6	02/15/2029
36209W-M6-6	GNMA POOL-0483781	05/01/2025	MBS PAYDOWN 100.0000		166	166	162	165		1		1		166				3	11/15/2028
3620A6-RA-7	GNMA 30YR	12/01/2025	MBS PAYDOWN 100.0000		16,171	16,171	16,245	16,174		(3)		(3)		16,171				653	10/15/2039
3620A9-VU-2	GINNIE MAE I	12/01/2025	MBS PAYDOWN 100.0000		18,242	18,242	19,710	18,335		(93)		(93)		18,242				353	11/15/2039
3620AC-4S-0	GNMA POOL-726333	12/01/2025	MBS PAYDOWN 100.0000		2,816	2,816	2,776	2,813		3		3		2,816				55	09/15/2039
36210B-3T-0	GNMA POOL-487810	12/01/2025	MBS PAYDOWN 100.0000		1,754	1,754	1,734	1,753		1		1		1,754				29	03/15/2039
36210B-3Z-6	GNMA POOL-487816	12/01/2025	MBS PAYDOWN 100.0000		1,545	1,545	1,527	1,543		2		2		1,545				30	03/15/2039
36210E-PX-1	GNMA POOL-0490138	12/01/2025	MBS PAYDOWN 100.0000		64	64	60	64		1		1		64				1	02/15/2029
36210F-NW-2	GNMA POOL-491005	12/01/2025	MBS PAYDOWN 100.0000		117	117	114	116		1		1		117				4	12/15/2028
36210G-RR-7	GNMA POOL-0491996	04/01/2025	MBS PAYDOWN 100.0000		244	244	237	242		2		2		244				5	11/15/2028
36210U-W5-8	GNMA POOL-502968	12/01/2025	MBS PAYDOWN 100.0000		14	14	14	14						14				1	03/15/2029
36210Y-RR-8	GNMA POOL-0506396	12/01/2025	MBS PAYDOWN 100.0000		239	239	225	238		2		2		239				8	04/15/2029
36212T-AX-2	GNMA POOL-542822	12/01/2025	MBS PAYDOWN 100.0000		48	48	47	48						48				2	05/15/2031
36213C-3J-7	GNMA POOL-550801	12/01/2025	MBS PAYDOWN 100.0000		402	402	407	404		(2)		(2)		402				13	08/15/2035
36213U-KX-7	GNMA POOL-564710	12/01/2025	MBS PAYDOWN 100.0000		62	62	60	62						62				2	07/15/2031
36225B-VJ-4	GNMA POOL-781517	12/01/2025	MBS PAYDOWN 100.0000		806	806	810	806		(1)		(1)		806				25	11/15/2032
36230U-EZ-8	GINNIE MAE I	12/01/2025	MBS PAYDOWN 100.0000		8,342	8,342	9,013	8,357		(16)		(16)		8,342				181	01/15/2041
36241K-L4-8	GNMA POOL-782147	12/01/2025	MBS PAYDOWN 100.0000		124	124	129	124						124				4	03/15/2037
36241K-NP-9	GNMA POOL-782198	12/01/2025	MBS PAYDOWN 100.0000		1,250	1,250	1,281	1,252		(1)		(1)		1,250				49	10/15/2037
36241K-SZ-2	GNMA POOL-782336	12/01/2025	MBS PAYDOWN 100.0000		495	495	492	495						495				18	05/15/2038
36241K-UU-0	GNMA POOL -782395	12/01/2025	MBS PAYDOWN 100.0000		12,110	12,110	12,701	12,138		(28)		(28)		12,110				386	09/15/2038
36241K-V5-4	GNMA POOL-782436	12/01/2025	MBS PAYDOWN 100.0000		626	626	649	628		(1)		(1)		626				23	10/15/2038
36241K-W6-1	GNMA POOL-782469	12/01/2025	MBS PAYDOWN 100.0000		1,802	1,802	1,861	1,805		(3)		(3)		1,802				58	11/15/2038
36241K-WH-7	GNMA POOL-782448	12/01/2025	MBS PAYDOWN 100.0000		142	142	147	143						142				5	10/15/2038
36241K-ZZ-4	GNMA 30YR PLATINUM	12/01/2025	MBS PAYDOWN 100.0000		9,772	9,772	9,812	9,774		(2)		(2)		9,772				318	02/15/2039
36241L-FY-7	GNMA POOL-782883	12/01/2025	MBS PAYDOWN 100.0000		277	277	275	276						277				9	02/15/2040
36241L-G2-6	GINNIE MAE I	12/01/2025	MBS PAYDOWN 100.0000		5,297	5,297	5,803	5,323		(26)		(26)		5,297				127	04/15/2040
36241L-GU-4	GNMA POOL-782911	12/01/2025	MBS PAYDOWN 100.0000		4,981	4,981	4,997	4,982		(1)		(1)		4,981				163	12/15/2039
36241L-XG-6	GINNIE MAE I	12/01/2025	MBS PAYDOWN 100.0000		32,204	32,204	34,355	32,331		(127)		(127)		32,204				689	08/15/2041
36290S-2L-4	GNMA POOL-616479	12/01/2025	MBS PAYDOWN 100.0000		430	430	436	430		(1)		(1)		430				13	06/15/2034
36290U-L8-7	GNMA POOL-617851	12/01/2025	MBS PAYDOWN 100.0000		685	685	685	685						685				12	12/15/2037
36290V-JW-5	GNMA POOL-618677	12/01/2025	MBS PAYDOWN 100.0000		1,048	1,048	1,071	1,049		(1)		(1)		1,048				23	10/15/2036
36291X-RK-7	GNMA POOL-641390	12/01/2025	MBS PAYDOWN 100.0000		60	60	61	60						60				2	06/15/2035
36291X-XE-4	GNMA POOL-641577	12/01/2025	MBS PAYDOWN 100.0000		108	108	110	108						108				3	06/15/2035
36292C-FL-3	GNMA POOL-644671	12/01/2025	MBS PAYDOWN 100.0000		89	89	90	89						89				3	10/15/2035
36294N-AU-2	GNMA POOL-654419	12/01/2025	MBS PAYDOWN 100.0000		670	670	698	672		(2)		(2)		670				23	08/15/2036
36294Q-AN-1	GNMA POOL-656213	12/01/2025	MBS PAYDOWN 100.0000		3,684	3,684	3,843	3,693		(8)		(8)		3,684				82	08/15/2036
36294S-PD-3	GNMA 30YR	12/01/2025	MBS PAYDOWN 100.0000		461	461	460	461						461				11	02/15/2037
36294S-YE-1	GNMA 30YR	12/01/2025	MBS PAYDOWN 100.0000		1,066	1,066	1,071	1,066						1,066				32	05/15/2037
36294T-GR-0	GNMA POOL-659108	12/01/2025	MBS PAYDOWN 100.0000		524	524	528	525						524				21	11/15/2038
36294V-7B-0	GNMA POOL-661590	12/01/2025	MBS PAYDOWN 100.0000		166	166	172	166						166				7	01/15/2037
36294Y-QQ-0	GNMA POOL-663863	12/01/2025	MBS PAYDOWN 100.0000		122	122	119	122						122				4	03/15/2037
36295A-D4-4	GNMA POOL-664423	12/01/2025	MBS PAYDOWN 100.0000		8,366	8,366	8,465	8,370		(4)		(4)		8,366				430	11/15/2037
36295A-EQ-4	GNMA POOL-664443	12/01/2025	MBS PAYDOWN 100.0000		317	317	317	317						317				10	11/15/2037
36295A-HT-5	GNMA POOL-664542	12/01/2025	MBS PAYDOWN 100.0000		1,051	1,051	1,051	1,051						1,051				19	01/15/2038
36295E-ZR-1	GNMA POOL-668652	12/01/2025	MBS PAYDOWN 100.0000		152	152	159	152						152				5	10/15/2038
36295F-FN-9	GNMA POOL-668973	12/01/2025	MBS PAYDOWN 100.0000		56	56	58	56						56				2	03/15/2037
36295H-4W-7	GNMA POOL-671437	12/01/2025	MBS PAYDOWN 100.0000		646	646	674	647		(1)		(1)		646				21	07/15/2037
36295H-PH-7	GNMA POOL-671024	12/01/2025	MBS PAYDOWN 100.0000		944	944	925	941		3		3		944				29	08/15/2037
36295J-6E-1	GNMA POOL-672369	12/01/2025	MBS PAYDOWN 100.0000		643	643	668	644		(1)		(1)		643				22	11/15/2037
36295L-SJ-1	GNMA POOL-673821	12/01/2025	MBS PAYDOWN 100.0000		206	206	216	206						206				7	09/15/2038
36295L-SP-7	GNMA POOL-673826	12/01/2025	MBS PAYDOWN 100.0000		528	528	553	529		(1)		(1)		528				17	10/15/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36295N-NJ-2	GNMA POOL-675493	12/01/2025	MBS PAYDOWN 100.0000		7,119	7,119	7,119	7,119						7,119				258	06/15/2038
36295P-3E-0	GNMA POOL-676797	12/01/2025	MBS PAYDOWN 100.0000		774	774	774	774						774				30	04/15/2038
36295P-5C-2	GNMA POOL-676843	12/01/2025	MBS PAYDOWN 100.0000		1,299	1,299	1,348	1,301		(2)		(2)		1,299				43	05/15/2038
36295P-VS-8	GNMA POOL-676625	12/01/2025	MBS PAYDOWN 100.0000		477	477	496	478		(1)		(1)		477				15	12/15/2037
36295P-YE-6	GNMA POOL-676709	12/01/2025	MBS PAYDOWN 100.0000		131	131	136	131						131				4	02/15/2038
36295Q-BC-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		9,538	9,538	9,728	9,559		(21)		(21)		9,538				244	04/15/2038
36295Q-RA-0	GNMA POOL-677381	12/01/2025	MBS PAYDOWN 100.0000		1,291	1,291	1,337	1,294		(4)		(4)		1,291				52	10/15/2038
36295Q-WM-8	GNMA POOL-677552	12/01/2025	MBS PAYDOWN 100.0000		24,454	24,454	24,695	24,483		(29)		(29)		24,454				666	11/15/2037
36295R-RP-5	GNMA POOL-678294	12/01/2025	MBS PAYDOWN 100.0000		1,687	1,687	1,760	1,691		(4)		(4)		1,687				50	12/15/2038
36295S-PH-3	GNMA POOL-679124	12/01/2025	MBS PAYDOWN 100.0000		182	182	182	182						182				6	11/15/2037
36295U-FE-6	GNMA POOL-680665	12/01/2025	MBS PAYDOWN 100.0000		299	299	311	299						299				10	01/15/2038
36295U-FX-4	GNMA POOL-680682	12/01/2025	MBS PAYDOWN 100.0000		199	199	206	199						199				7	01/15/2038
36295V-DL-0	GNMA POOL-681507	12/01/2025	MBS PAYDOWN 100.0000		887	887	892	888						887				32	06/15/2038
36295W-4J-3	GNMA 30YR	12/01/2025	MBS PAYDOWN 100.0000		3,624	3,624	3,640	3,624						3,624				107	03/15/2038
36295W-D4-6	GNMA 30YR	12/01/2025	MBS PAYDOWN 100.0000		4,222	4,222	4,241	4,223		(1)		(1)		4,222				128	05/15/2038
36295W-X4-4	GNMA POOL-682999	12/01/2025	MBS PAYDOWN 100.0000		85	85	87	85						85				3	12/15/2038
36296A-Y4-0	GNMA POOL-685731	12/01/2025	MBS PAYDOWN 100.0000		261	261	274	261						261				9	05/15/2038
36296B-E6-5	GNMA POOL-686057	12/01/2025	MBS PAYDOWN 100.0000		877	877	908	878		(1)		(1)		877				42	05/15/2038
36296B-TM-4	GNMA POOL-686456	12/01/2025	MBS PAYDOWN 100.0000		376	376	395	377						376				12	06/15/2038
36296D-EG-9	GNMA POOL-687835	12/01/2025	MBS PAYDOWN 100.0000		619	619	619	619						619				22	08/15/2038
36296D-EY-0	GNMA POOL-687851	12/01/2025	MBS PAYDOWN 100.0000		253	253	265	253						253				8	08/15/2038
36296D-G7-7	GNMA POOL-687922	12/01/2025	MBS PAYDOWN 100.0000		680	680	691	680						680				20	09/15/2038
36296D-G8-5	GNMA POOL-687923	12/01/2025	MBS PAYDOWN 100.0000		324	324	330	324						324				11	09/15/2038
36296D-NQ-7	GNMA POOL-688099	12/01/2025	MBS PAYDOWN 100.0000		146	146	151	147						146				5	11/15/2038
36296D-YL-6	GNMA POOL-688415	12/01/2025	MBS PAYDOWN 100.0000		189	189	198	190						189				6	05/15/2038
36296F-PH-0	GNMA POOL-689924	12/01/2025	MBS PAYDOWN 100.0000		199	199	207	199						199				6	09/15/2038
36296F-VR-1	GNMA POOL-690124	12/01/2025	MBS PAYDOWN 100.0000		544	544	564	545		(1)		(1)		544				18	08/15/2038
36296H-BW-8	GNMA 30YR	12/01/2025	MBS PAYDOWN 100.0000		4,015	4,015	4,192	4,025		(11)		(11)		4,015				116	09/15/2038
36296J-AZ-8	GNMA POOL-692224	12/01/2025	MBS PAYDOWN 100.0000		21	21	22	21						21				1	12/15/2038
36296J-H7-3	GNMA POOL-692454	12/01/2025	MBS PAYDOWN 100.0000		8,133	8,133	8,042	8,128		5		5		8,133				62	03/15/2039
36296K-CE-0	GNMA POOL-693169	12/01/2025	MBS PAYDOWN 100.0000		92	92	96	93						92				3	09/15/2038
36296L-FX-3	GNMA POOL-694182	12/01/2025	MBS PAYDOWN 100.0000		147	147	153	147						147				5	10/15/2038
36296L-VQ-0	GNMA POOL-694623	12/01/2025	MBS PAYDOWN 100.0000		960	960	1,006	961		(1)		(1)		960				32	10/15/2038
36296M-5L-8	GNMA POOL-695751	12/01/2025	MBS PAYDOWN 100.0000		178	178	184	178						178				6	11/15/2038
36296M-ME-5	GNMA POOL-695257	12/01/2025	MBS PAYDOWN 100.0000		1,362	1,362	1,419	1,364		(1)		(1)		1,362				44	09/15/2038
36296N-3B-0	GNMA POOL-696594	12/01/2025	MBS PAYDOWN 100.0000		311	311	322	311						311				10	08/15/2038
36296N-NE-2	GNMA 30YR	12/01/2025	MBS PAYDOWN 100.0000		1,084	1,084	1,089	1,084						1,084				33	08/15/2038
36296N-WS-1	GNMA POOL-696457	12/01/2025	MBS PAYDOWN 100.0000		233	233	233	233						233				7	08/15/2038
36296P-7A-3	GNMA POOL-697589	12/01/2025	MBS PAYDOWN 100.0000		378	378	391	378		(1)		(1)		378				14	11/15/2038
36296P-7C-9	GNMA POOL-697591	12/01/2025	MBS PAYDOWN 100.0000		127	127	131	127						127				4	11/15/2038
36296Q-BV-0	GNMA POOL -697652	12/01/2025	MBS PAYDOWN 100.0000		47	47	48	47						47				2	10/15/2038
36296R-6A-0	GNMA POOL-699365	12/01/2025	MBS PAYDOWN 100.0000		1,761	1,761	1,809	1,763		(1)		(1)		1,761				53	12/15/2038
36296R-T8-0	GNMA POOL-699075	12/01/2025	MBS PAYDOWN 100.0000		44	44	46	44						44				2	09/15/2038
36296R-UK-1	GNMA POOL-699086	12/01/2025	MBS PAYDOWN 100.0000		458	458	465	458						458				16	09/15/2038
36296S-C8-6	GNMA POOL-699495	12/01/2025	MBS PAYDOWN 100.0000		181	181	187	181						181				6	10/15/2038
36296T-7K-3	GNMA POOL-701198	12/01/2025	MBS PAYDOWN 100.0000		129	129	133	129						129				4	10/15/2038
36296T-P4-9	GNMA POOL-700743	12/01/2025	MBS PAYDOWN 100.0000		483	483	500	483						483				16	10/15/2038
36296T-QC-0	GNMA POOL-700751	12/01/2025	MBS PAYDOWN 100.0000		136	136	141	136						136				5	10/15/2038
36296T-R8-8	GNMA 30YR	12/01/2025	MBS PAYDOWN 100.0000		185	185	193	185						185				6	10/15/2038
36296U-BJ-8	GNMA POOL-701241	12/01/2025	MBS PAYDOWN 100.0000		795	795	822	797		(2)		(2)		795				25	12/15/2038
36296V-XP-8	GNMA POOL-702786	12/01/2025	MBS PAYDOWN 100.0000		49	49	50	49						49				2	01/15/2039
36296Y-TX-0	GNMA POOL-705366	12/01/2025	MBS PAYDOWN 100.0000		311	311	321	312						311				11	12/15/2038
36296Y-TY-8	GNMA POOL-705367	12/01/2025	MBS PAYDOWN 100.0000		1,700	1,700	1,756	1,701		(2)		(2)		1,700				56	12/15/2038
36297A-JW-4	GNMA POOL-705977	12/01/2025	MBS PAYDOWN 100.0000		256	256	265	257						256				8	01/15/2039
36297E-4W-2	GINNIE MAE I	12/01/2025	MBS PAYDOWN 100.0000		142	142	142	142						142				3	11/15/2040
37611C-AE-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		43,577	43,577	48,261	43,691		(114)		(114)		43,577				1,072	01/16/2049
38373A-2Q-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		929,687	919,931	905,876	912,407		242		242		912,649		17,038	17,038	12,901	08/20/2039
38373A-2S-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		6,757,574	6,687,015	6,646,428	6,621,719		1,887		1,887		6,623,606		133,968	133,968	94,528	07/20/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38373A-3C-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		22,603	22,603	20,121	22,504		99		99		22,603				503	08/20/2039
38373A-AG-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		610,268	603,864	600,404	601,281		80		80		601,361		8,907	8,907	8,468	08/20/2039
38373A-PJ-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		1,729,846	1,711,692	1,700,439	1,704,212		233		233		1,704,445		25,401	25,401	24,004	08/20/2039
38373M-2E-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		9,433	9,433	10,155	9,434						9,433				223	04/16/2050
38373M-5V-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		6,267	6,267	6,721	6,271		(4)		(4)		6,267				184	03/16/2051
38373M-7S-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		117,297	117,297	117,430	117,301		(4)		(4)		117,297				4,146	02/16/2051
38373M-8G-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		124,019	124,019	119,830	124,000		18		18		124,019				3,331	03/16/2051
38373M-8N-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		61,776	61,776	61,212	61,772		4		4		61,776				1,835	09/16/2051
38373M-8U-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		279,197	279,197	275,692	279,192		5		5		279,197				8,152	10/16/2049
38373M-J5-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		3,920	3,920	4,285	3,931		(11)		(11)		3,920				93	01/16/2048
38373M-K9-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		126,102	126,102	135,721	126,107		(6)		(6)		126,102				3,023	07/16/2047
38373M-KL-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		81,329	81,329	87,263	81,681		(351)		(351)		81,329				2,533	11/16/2043
38373M-KV-1	GNMA_04-10	12/01/2025	MBS PAYDOWN 100.0000		56,688	56,688	62,432	56,949		(261)		(261)		56,688				1,750	01/16/2044
38373M-NF-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		15,527	15,527	17,699	15,529		(3)		(3)		15,527				413	12/16/2044
38373M-P6-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	11/01/2025	MBS PAYDOWN 100.0000		318,224	318,224	332,515	318,224						318,224				8,747	03/16/2042
38373M-P7-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		33,505	33,505	35,749	33,592		(86)		(86)		33,505				1,461	11/16/2047
38373M-PX-2	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		193,183	193,183	192,624	193,047		135		135		193,183				3,232	04/16/2045
38373M-VK-3	GNMA_06-30	12/01/2025	MBS PAYDOWN 100.0000		1,448	1,448	1,499	1,449		(2)		(2)		1,448				27	05/16/2046
38373M-X5-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		946,321	946,321	1,144,753	950,170		(3,848)		(3,848)		946,321				37,568	08/16/2042
38373M-Y7-9	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		60,384	60,384	64,520	60,413		(28)		(28)		60,384				1,692	04/16/2048
38373V-T8-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		413,586	413,586	414,866	413,714		(128)		(128)		413,586				2,306	10/16/2042
383742-D7-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		585,058	585,058	577,718	584,745		313		313		585,058				16,670	04/16/2038
383742-G5-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		1,052,801	1,052,801	1,043,870	1,052,269		532		532		1,052,801				30,930	04/16/2038
38374B-NP-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		218,291	218,291	222,273	218,773		(482)		(482)		218,291				6,572	05/17/2033
38374B-UK-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	11/01/2025	MBS PAYDOWN 100.0000		4,133,480	4,133,480	4,272,728	4,323,360		(189,881)		(189,881)		4,133,480				190,133	05/20/2033
38374F-2U-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		5,033	5,033	4,997	5,032						5,033				140	03/16/2046
38374F-P6-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/04/2025	VARIOUS		1,086,691	1,086,599	1,083,119	1,082,389		683		683		1,083,072		3,619	3,619	29,581	03/16/2034
38374G-4B-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		9,697	9,697	9,734	9,697						9,697				314	05/20/2034
38374G-5K-4	GNMA_04-43	12/01/2025	MBS PAYDOWN 100.0000		138,266	138,266	153,197	139,116		(850)		(850)		138,266				3,400	06/16/2044
38374G-5T-5	GM_04-45	12/01/2025	MBS PAYDOWN 100.0000		64,461	64,461	74,505	64,663		(202)		(202)		64,461				1,810	06/16/2045
38374L-Q5-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		6,817	6,817	7,480	6,831		(14)		(14)		6,817				176	08/16/2045
38374N-2V-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		80,991	80,991	86,904	81,360		(369)		(369)		80,991				2,313	11/20/2036
38374N-JZ-1	GNMA_06-42	12/01/2025	MBS PAYDOWN 100.0000		4,198	4,198	4,668	4,202		(4)		(4)		4,198				92	02/16/2048
38374N-P3-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		124,401	124,401	115,197	124,399		2		2		124,401				3,221	08/16/2046
38374T-DM-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		232,241	232,241	239,934	232,538		(297)		(297)		232,241				8,160	02/16/2039
38374U-3A-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/04/2025	VARIOUS		3,716,663	3,711,837	3,495,198	3,414,322		31,834		31,834		3,446,156		270,507	270,507	134,231	06/16/2039
38374U-P9-6	GNMA_09-46	03/05/2025	VARIOUS		296,983	293,763	308,577	313,500		(530)		(530)		312,969		(15,986)	(15,986)	4,002	06/20/2039
38374U-T7-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/04/2025	VARIOUS		10,482,794	10,461,121	10,048,913	9,944,420		27,485		27,485		9,971,905		510,889	510,889	362,475	06/16/2039
38374U-TQ-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/04/2025	VARIOUS		7,200,067	7,208,966	6,797,245	7,018,537		18,324		18,324		7,036,861		163,206	163,206	216,875	05/16/2039
38374U-WJ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		85,612	85,612	84,649	85,566		46		46		85,612				2,297	06/20/2039
38374U-WN-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		93,395	93,395	92,257	93,317		78		78		93,395				2,505	06/20/2039
38374V-JG-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/04/2025	VARIOUS		12,729,483	12,695,557	11,502,367	12,172,577		81,715		81,715		12,254,292		475,192	475,192	459,178	06/16/2039
38374V-K6-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		825,101	816,383	806,512	810,152		177		177		810,329		14,772	14,772	11,407	07/20/2039
38374V-LB-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		2,681,000	2,656,491	2,653,448	2,654,273		104		104		2,654,377		26,622	26,622	42,252	06/20/2039
38374V-LW-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		86,250	85,315	85,500	85,323		(1)		(1)		85,323		928	928	1,160	07/20/2039
38374V-M5-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		164,704	162,918	163,430	162,929		(1)		(1)		162,928		1,776	1,776	2,215	07/20/2039
38374V-ST-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		340,743	337,051	333,515	334,913		58		58		334,970		5,773	5,773	4,589	07/20/2039
38374V-WR-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		115,151	113,904	113,868	113,868		1		1		113,869		1,283	1,283	1,550	07/20/2039
38374V-YL-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		81,293	80,412	80,211	80,211		5		5		80,217		1,077	1,077	1,094	07/20/2039
38374V-ZN-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		92,672	91,670	89,422	90,276		42		42		90,318		2,354	2,354	1,247	07/20/2039
38374X-KJ-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		224,875	224,875	235,166	225,324		(449)		(449)		224,875				7,111	03/20/2039
38374X-VJ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		30,841	30,841	27,237	30,677		163		163		30,841				605	04/16/2039
38375A-4P-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		2,524,966	2,497,600	2,499,941	2,494,922		61		61		2,494,983		29,984	29,984	33,960	01/20/2040
38375A-6R-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		2,100,589	2,077,822	2,080,744	2,077,822						2,077,822		22,767	22,767	28,252	01/20/2040
38375D-5C-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		81,409	80,526	79,903	80,080		12		12		80,092		1,317	1,317	1,095	07/20/2039
38375D-FZ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		22,718	22,718	22,691	22,718						22,718				687	03/20/2038
38375D-Y5-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		435,049	430,338	431,632	430,520		(7)		(7)		430,513		4,536	4,536	5,854	07/20/2039
38375L-WN-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		61,652	61,652	59,667	61,508		144		144		61,652				2,010	11/20/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38375Q-3X-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		156,008	156,008	163,227	156,267		(260)		(260)		156,008				4,668	06/20/2038
38375Q-JL-4	GNMA 2008-42	12/01/2025	MBS PAYDOWN 100.0000		32,888	32,888	34,366	32,968		(80)		(80)		32,888				1,011	05/20/2038
38375X-PA-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		237,317	237,317	244,608	237,730		(413)		(413)		237,317				8,814	08/16/2038
38375X-TJ-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		25,104	25,104	25,195	25,109		(5)		(5)		25,104				771	08/20/2038
38375Y-LE-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		13,076	13,076	13,076	13,076						13,076				392	04/20/2038
38375Y-LN-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		70,289	70,289	70,289	70,289						70,289				1,803	07/20/2035
38375Y-VY-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		23,020	23,020	23,467	23,052		(32)		(32)		23,020				725	10/20/2038
38376C-AW-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		3,438,721	3,401,471	3,431,355	3,409,962		(274)		(274)		3,409,688		29,033	29,033	46,244	09/20/2039
38376C-XV-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		1,561,991	1,561,991	1,512,862	1,558,532		3,459		3,459		1,561,991				37,960	02/16/2039
38376C-YX-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		222,142	222,142	207,917	221,504		638		638		222,142				5,149	09/16/2039
38376C-ZJ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		789,201	789,201	812,629	789,600		(400)		(400)		789,201				22,326	09/16/2039
38376E-AP-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		8,486,184	8,394,343	8,550,025	8,445,416		(1,629)		(1,629)		8,443,788		42,396	42,396	114,101	10/20/2039
38376E-J8-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		1,856,173	1,836,117	1,860,216	1,844,058		(268)		(268)		1,843,790		12,383	12,383	24,936	11/20/2039
38376E-S8-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		1,764,426	1,745,305	1,756,667	1,747,862		(83)		(83)		1,747,779		16,647	16,647	23,730	11/20/2039
38376F-CU-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/04/2025	VARIOUS		1,230,616	1,241,719	1,165,328	1,136,633		4,178		4,178		1,140,811		89,804	89,804	19,226	08/20/2039
38376F-GV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		1,592,325	1,575,415	1,554,216	1,563,981		373		373		1,564,354		27,971	27,971	21,790	08/20/2039
38376G-2C-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		64,973	64,973	61,712	64,964		9		9		64,973				1,756	08/16/2053
38376G-2W-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		403,693	403,693	411,214	402,953		142		142		403,095		598	598	8,228	07/16/2051
38376G-3A-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		2,736,431	2,736,431	2,872,281	2,739,829		(3,398)		(3,398)		2,736,431				31,502	09/16/2051
38376G-3K-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		314,248	314,248	289,057	314,162		86		86		314,248				6,906	06/16/2053
38376G-3Q-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		122,743	122,743	120,327	122,687		56		56		122,743				2,347	04/16/2045
38376G-4N-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		45,122	45,122	45,258	45,125		(3)		(3)		45,122				1,374	04/16/2053
38376G-5E-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		56,322	56,322	55,840	56,217		105		105		56,322				1,181	03/16/2052
38376G-5N-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		106,651	106,651	102,717	106,640		11		11		106,651				2,140	04/16/2053
38376G-5T-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		3,785,969	3,785,969	3,816,187	3,782,657		3,311		3,311		3,785,969				87,895	09/16/2046
38376G-6J-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		618,097	618,097	622,174	617,707		390		390		618,097				4,665	04/16/2045
38376G-AK-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		90,129	90,129	90,338	90,129						90,129				2,610	07/16/2049
38376G-AR-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		67,430	67,430	62,693	67,415		15		15		67,430				1,842	10/16/2049
38376G-AZ-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		24,472	24,472	23,703	24,471		1		1		24,472				750	04/16/2051
38376G-BF-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		7,051	7,051	6,094	7,047		4		4		7,051				175	04/16/2051
38376G-BP-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		788,372	788,372	788,372	788,372						788,372				32,708	09/16/2051
38376G-C5-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		503,185	503,185	456,672	501,476		1,709		1,709		503,185				10,323	02/16/2045
38376G-CW-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		1,012	1,012	959	1,012						1,012				30	11/16/2051
38376G-E7-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		459,322	459,322	433,811	457,883		1,439		1,439		459,322				9,901	12/16/2051
38376G-EV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		58,975	58,975	52,112	58,969		7		7		58,975				1,449	01/16/2050
38376G-FH-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		50,049	50,049	45,804	50,036		13		13		50,049				1,277	11/16/2051
38376G-FZ-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	05/01/2025	MBS PAYDOWN 100.0000		94,581	94,581	91,412	94,581						94,581				1,040	01/16/2052
38376G-GM-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		267,873	267,873	268,650	267,924		(51)		(51)		267,873				8,852	03/16/2050
38376G-GZ-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		43,123	43,123	38,445	43,106		16		16		43,123				1,064	11/16/2051
38376G-H8-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		147,004	147,004	158,789	147,012		(7)		(7)		147,004				3,501	04/16/2053
38376G-J6-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		423,680	423,680	387,615	422,615		1,064		1,064		423,680				8,778	10/16/2045
38376G-L2-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		53,937	53,937	44,373	53,886		51		51		53,937				902	04/16/2053
38376G-QB-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		117,804	117,804	107,713	117,723		81		81		117,804				3,022	04/16/2050
38376G-QK-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		72,608	72,608	67,235	72,588		20		20		72,608				1,903	06/16/2052
38376G-QT-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		105,857	105,857	87,925	105,789		68		68		105,857				2,392	05/16/2050
38376G-RB-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	01/01/2025	MBS PAYDOWN 100.0000		3,117,630	3,117,630	2,837,628	2,877,526		240,103		240,103		3,117,630				10,132	02/16/2052
38376G-RL-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		6,832	6,832	6,649	6,832						6,832				253	03/16/2052
38376G-RT-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		17,774	17,774	16,768	17,760		14		14		17,774				632	03/16/2050
38376G-S4-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		139,448	139,448	128,745	139,448						139,448				3,312	04/16/2053
38376G-SY-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		147,314	147,314	146,561	147,297		17		17		147,314				3,428	04/16/2052
38376G-T4-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		215,189	215,189	234,513	215,204		(15)		(15)		215,189				4,843	07/16/2053
38376G-TS-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		20,161	20,161	20,161	20,161						20,161				567	06/16/2052
38376G-U3-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		104,843	104,843	93,674	104,808		35		35		104,843				2,446	05/16/2051
38376G-UT-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		81,173	81,173	79,710	81,170		3		3		81,173				2,011	04/16/2053
38376G-VS-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		4,287	4,287	4,187	4,287						4,287				91	10/16/2052
38376G-W4-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		4,042,031	4,042,031	4,066,914	4,025,212		6,648		6,648		4,031,860		10,171	10,171	127,644	09/16/2051
38376G-WC-0	GOVERNMENT NATIONAL MORTGAGE AS	12/01/2025	MBS PAYDOWN 100.0000		1,778,934	1,778,934	1,737,229	1,776,237		2,697		2,697		1,778,934				15,418	08/16/2050
38376G-WN-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		6,514	6,514	6,468	6,514						6,514				224	11/16/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38376G-WV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		282,896	282,896	294,512	281,070		(88)		(88)		280,982		1,914	1,914	5,368	09/16/2044
38376G-XM-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		355,372	355,372	347,280	355,348		23		23		355,372				6,608	03/16/2052
38376G-XW-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		174,539	174,539	161,841	174,380		159		159		174,539				3,787	10/16/2052
38376G-Y6-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		802,296	802,296	779,783	801,757		539		539		802,296				15,595	02/16/2045
38376G-YF-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		41,184	41,184	38,652	41,177		7		7		41,184				862	11/16/2050
38376G-YM-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		339,805	339,805	329,465	338,628		1,177		1,177		339,805				8,452	09/16/2044
38376G-YW-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		91,574	91,574	80,767	91,536		38		38		91,574				2,102	04/16/2053
38376G-ZP-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		125,852	125,852	134,126	125,889		(37)		(37)		125,852				3,245	11/16/2052
38376G-ZW-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		60,725	60,725	56,375	60,723		1		1		60,725				1,142	01/16/2051
38376J-2L-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		1,244,349	1,256,561	1,136,625	1,090,459		4,914		4,914		1,095,373		148,976	148,976	15,396	12/20/2039
38376J-B9-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		574,243	574,243	614,040	575,306		(1,063)		(1,063)		574,243				17,958	11/16/2039
38376J-BZ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/04/2025	VARIOUS		1,365,195	1,372,936	1,246,828	1,202,380		10,945		10,945		1,213,326		151,869	151,869	35,723	11/20/2039
38376J-Q3-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		2,819,274	2,788,781	2,859,372	2,812,667		(763)		(763)		2,811,905		7,369	7,369	37,889	11/20/2039
38376J-ZZ-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		16,366,445	16,221,263	16,205,231	16,190,848		854		854		16,191,702		174,744	174,744	220,384	11/20/2039
38376K-7R-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		4,290,521	4,244,161	4,309,853	4,264,448		(686)		(686)		4,263,761		26,760	26,760	57,639	10/20/2039
38376P-4G-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		2,218,942	2,194,894	2,206,243	2,196,747		(62)		(62)		2,196,686		22,256	22,256	29,848	12/20/2039
38376P-AC-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		314,926	314,926	324,673	315,231		(306)		(306)		314,926				9,681	09/20/2039
38376P-ET-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		5,020,438	4,967,491	4,905,345	4,889,667		1,452		1,452		4,891,119		129,319	129,319	69,377	12/20/2039
38376P-KK-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		4,327,871	4,280,995	4,355,626	4,306,770		(780)		(780)		4,305,990		21,881	21,881	58,206	12/20/2039
38376P-LJ-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		1,653,497	1,635,579	1,590,557	1,590,723		831		831		1,591,555		61,942	61,942	22,243	12/20/2039
38376P-TF-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		1,005,127	1,014,365	949,125	924,998		2,686		2,686		927,684		77,442	77,442	12,407	12/20/2039
38376P-ZK-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		2,489,765	2,461,440	2,469,901	2,461,860		(21)		(21)		2,461,839		27,926	27,926	33,411	12/16/2039
38376T-LW-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		4,624,493	4,574,497	4,581,645	4,574,497						4,574,497		49,996	49,996	62,157	01/20/2040
38376T-UD-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		46,933	46,933	47,036	46,933						46,933				1,280	01/16/2040
38376Y-LW-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		4,073,372	4,029,263	4,029,263	4,029,263						4,029,263		44,110	44,110	54,827	04/20/2040
38377E-RP-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		10,740,638	10,624,330	10,622,381	10,621,010		89		89		10,621,100		119,538	119,538	144,567	04/20/2040
38377F-3A-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		517,231	512,795	512,133	512,795						512,795		4,436	4,436	8,553	06/20/2040
38377F-BD-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		89,321	88,618	92,287	92,095		(163)		(163)		91,932		(2,611)	(2,611)	1,560	05/20/2040
38377J-3V-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		551,927	551,927	582,973	552,848		(920)		(920)		551,927				13,469	09/20/2040
38378B-8Q-5	GNMA_13-92	12/01/2025	MBS PAYDOWN 100.0000		13,774	13,774	14,579	13,790		(16)		(16)		13,774				207	12/16/2053
38378B-AD-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		1,049,341	1,049,341	1,049,197	1,047,794		149		149		1,047,943		1,398	1,398	19,535	08/16/2043
38378B-AN-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		279,438	279,438	284,937	279,246		191		191		279,438				2,228	09/16/2052
38378B-AX-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		477,599	477,599	487,221	477,608		(9)		(9)		477,599				9,798	04/16/2053
38378B-AZ-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		543,372	543,372	550,196	543,817		(444)		(444)		543,372				3,898	01/16/2046
38378B-BN-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	04/01/2025	MBS PAYDOWN 100.0000		239,361	239,361	241,903	239,361						239,361				1,464	11/16/2050
38378B-C2-3	GNMA_12-100A-BA	12/01/2025	MBS PAYDOWN 100.0000		7,505,330	7,505,330	7,367,537	7,503,226		2,105		2,105		7,505,330				166,595	08/16/2052
38378B-CC-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		360,118	360,118	363,268	360,118						360,118				6,710	09/16/2053
38378B-CP-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		4,287,623	4,287,623	4,169,358	4,285,359		2,264		2,264		4,287,623				84,370	12/16/2051
38378B-CZ-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		1,043,272	1,043,272	1,054,001	1,042,999		273		273		1,043,272				23,152	07/16/2049
38378B-DK-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		164,740	164,740	157,202	164,692		48		48		164,740				3,141	08/16/2052
38378B-DX-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		162,100	162,100	162,324	162,100						162,100				3,475	10/16/2053
38378B-H9-3	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		2,135,829	2,135,829	2,190,915	2,135,829						2,135,829				34,890	11/16/2052
38378B-L5-6	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		34,694	34,694	35,475	34,662		32		32		34,694				402	04/16/2045
38378B-QX-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		634,351	634,351	606,955	634,248		102		102		634,351				11,305	06/16/2052
38378B-R6-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		2,375,933	2,375,933	2,281,810	2,372,954		2,979		2,979		2,375,933				42,453	03/16/2049
38378B-RN-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		161,708	161,708	168,984	161,966		(258)		(258)		161,708				3,184	12/16/2045
38378B-RZ-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		4,214,766	4,214,766	4,364,745	4,205,065		9,700		9,700		4,214,766				61,288	03/16/2049
38378B-SU-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		139,962	139,962	138,132	139,813		150		150		139,962				2,421	05/16/2050
38378B-TG-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		1,143,460	1,143,460	1,171,540	1,141,950		1,510		1,510		1,143,460				20,560	02/16/2044
38378B-TS-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		263,465	263,465	253,601	263,290		174		174		263,465				4,738	03/16/2047
38378B-UF-4	GNMA_12-67	12/01/2025	MBS PAYDOWN 100.0000		104,855	104,855	105,420	104,855						104,855				2,140	10/16/2053
38378B-UY-3	GOVERNMENT NATIONAL MORTGAGEASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		5,549,927	5,549,927	5,404,251	5,546,697		3,230		3,230		5,549,927				72,373	02/16/2053
38378B-VV-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		140,389	140,389	137,233	139,979		410		410		140,389				2,126	11/16/2052
38378B-WB-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		9,808,285	9,808,285	9,739,754	9,790,691		17,595		17,595		9,808,285				216,070	04/16/2050
38378B-X3-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		167,796	167,796	169,684	167,836		(39)		(39)		167,796				1,206	06/16/2053
38378B-XP-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		453,173	453,173	425,789	451,540		1,634		1,634		453,173				9,739	06/16/2047
38378B-XT-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		3,218,921	3,218,921	3,194,779	3,217,981		940		940		3,218,921				72,335	01/16/2049
38378B-YH-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		352,797	352,797	337,435	352,484		313		313		352,797				5,883	12/16/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38378B-YW-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATIO	12/01/2025	MBS PAYDOWN 100.0000		5,409,953	5,409,953	5,216,928	5,384,197		25,756		25,756		5,409,953				129,071	09/16/2052
38378B-ZE-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		114,720	114,720	113,782	114,687		33		33		114,720				1,731	09/16/2049
38378B-ZZ-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		477,489	477,489	470,781	476,033		525		525		476,558		930	930	6,511	02/16/2053
38378G-EM-6	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		433,383	433,383	423,494	433,225		158		158		433,383				8,662	07/20/2042
38378K-5X-3	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		428,283	428,283	382,538	426,418		1,864		1,864		428,283				7,681	11/16/2054
38378K-5Y-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		994,520	994,520	892,866	991,258		3,262		3,262		994,520				16,988	11/16/2054
38378K-AZ-2	GNMA_13-32	12/01/2025	MBS PAYDOWN 100.0000		92,530	92,530	94,901	92,546		(16)		(16)		92,530				1,296	03/16/2054
38378K-BA-6	GNMA_13-32	12/01/2025	MBS PAYDOWN 100.0000		1,296,199	1,296,199	1,277,529	1,295,700		500		500		1,296,199				18,156	07/16/2052
38378K-BN-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		1,999,388	1,999,388	1,973,059	1,998,892		496		496		1,999,388				26,324	09/16/2053
38378K-DA-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		198,909	198,909	201,831	198,947		(38)		(38)		198,909				2,522	07/16/2047
38378K-FY-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		485,335	485,335	428,915	484,892		443		443		485,335				6,474	11/16/2047
38378K-RR-2	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		3,325	3,325	3,268	3,326		(1)		(1)		3,325				44	03/16/2048
38378K-S4-2	GNMA_13-121-B	12/01/2025	MBS PAYDOWN 100.0000		1,913,508	1,913,508	1,709,975	1,908,963		4,545		4,545		1,913,508				9,385	08/16/2044
38378K-TA-7	GNMA_13-94	12/01/2025	MBS PAYDOWN 100.0000		861,820	861,820	768,097	860,351		1,469		1,469		861,820				8,362	08/16/2054
38378K-VG-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		127,923	127,923	131,606	127,955		(32)		(32)		127,923				1,520	02/16/2049
38378K-WW-5	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		675,906	675,906	583,277	674,561		1,346		1,346		675,906				9,635	10/16/2047
38378K-XM-6	GNMA_13-97	12/01/2025	MBS PAYDOWN 100.0000		248,159	248,159	255,695	248,211		(52)		(52)		248,159				5,043	07/16/2053
38378K-YW-3	GNMA_13-112	12/01/2025	MBS PAYDOWN 100.0000		58,255	58,255	50,481	58,103		152		152		58,255				916	03/16/2054
38378K-Z5-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		85,500	85,500	72,705	84,751		749		749		85,500				1,902	09/16/2053
38378N-7T-4	GNMA_14-88-ZB	10/01/2025	VARIOUS		52,897	52,897	48,895	52,787		109		109		52,897				1,455	03/16/2055
38378N-B5-1	GNMA_14-29	12/01/2025	MBS PAYDOWN 100.0000		1,233,511	1,233,511	1,118,081	1,230,483		3,027		3,027		1,233,511				21,734	02/16/2055
38378N-CX-9	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		576,976	576,976	517,057	575,972		1,004		1,004		576,976				9,908	08/16/2046
38378N-FA-6	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		664,228	664,228	560,150	662,316		1,912		1,912		664,228				10,848	09/16/2046
38378N-HM-8	GNMA_13-175	12/01/2025	MBS PAYDOWN 100.0000		106,915	106,915	100,576	106,460		455		455		106,915				1,939	06/16/2050
38378N-JD-6	GNMA_13-178	12/01/2025	MBS PAYDOWN 100.0000		1,400,290	1,400,290	1,280,376	1,390,509		9,781		9,781		1,400,290				29,294	09/16/2047
38378N-JY-0	GNMA_13-173	04/01/2025	MBS PAYDOWN 100.0000		1,290,307	1,290,307	1,212,589	1,252,953		37,354		37,354		1,290,307				13,841	03/16/2048
38378N-K2-8	GNMA_14-47	12/01/2025	MBS PAYDOWN 100.0000		118,484	118,484	114,220	118,340		145		145		118,484				2,360	06/16/2047
38378N-M8-3	GNMA_14-47	12/01/2025	MBS PAYDOWN 100.0000		500,634	500,634	473,424	499,873		760		760		500,634				9,973	06/16/2047
38378N-NF-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		1,315,062	1,315,062	1,243,876	1,311,470		3,592		3,592		1,315,062				31,201	11/16/2044
38378N-P7-2	GNMA_14-48-C	12/01/2025	MBS PAYDOWN 100.0000		433,827	433,827	392,676	433,189		637		637		433,827				8,176	03/16/2049
38378N-PQ-0	GNMA_14-16	12/01/2025	MBS PAYDOWN 100.0000		118,323	118,323	109,800	118,087		237		237		118,323				2,161	03/16/2044
38378N-WK-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		183,649	183,649	178,659	183,537		112		112		183,649				4,170	06/16/2048
38378N-WL-3	GNMA_14-17	12/01/2025	MBS PAYDOWN 100.0000		359,722	359,722	350,812	359,317		404		404		359,722				8,168	06/16/2048
38378N-WP-4	GNMA_14-17	12/01/2025	MBS PAYDOWN 100.0000		1,983,350	1,983,350	1,737,246	1,965,839		17,510		17,510		1,983,350				42,009	02/16/2054
38378N-YD-9	GNMA_14-24	12/01/2025	MBS PAYDOWN 100.0000		5,024,704	5,024,704	4,824,382	5,001,746		22,958		22,958		5,024,704				136,337	01/16/2054
38378N-Z7-1	GNMA_14-65	12/01/2025	MBS PAYDOWN 100.0000		96,381	96,381	89,881	96,347		34		34		96,381				1,970	02/16/2054
38378N-ZH-9	GNMA_14-28	12/01/2025	MBS PAYDOWN 100.0000		1,617,864	1,617,864	1,489,590	1,615,082		2,782		2,782		1,617,864				45,017	02/16/2055
38378U-TP-2	GNMA_13-151-ZA	03/05/2025	VARIOUS		263,519	291,194	240,877	251,663		1,348		1,348		253,010		10,509	10,509	2,370	08/20/2043
38378X-5U-1	GNMA_15-5-C	12/01/2025	MBS PAYDOWN 100.0000		554,444	554,444	569,439	554,488		(45)		(45)		554,444				10,312	07/16/2047
38378X-AL-5	GNMA_14-92	12/01/2025	MBS PAYDOWN 100.0000		563,983	563,983	538,676	563,715		268		268		563,983				9,960	07/16/2046
38378X-EQ-0	GOVERNMENT NATIONAL MORTGAGE GNM	12/01/2025	MBS PAYDOWN 100.0000		2,966,999	2,966,999	2,981,834	2,966,999						2,966,999				45,313	08/16/2048
38378X-G4-7	GNMA_14-168	08/01/2025	MBS PAYDOWN 100.0000		1,802,014	1,802,014	1,839,989	1,800,890		1,124		1,124		1,802,014				21,129	06/16/2047
38378X-G6-2	GNMA_14-168	12/01/2025	MBS PAYDOWN 100.0000		1,845,550	1,845,550	1,767,183	1,843,023		2,528		2,528		1,845,550				49,449	06/16/2047
38378X-K3-4	GNMA_14-179	12/01/2025	MBS PAYDOWN 100.0000		174,403	174,403	179,363	174,530		(127)		(127)		174,403				3,398	02/16/2046
38378X-R6-0	GNMA_14-187	12/01/2025	MBS PAYDOWN 100.0000		106,017	106,017	101,491	105,832		185		185		106,017				2,454	05/16/2056
38378X-RP-8	GNMA_14-136	12/01/2025	MBS PAYDOWN 100.0000		185,220	185,220	188,634	185,229		(9)		(9)		185,220				3,852	02/16/2055
38378X-S5-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		415,074	415,074	419,457	414,993		81		81		415,074				7,442	03/16/2047
38378Y-NF-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		1,091,621	1,101,743	1,126,877	1,114,403		(344)		(344)		1,114,060		(22,438)	(22,438)	13,541	05/16/2039
38379A-TW-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		2,260,423	2,383,534	2,490,793	2,427,034		(2,585)		(2,585)		2,424,449		(164,026)	(164,026)	22,034	02/20/2044
38379B-DD-7	GNMA_14-56-AZ	03/05/2025	VARIOUS		209,226	222,812	202,946	210,668		334		334		211,002		(1,776)	(1,776)	2,123	04/20/2044
38379K-JR-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		164,099	164,099	159,997	164,073		26		26		164,099				2,681	10/16/2056
38379K-LD-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		3,560,107	3,560,107	3,379,818	3,558,491		1,616		1,616		3,560,107				30,616	02/16/2055
38379K-LM-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		375,855	375,855	382,766	375,750		106		106		375,855				7,092	07/16/2049
38379K-VE-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		309,946	309,946	286,604	309,523		423		423		309,946				7,088	01/16/2052
38379Q-QQ-1	GOVERNMENT NATIONAL MORTGAGE ASS	03/05/2025	VARIOUS		6,766,062	7,242,711	7,214,454	7,220,768		171		171		7,220,939		(454,877)	(454,877)	68,984	09/20/2045
38379U-FJ-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		1,647,528	1,647,528	1,684,597	1,648,256		(728)		(728)		1,647,528				38,275	05/16/2047
38379U-WX-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		475,511	475,511	496,612	475,517		(5)		(5)		475,511				9,593	04/16/2058
38379X-U2-4	GOVERNMENT NATIONAL MORTGAGE ASS	03/05/2025	VARIOUS		8,202,061	9,415,407	9,475,724	9,443,891		(244)		(244)		9,443,647		(1,241,585)	(1,241,585)	77,575	07/20/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38379Y-DQ-8	GOVERNMENT NATIONAL MORTGAGE ASS	03/05/2025	VARIOUS		6,933,390	8,033,008	7,894,781	7,934,305		1,485		1,485		7,935,790		(1,002,400)	(1,002,400)	66,117	05/20/2046
38379Y-RV-2	GOVERNMENT NATIONAL MORTGAGE ASS	03/05/2025	JP MORGAN SECURITIES LLC		1,403,437	1,600,000	1,457,000	1,519,687		825		825		1,520,512		(117,074)	(117,074)	13,200	08/20/2046
38380B-C9-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	VARIOUS		696,624	761,365	768,924	768,578		(89)		(89)		768,489		(71,865)	(71,865)	7,435	11/20/2046
38380M-MH-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		103,174	103,174	96,060	103,071		103		103		103,174				1,771	05/16/2059
38381A-2A-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		88,783	88,783	91,759	88,981		(198)		(198)		88,783				3,368	11/20/2048
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					298,367,910	300,582,528	295,456,820	297,990,364		437,950		437,950		298,428,320		(60,404)	(60,404)	5,612,074	XXX
3128JN-VV-4	FREDDIE MAC	12/01/2025	VARIOUS		4,314	4,314	4,310	4,314						4,314				204	05/01/2037
3128JN-XL-4	FREDDIE MAC	12/01/2025	VARIOUS		1,807	1,807	1,798	1,807						1,807				86	07/01/2037
3128JR-QN-9	FREDDIE MAC	07/01/2025	VARIOUS		36,650	36,650	36,799	36,650						36,650				1,600	12/01/2036
3128K4-ZN-8	FHLMC POOL-A44349	12/01/2025	MBS PAYDOWN 100.0000		82	82	77	82						82				2	04/01/2036
3128KJ-FY-3	FHLMC POOL-A55583	12/01/2025	MBS PAYDOWN 100.0000		1,194	1,194	1,199	1,195						1,194				37	12/01/2036
3128KL-JD-0	FHLMC POOL-A57460	12/01/2025	MBS PAYDOWN 100.0000		176	176	174	176						176				5	02/01/2037
3128KM-K6-1	FHLMC POOL-A58417	12/01/2025	MBS PAYDOWN 100.0000		7	7	7	7						7					03/01/2037
3128KV-NQ-4	FHLMC POOL-A64899	12/01/2025	MBS PAYDOWN 100.0000		800	800	780	799		1		1		800				24	08/01/2037
3128KV-NU-5	FHLMC POOL-A64903	12/01/2025	MBS PAYDOWN 100.0000		92	92	90	92						92				3	08/01/2037
3128KW-HY-2	FGOLD 30YR	12/01/2025	MBS PAYDOWN 100.0000		153	153	164	154						153				5	09/01/2037
3128L4-R5-5	FGOLD 30YR	12/01/2025	MBS PAYDOWN 100.0000		1,844	1,844	1,883	1,845		(1)		(1)		1,844				55	01/01/2038
3128L5-XY-2	FHLMC POOL-A72495	12/01/2025	MBS PAYDOWN 100.0000		1,099	1,099	1,095	1,099						1,099				30	02/01/2038
3128LA-BC-3	FGOLD 30YR	12/01/2025	MBS PAYDOWN 100.0000		2,065	2,065	2,079	2,066		(1)		(1)		2,065				34	04/01/2038
3128LC-Y9-1	FGOLD 30YR	12/01/2025	MBS PAYDOWN 100.0000		654	654	667	654						654				20	06/01/2038
3128LD-4N-1	FHLMC POOL-A79829	12/01/2025	MBS PAYDOWN 100.0000		3,910	3,910	3,879	3,908		1		1		3,910				122	07/01/2038
3128LL-B7-0	FREDDIE MAC	12/01/2025	VARIOUS		1,878	1,878	1,931	1,879		(1)		(1)		1,878				70	12/01/2041
3128LX-CT-5	FHLMC POOL-G01882	12/01/2025	MBS PAYDOWN 100.0000		4,598	4,598	4,579	4,596		2		2		4,598				129	08/01/2035
3128LX-HX-1	FHLMC POOL-G02046	12/01/2025	MBS PAYDOWN 100.0000		169	169	164	169						169				5	01/01/2036
3128M4-VK-6	FHLMC POOL-G03018	12/01/2025	MBS PAYDOWN 100.0000		877	877	845	876		1		1		877				19	06/01/2037
3128M5-5Q-9	FHLMC POOL-G04155	12/01/2025	MBS PAYDOWN 100.0000		503	503	503	503						503				15	12/01/2037
3128M6-F2-9	FGOLD 30YR GIANT	12/01/2025	MBS PAYDOWN 100.0000		508	508	519	509		(1)		(1)		508				15	07/01/2038
3128M6-MW-5	FHLMC POOL-G04573	12/01/2025	MBS PAYDOWN 100.0000		7,130	7,130	7,156	7,132		(1)		(1)		7,130				198	07/01/2038
3128M6-ND-6	FGOLD 30YR GIANT	12/01/2025	MBS PAYDOWN 100.0000		14,779	14,779	15,088	14,796		(17)		(17)		14,779				410	08/01/2038
3128M6-RE-0	FHLMC POOL-G04685	12/01/2025	MBS PAYDOWN 100.0000		279	279	281	279						279				7	06/01/2038
3128M6-SS-8	FHLMC POOL-G04729	12/01/2025	MBS PAYDOWN 100.0000		1,159	1,159	1,158	1,159						1,159				35	09/01/2038
3128M6-VH-8	FGOLD 30YR GIANT	12/01/2025	MBS PAYDOWN 100.0000		507	507	510	507						507				14	09/01/2038
3128M6-VK-1	FGOLD 30YR GIANT	12/01/2025	MBS PAYDOWN 100.0000		5,895	5,895	5,977	5,900		(5)		(5)		5,895				180	10/01/2038
3128M7-3B-0	FGOLD 30YR GIANT	12/01/2025	MBS PAYDOWN 100.0000		6,034	6,034	6,034	6,034						6,034				139	04/01/2040
3128M7-CQ-7	FGOLD 30YR GIANT	12/01/2025	MBS PAYDOWN 100.0000		2,158	2,158	2,302	2,167		(9)		(9)		2,158				63	01/01/2039
3128M7-FG-6	FHLMC POOL-G05267	12/01/2025	MBS PAYDOWN 100.0000		1,874	1,874	1,996	1,880		(6)		(6)		1,874				56	12/01/2038
3128M7-NY-8	FGOLD 30YR GIANT	12/01/2025	MBS PAYDOWN 100.0000		220	220	231	220		(1)		(1)		220				5	02/01/2039
3128MC-YR-0	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		9,425	9,425	9,557	9,435		(10)		(10)		9,425				186	04/01/2026
3128MD-BD-4	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		120,148	120,148	124,851	120,893		(745)		(745)		120,148				2,470	07/01/2026
3128MD-C7-6	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		55,274	55,274	57,565	55,765		(491)		(491)		55,274				1,037	06/01/2026
3128MJ-JA-9	FHLMC POOL-G08256	12/01/2025	MBS PAYDOWN 100.0000		179	179	185	179						179				5	03/01/2038
3128MJ-JT-8	FGOLD 30YR GIANT	12/01/2025	MBS PAYDOWN 100.0000		1,047	1,047	1,117	1,051		(4)		(4)		1,047				30	06/01/2038
3128MJ-KX-7	FGOLD 30YR GIANT	12/01/2025	MBS PAYDOWN 100.0000		2,553	2,553	2,607	2,556		(3)		(3)		2,553				77	12/01/2038
3128MJ-M6-4	FHLMC POOL-G08380	12/01/2025	MBS PAYDOWN 100.0000		10,877	10,877	10,938	10,880		(4)		(4)		10,877				261	12/01/2039
3128MJ-MN-7	FHLMC POOL-G08364	12/01/2025	MBS PAYDOWN 100.0000		17,159	17,159	17,189	17,161		(2)		(2)		17,159				406	09/01/2039
3128MJ-MS-6	FGOLD 30YR GIANT	12/01/2025	MBS PAYDOWN 100.0000		13,542	13,542	13,727	13,553		(12)		(12)		13,542				329	10/01/2039
3128MJ-MT-4	FHLMC POOL-G08369	12/01/2025	MBS PAYDOWN 100.0000		1,195	1,195	1,255	1,199		(4)		(4)		1,195				34	10/01/2039
3128MJ-MW-7	FGOLD 30YR GIANT	12/01/2025	MBS PAYDOWN 100.0000		58,183	58,183	58,307	58,191		(8)		(8)		58,183				1,542	11/01/2039
3128MJ-NT-3	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		27,473	27,473	27,649	27,489		(16)		(16)		27,473				687	06/01/2040
3128MJ-TV-2	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		44,752	44,752	46,888	44,846		(94)		(94)		44,752				1,002	01/01/2044
3128MJ-YM-6	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		173,433	173,433	178,270	173,623		(190)		(190)		173,433				2,862	08/01/2046
3128MM-M4-2	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		1,528	1,528	1,559	1,531		(3)		(3)		1,528				27	02/01/2026
3128MM-MM-2	FREDDIE MAC GOLD	09/01/2025	VARIOUS		1,475	1,475	1,504	1,477		(2)		(2)		1,475				20	09/01/2025
3128MM-NB-5	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		2,569	2,569	2,608	2,573		(4)		(4)		2,569				52	04/01/2026
3128MM-NJ-8	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		5,679	5,679	5,792	5,691		(12)		(12)		5,679				83	06/01/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128MM-NQ-2	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		767	767	782	768		(2)		(2)		767				14	08/01/2026
3128MM-NT-6	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		2,798	2,798	2,854	2,806		(8)		(8)		2,798				51	09/01/2026
3128PQ-6W-6	FHLMC POOL-J11785	02/01/2025	MBS PAYDOWN 100.0000		386	386	393	386						386				2	03/01/2025
3128PQ-XK-2	FHLMC POOL-J11582	01/01/2025	MATURITY 100.0000		66	66	66	66						66					01/01/2025
3128PR-B2-4	FHLMC POOL-J11857	03/01/2025	MBS PAYDOWN 100.0000		12,320	12,320	12,441	12,320						12,320				72	04/01/2025
3128PR-D3-0	FHLMC POOL-J11922	03/01/2025	VARIOUS		145	145	146	145						145				1	03/01/2025
3128PR-JF-7	FHLMC POOL-J12062	04/01/2025	VARIOUS		80	80	82	80						80				1	04/01/2025
3128PR-KB-4	FHLMC POOL-J12090	04/01/2025	MBS PAYDOWN 100.0000		338	338	345	338						338				3	05/01/2025
3128PR-PG-8	FHLMC POOL-J12223	05/01/2025	VARIOUS		137	137	139	137						137				2	05/01/2025
3128PR-PW-3	FHLMC POOL-J12237	05/01/2025	VARIOUS		492	492	500	492						492				5	05/01/2025
3128PR-UV-9	FREDDIE MAC GOLD	06/01/2025	VARIOUS		5,010	5,010	5,238	5,023		(13)		(13)		5,010				50	06/01/2025
3128PS-2J-5	FREDDIE MAC GOLD	11/01/2025	VARIOUS		1,050	1,050	1,071	1,052		(2)		(2)		1,050				16	11/01/2025
3128PS-3C-9	FREDDIE MAC GOLD	11/01/2025	VARIOUS		407	407	415	407		(1)		(1)		407				5	11/01/2025
3128PS-5B-9	FREDDIE MAC GOLD	11/01/2025	VARIOUS		2,269	2,269	2,314	2,272		(4)		(4)		2,269				33	11/01/2025
3128PS-K2-2	FREDDIE MAC GOLD	09/01/2025	VARIOUS		734	734	749	736		(1)		(1)		734				9	09/01/2025
3128PS-KA-4	FHLMC POOL-J12989	09/01/2025	VARIOUS		475	475	484	475		(1)		(1)		475				6	09/01/2025
3128PS-PD-3	FREDDIE MAC GOLD	10/01/2025	VARIOUS		15,868	15,868	16,185	15,893		(24)		(24)		15,868				228	10/01/2025
3128PS-T6-4	FREDDIE MAC GOLD	10/01/2025	VARIOUS		6,422	6,422	6,695	6,453		(31)		(31)		6,422				90	10/01/2025
3128PT-AD-7	FREDDIE MAC GOLD	11/01/2025	VARIOUS		89	89	91	89						89				1	11/01/2025
3128PT-SL-0	FREDDIE MAC GOLD	05/01/2025	MBS PAYDOWN 100.0000		1,922	1,922	1,972	1,923		(1)		(1)		1,922				17	01/01/2026
3128PT-UK-9	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		74,284	74,284	75,303	74,301		(17)		(17)		74,284				1,407	01/01/2026
3128PU-B9-2	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		1,293	1,293	1,319	1,296		(3)		(3)		1,293				23	02/01/2026
3128PU-E4-0	FHLMC POOL-J14655	12/01/2025	MBS PAYDOWN 100.0000		2,694	2,694	2,817	2,716		(22)		(22)		2,694				59	04/01/2026
3128PU-LV-2	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		64,386	64,386	65,670	64,490		(104)		(104)		64,386				1,184	03/01/2026
3128PU-ND-0	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		15,982	15,982	16,376	16,029		(47)		(47)		15,982				300	04/01/2026
3128PU-WS-7	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		5,253	5,253	5,492	5,272		(19)		(19)		5,253				98	04/01/2026
3128PV-5X-4	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		2,664	2,664	2,717	2,670		(6)		(6)		2,664				51	08/01/2026
3128PV-BS-8	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		4,772	4,772	4,852	4,781		(9)		(9)		4,772				95	05/01/2026
3128PW-AJ-7	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		55,869	55,869	56,984	55,977		(108)		(108)		55,869				1,065	08/01/2026
3128PW-BW-7	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		1,884	1,884	1,922	1,889		(5)		(5)		1,884				34	08/01/2026
3128PW-DD-7	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		3,243	3,243	3,307	3,250		(8)		(8)		3,243				55	08/01/2026
3128Q3-L7-4	FREDDIE MAC	12/01/2025	VARIOUS		2,859	2,859	2,829	2,855		5		5		2,859				75	02/01/2036
3128QJ-BG-0	FREDDIE MAC	12/01/2025	VARIOUS		1,730	1,730	1,698	1,730						1,730				82	05/01/2036
3128QJ-PK-6	FREDDIE MAC	12/01/2025	VARIOUS		2,937	2,937	3,061	2,940		(3)		(3)		2,937				126	11/01/2036
3128QJ-U9-5	FREDDIE MAC	01/01/2025	PRIOR YEAR INCOME															485	01/01/2037
3128QJ-XD-3	FREDDIE MAC	12/01/2025	VARIOUS		1,741	1,741	1,743	1,741						1,741				70	02/01/2037
3128QJ-ZN-9	FREDDIE MAC	12/01/2025	VARIOUS		1,881	1,881	1,851	1,880		1		1		1,881				78	03/01/2037
3128QL-RC-7	FREDDIE MAC	12/01/2025	VARIOUS		7,132	7,132	6,997	7,125		7		7		7,132				144	01/01/2036
3128QP-PS-5	FREDDIE MAC	12/01/2025	VARIOUS		18,823	18,823	18,794	18,821		2		2		18,823				1,177	02/01/2037
3128QS-CF-1	FREDDIE MAC	12/01/2025	VARIOUS		1,056	1,056	1,046	1,056						1,056				44	03/01/2036
3128QS-GF-7	FREDDIE MAC	11/01/2025	VARIOUS		3,040	3,040	3,005	3,040						3,040				149	06/01/2037
3128QS-J5-6	FREDDIE MAC	03/01/2025	VARIOUS		78,554	78,554	77,399	78,554						78,554				2,020	08/01/2037
3128QS-MD-5	FREDDIE MAC	12/01/2025	VARIOUS		3,021	3,021	2,989	3,021						3,021				148	09/01/2037
3128QS-YE-0	FREDDIE MAC	12/01/2025	VARIOUS		2,837	2,837	2,843	2,838		(1)		(1)		2,837				131	07/01/2036
3128QT-BT-0	FREDDIE MAC	12/01/2025	VARIOUS		8,320	8,320	8,243	8,319		2		2		8,320				330	03/01/2038
3128QU-AQ-4	FREDDIE MAC	12/01/2025	VARIOUS		15,046	15,046	15,013	15,045		1		1		15,046				691	06/01/2037
3128QU-AX-9	FREDDIE MAC	12/01/2025	VARIOUS		22,170	22,170	22,073	22,170		1		1		22,170				914	05/01/2037
3128S4-3M-7	FREDDIE MAC	12/01/2025	VARIOUS		7,379	7,379	7,940	7,401		(22)		(22)		7,379				290	02/01/2037
3128S4-BK-2	FREDDIE MAC	12/01/2025	VARIOUS		3,220	3,220	3,173	3,215		5		5		3,220				143	04/01/2036
3128S4-CG-0	FREDDIE MAC	12/01/2025	VARIOUS		1,712	1,712	1,704	1,712						1,712				70	06/01/2036
3128S5-PE-8	FREDDIE MAC	12/01/2025	VARIOUS		4,601	4,601	4,969	4,619		(17)		(17)		4,601				210	05/01/2038
312927-LQ-7	FGOLD 30YR	12/01/2025	MBS PAYDOWN 100.0000		133	133	130	133						133				4	08/01/2038
31292K-2T-3	FGOLD 30YR	12/01/2025	MBS PAYDOWN 100.0000		42	42	42	42						42				1	07/01/2040
31292K-2X-4	FGOLD 30YR	12/01/2025	MBS PAYDOWN 100.0000		3,057	3,057	3,077	3,058		(1)		(1)		3,057				66	08/01/2040
31292K-Z6-7	FHLMC POOL-C03465	12/01/2025	MBS PAYDOWN 100.0000		4,026	4,026	4,041	4,027		(1)		(1)		4,026				99	04/01/2040
31292S-AD-2	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		43,332	43,332	44,965	43,410		(78)		(78)		43,332				830	07/01/2042
312930-4R-8	FHLMC POOL-A84432	12/01/2025	MBS PAYDOWN 100.0000		6,076	6,076	6,129	6,080		(3)		(3)		6,076				158	02/01/2039
312930-BB-5	FGOLD 30YR	12/01/2025	MBS PAYDOWN 100.0000		3,192	3,192	3,258	3,195		(3)		(3)		3,192				124	12/01/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
312932-AA-4	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		335	335	339	335						335				8	04/01/2039
312933-3J-1	FHLMC POOL-A87101	12/01/2025	MBS PAYDOWN 100.0000		194,050	194,050	196,263	194,155		(105)		(105)		194,050				2,809	07/01/2039
312933-AQ-7	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		10,405	10,405	10,436	10,407		(2)		(2)		10,405				241	05/01/2039
312933-HX-5	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		1,509	1,509	1,518	1,509						1,509				37	04/01/2039
312933-W4-2	FHLMC POOL-A86967	12/01/2025	MBS PAYDOWN 100.0000		5,661	5,661	5,711	5,663		(2)		(2)		5,661				130	06/01/2039
312933-W5-9	FGOLD 30YR	12/01/2025	MBS PAYDOWN 100.0000		11,545	11,545	11,543	11,545						11,545				265	06/01/2039
312934-3E-0	FHLMC POOL-A87997	12/01/2025	MBS PAYDOWN 100.0000		1,053	1,053	1,098	1,054		(1)		(1)		1,053				29	08/01/2039
312935-GD-5	FHLMC POOL-A88296	12/01/2025	MBS PAYDOWN 100.0000		10,535	10,535	10,625	10,539		(4)		(4)		10,535				282	09/01/2039
312935-H7-7	FGOLD 30YR	12/01/2025	MBS PAYDOWN 100.0000		6,474	6,474	6,478	6,474						6,474				161	09/01/2039
312935-KT-5	FHLMC POOL-A88406	12/01/2025	MBS PAYDOWN 100.0000		2,767	2,767	2,790	2,768		(1)		(1)		2,767				68	09/01/2039
312936-5K-9	FHLMC POOL-A89850	12/01/2025	MBS PAYDOWN 100.0000		1,903	1,903	1,928	1,904		(1)		(1)		1,903				51	11/01/2039
312936-6F-9	FHLMC POOL-A89870	12/01/2025	MBS PAYDOWN 100.0000		3,112	3,112	3,118	3,113						3,112				73	11/01/2039
312936-FE-2	FHLMC POOL-A89165	12/01/2025	MBS PAYDOWN 100.0000		333	333	337	333						333				8	10/01/2039
312936-GX-9	FHLMC POOL-A89214	12/01/2025	MBS PAYDOWN 100.0000		68	68	69	68						68				2	10/01/2039
312936-XY-8	FHLMC POOL-A89695	12/01/2025	MBS PAYDOWN 100.0000		2,671	2,671	2,706	2,674		(2)		(2)		2,671				89	11/01/2039
312937-C2-9	FHLMC POOL-A89989	12/01/2025	MBS PAYDOWN 100.0000		255	255	259	256						255				6	11/01/2039
312938-A9-4	FHLMC POOL-A90032	12/01/2025	MBS PAYDOWN 100.0000		5,439	5,439	5,505	5,440		(2)		(2)		5,439				107	12/01/2039
312938-DR-1	FHLMC POOL-A90112	12/01/2025	MBS PAYDOWN 100.0000		1,332	1,332	1,352	1,333		(1)		(1)		1,332				35	12/01/2039
312938-EN-9	FHLMC POOL-A90141	12/01/2025	MBS PAYDOWN 100.0000		8,760	8,760	8,813	8,767		(7)		(7)		8,760				194	12/01/2039
312938-FQ-1	FHLMC POOL-A90175	12/01/2025	MBS PAYDOWN 100.0000		1,654	1,654	1,665	1,654		(1)		(1)		1,654				35	12/01/2039
312938-G7-2	FHLMC POOL-A90222	12/01/2025	MBS PAYDOWN 100.0000		3,629	3,629	3,685	3,633		(3)		(3)		3,629				107	12/01/2039
312938-GH-0	FHLMC POOL-A90200	12/01/2025	MBS PAYDOWN 100.0000		5,049	5,049	5,079	5,050		(1)		(1)		5,049				124	12/01/2039
312938-HC-0	FHLMC POOL-A90227	12/01/2025	MBS PAYDOWN 100.0000		6,889	6,889	6,985	6,894		(5)		(5)		6,889				173	12/01/2039
312938-MN-0	FHLMC POOL-A90365	12/01/2025	MBS PAYDOWN 100.0000		7,349	7,349	7,394	7,351		(1)		(1)		7,349				189	12/01/2039
312938-MW-0	FHLMC POOL-A90373	12/01/2025	MBS PAYDOWN 100.0000		492	492	497	492						492				12	12/01/2039
312938-MZ-3	FHLMC POOL-A90376	12/01/2025	MBS PAYDOWN 100.0000		37,209	37,209	37,634	37,229		(20)		(20)		37,209				656	01/01/2040
312938-ND-1	FHLMC POOL-A90388	12/01/2025	MBS PAYDOWN 100.0000		8,273	8,273	8,316	8,276		(3)		(3)		8,273				215	12/01/2039
312938-PE-7	FHLMC POOL-A90421	12/01/2025	MBS PAYDOWN 100.0000		10,581	10,581	10,655	10,585		(5)		(5)		10,581				242	12/01/2039
312939-CA-7	FHLMC POOL-A90965	12/01/2025	MBS PAYDOWN 100.0000		22,655	22,655	22,748	22,659		(4)		(4)		22,655				565	02/01/2040
312939-Q2-0	FHLMC POOL-A91373	12/01/2025	MBS PAYDOWN 100.0000		414	414	414	414						414				9	03/01/2040
312939-SY-8	FHLMC POOL-A91435	12/01/2025	MBS PAYDOWN 100.0000		179,921	179,921	182,260	180,075		(154)		(154)		179,921				4,885	02/01/2040
312940-3B-3	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		794	794	797	794						794				20	06/01/2040
312940-A5-8	FHLMC POOL-A91828	12/01/2025	MBS PAYDOWN 100.0000		4,913	4,913	4,934	4,913		(1)		(1)		4,913				135	04/01/2040
312941-KT-3	FGOLD 30YR	12/01/2025	MBS PAYDOWN 100.0000		277	277	277	277						277				7	07/01/2040
312941-T4-9	FGOLD 30YR	12/01/2025	MBS PAYDOWN 100.0000		247	247	247	247						247				6	08/01/2040
312941-T9-8	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		880	880	884	880						880				22	08/01/2040
312942-2M-6	FGOLD 30YR	12/01/2025	MBS PAYDOWN 100.0000		3,150	3,150	3,129	3,150		1		1		3,150				60	10/01/2040
312942-BY-0	FGOLD 30YR	12/01/2025	MBS PAYDOWN 100.0000		2,298	2,298	2,298	2,298						2,298				56	09/01/2040
312942-C8-6	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		6,962	6,962	7,008	6,963		(1)		(1)		6,962				171	09/01/2040
312942-FR-1	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		7,365	7,365	7,378	7,365						7,365				181	09/01/2040
312942-J8-9	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		2,917	2,917	2,934	2,918		(1)		(1)		2,917				56	09/01/2040
312942-QC-2	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		4,083	4,083	4,100	4,083						4,083				100	09/01/2040
312943-MK-6	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		3,909	3,909	3,916	3,909						3,909				97	11/01/2040
312944-KN-0	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		2,790	2,790	2,820	2,791		(1)		(1)		2,790				51	12/01/2040
312944-MU-2	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		6,019	6,019	6,041	6,020		(1)		(1)		6,019				117	12/01/2040
312946-2E-5	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		4,605	4,605	4,608	4,605						4,605				112	04/01/2041
312946-PD-2	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		3,751	3,751	3,751	3,751						3,751				92	03/01/2041
312946-UN-4	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		775	775	776	775						775				19	03/01/2041
312946-VE-3	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		24,813	24,813	24,972	24,817		(3)		(3)		24,813				607	03/01/2041
31294M-BC-4	FREDDIE MAC GOLD	10/01/2025	VARIOUS		958	958	977	960		(2)		(2)		958				13	10/01/2025
31294M-C3-3	FREDDIE MAC GOLD	10/01/2025	VARIOUS		17,453	17,453	17,801	17,487		(34)		(34)		17,453				239	10/01/2025
31294M-GB-1	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		13,260	13,260	13,824	13,345		(84)		(84)		13,260				238	05/01/2026
31294M-GY-1	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		37,802	37,802	38,556	37,900		(99)		(99)		37,802				645	06/01/2026
3132GE-VT-4	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		6,883	6,883	6,926	6,885		(1)		(1)		6,883				138	06/01/2041
3132GJ-QT-9	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		15,367	15,367	15,467	15,372		(6)		(6)		15,367				404	09/01/2041
3132GU-S8-8	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		8,697	8,697	8,960	8,711		(14)		(14)		8,697				167	07/01/2042
3132HM-5M-9	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		171,177	171,177	181,800	171,505		(327)		(327)		171,177				1,823	10/01/2042
31339W-DL-7	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		37,964	37,964	39,530	38,142		(178)		(178)		37,964				1,311	03/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31339W-RA-6	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		67,600	67,600	69,705	67,893		(293)		(293)		67,600				2,205	04/15/2032
3133TE-V4-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		4,730	4,730	4,928	4,772		(42)		(42)		4,730				159	07/15/2028
3133TG-WC-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		37,512	37,512	34,153	37,195		316		316		37,512				1,114	11/15/2028
3133TH-LK-1	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		33,020	33,020	30,894	32,828		192		192		33,020				995	01/15/2029
3133TL-HA-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		154,978	154,978	158,536	155,644		(666)		(666)		154,978				5,204	06/15/2029
31349S-B4-4	FEDERAL HOME LOAN MORTGAGE CORPORATION	12/01/2025	VARIOUS		8,262	8,262	8,246	8,262						8,262				414	10/01/2033
31349U-C4-8	FREDDIE MAC	12/01/2025	VARIOUS		18,227	18,227	18,496	18,242		(16)		(16)		18,227				780	10/01/2034
31349U-MU-9	FREDDIE MAC	12/01/2025	VARIOUS		3,396	3,396	3,403	3,396						3,396				101	03/01/2035
31349U-R6-7	FREDDIE MAC	12/01/2025	VARIOUS		11,675	11,675	12,502	11,708		(33)		(33)		11,675				518	06/01/2037
31359V-LZ-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		47,041	47,041	43,421	46,748		293		293		47,041				1,345	03/18/2029
31359V-YU-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		70,167	70,167	71,293	70,445		(278)		(278)		70,167				2,534	05/25/2029
31359W-U4-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		53,328	53,328	50,721	53,078		250		250		53,328				1,799	10/25/2029
31359W-U6-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		83,488	83,488	77,609	83,085		402		402		83,488				2,816	10/25/2029
31359X-KS-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		62,537	62,537	63,669	62,711		(174)		(174)		62,537				1,746	12/18/2029
31363T-FB-1	FNMA POOL-109162	12/01/2025	MBS PAYDOWN 100.0000		8,985	8,985	8,961	8,981		4		4		8,985				327	03/01/2028
3136A0-PL-5	FANNIE MAE FNMA_11-71	12/01/2025	MBS PAYDOWN 100.0000		305,295	305,295	335,538	306,311		(1,017)		(1,017)		305,295				6,399	08/25/2041
3136A1-GV-1	FANNIE MAE FNMA_11-98	12/01/2025	MBS PAYDOWN 100.0000		46,911	46,911	49,259	46,929		(18)		(18)		46,911				558	10/25/2041
3136A1-KE-4	FANNIE MAE FNMA_11-99	12/04/2025	VARIOUS		1,319,731	1,324,226	1,474,657	1,420,356		(3,939)		(3,939)		1,416,417		(96,686)	(96,686)	36,470	10/25/2041
3136A1-M3-6	FANNIE MAE FNMA_11-116	12/03/2025	VARIOUS		2,840,249	2,949,704	2,754,523	2,780,812		7,694		7,694		2,788,505		51,744	51,744	99,603	11/25/2041
3136A1-NA-9	FANNIE MAE FNMA_11-105	12/01/2025	MBS PAYDOWN 100.0000		1,035,222	1,035,222	1,161,390	1,036,978		(1,755)		(1,755)		1,035,222				23,138	10/25/2041
3136A1-QX-6	FANNIE MAE FNMA_11-96	12/01/2025	MBS PAYDOWN 100.0000		704,258	704,258	762,359	706,246		(1,988)		(1,988)		704,258				15,431	10/25/2041
3136A2-GL-1	FANNIE MAE FNMA_11-113	12/01/2025	MBS PAYDOWN 100.0000		9,648	9,648	9,783	9,655		(6)		(6)		9,648				213	11/25/2041
3136A2-JE-4	FANNIE MAE FNMA_11-111	12/01/2025	MBS PAYDOWN 100.0000		18,381	18,381	18,743	18,388		(7)		(7)		18,381				386	11/25/2041
3136A2-NP-4	FANNIE MAE FNMA_11-129	12/03/2025	VARIOUS		2,180,216	2,261,694	2,027,869	1,969,087		32,018		32,018		2,001,106		179,110	179,110	76,601	12/25/2041
3136A3-C5-8	FANNIE MAE FNMA_12-5	12/01/2025	MBS PAYDOWN 100.0000		332,553	332,553	346,514	333,379		(826)		(826)		332,553				6,421	02/25/2042
3136A3-V8-1	FANNIE MAE FNMA_12-3	12/01/2025	MBS PAYDOWN 100.0000		338,151	338,151	361,527	339,441		(1,290)		(1,290)		338,151				6,789	02/25/2042
3136A4-FQ-7	FANNIE MAE FNMA_12-20	12/01/2025	MBS PAYDOWN 100.0000		123,401	123,401	128,193	123,554		(154)		(154)		123,401				2,209	03/25/2042
3136A4-P6-0	FNMA_12-39	12/01/2025	MBS PAYDOWN 100.0000		86,935	86,935	96,661	87,500		(564)		(564)		86,935				3,609	04/25/2042
3136A4-RD-3	FANNIE MAE FNMA_12-16	12/01/2025	MBS PAYDOWN 100.0000		706,761	706,761	726,638	707,336		(576)		(576)		706,761				11,410	03/25/2032
3136A4-VM-8	FANNIE MAE FNMA_12-14	12/01/2025	MBS PAYDOWN 100.0000		581,714	581,714	631,705	583,447		(1,733)		(1,733)		581,714				11,997	03/25/2042
3136A4-VW-6	FANNIE MAE FNMA_12-14	12/01/2025	MBS PAYDOWN 100.0000		303,717	303,717	317,339	304,497		(779)		(779)		303,717				6,190	03/25/2042
3136A5-CR-5	FANNIE MAE FNMA_12-40	12/03/2025	VARIOUS		1,612,174	1,627,890	1,757,612	1,656,198		(8,230)		(8,230)		1,647,969		(35,795)	(35,795)	52,621	04/25/2032
3136A5-HP-4	FANNIE MAE FNMA_12-31	12/01/2025	MBS PAYDOWN 100.0000		203,903	203,903	216,775	204,204		(300)		(300)		203,903				4,533	04/25/2042
3136A6-HD-9	FANNIE MAE FNMA_12-57	12/04/2025	VARIOUS		1,073,424	1,073,395	1,126,270	1,085,472		(1,718)		(1,718)		1,083,754		(10,330)	(10,330)	30,533	10/25/2041
3136A7-AL-6	FANNIE MAE FNMA_12-68	12/03/2025	VARIOUS		4,251,341	4,327,000	4,455,458	4,347,805		(6,455)		(6,455)		4,341,350		(90,008)	(90,008)	119,723	07/25/2032
3136A7-BT-8	FANNIE MAE FNMA_12-68	12/01/2025	MBS PAYDOWN 100.0000		412,448	412,448	433,651	413,182		(734)		(734)		412,448				7,752	07/25/2032
3136A8-AJ-9	FANNIE MAE FNMA_12-98	12/01/2025	MBS PAYDOWN 100.0000		69,202	69,202	66,013	69,150		52		52		69,202				1,309	09/25/2042
3136A8-CG-3	FANNIE MAE FNMA_12-98	12/03/2025	MORGAN STANLEY & CO. LLC		4,353,437	4,476,542	4,601,046	4,504,948		(7,381)		(7,381)		4,497,566		(144,129)	(144,129)	136,908	09/25/2032
3136A8-LR-9	FANNIE MAE FNMA_12-93	12/01/2025	MBS PAYDOWN 100.0000		842,994	842,994	882,584	844,127		(1,133)		(1,133)		842,994				13,083	09/25/2032
3136A8-VY-3	FANNIE MAE FNMA_12-99	12/01/2025	MBS PAYDOWN 100.0000		31,072	31,072	27,808	31,034		38		38		31,072				460	09/25/2042
3136AA-BS-3	FANNIE MAE FNMA_12-131	12/03/2025	VARIOUS		1,490,472	1,523,883	1,523,883	1,523,883						1,523,883		(33,410)	(33,410)	44,009	12/25/2032
3136AC-QW-4	FANNIE MAE FNMA_13-21	03/05/2025	VARIOUS		1,166,675	1,286,202	1,238,124	1,261,146		681		681		1,261,828		(95,153)	(95,153)	10,567	03/25/2043
3136AC-WZ-0	FANNIE MAE FNMA_13-18	12/03/2025	VARIOUS		745,782	760,728	673,654	737,573		2,595		2,595		740,168		5,614	5,614	20,865	03/25/2043
3136AD-CA-5	FANNIE MAE FNMA_13-23	12/03/2025	VARIOUS		4,526,956	4,762,436	4,632,271	4,681,730		7,252		7,252		4,688,982		(162,026)	(162,026)	127,013	03/25/2043
3136AD-HQ-5	FNMA_13-32-ZB	12/01/2025	MBS PAYDOWN 100.0000		310,570	310,570	322,941	310,758		(188)		(188)		310,570				6,131	04/25/2043
3136AD-Q6-9	FANNIE MAE FNMA_13-41	03/05/2025	VARIOUS		120,085	132,748	116,556	124,503		144		144		124,646		(4,562)	(4,562)	1,074	05/25/2043
3136AE-H7-5	FNMA_13-52	12/03/2025	VARIOUS		11,398,023	12,332,251	10,307,538	11,284,136		52,673		52,673		11,336,809		61,214	61,214	361,289	06/25/2043
3136AE-JE-8	FANNIE MAE FNMA_13-58	03/05/2025	VARIOUS		766,704	820,325	831,718	825,180		(119)		(119)		825,061		(58,357)	(58,357)	7,833	06/25/2043
3136AE-LM-7	FNMA_13-62A-VZ	12/01/2025	MBS PAYDOWN 100.0000		204,179	204,179	217,920	204,350		(171)		(171)		204,179				4,442	06/25/2043
3136AE-PW-1	FANNIE MAE FNMA_13-55	12/03/2025	PERFORMANCE TRUST CAPITAL PARTNERS LLC		1,326,500	1,400,000	1,432,375	1,412,069		(3,055)		(3,055)		1,409,014		(82,514)	(82,514)	42,817	06/25/2043
3136AF-3D-4	FANNIE MAE FNMA_13-86	12/01/2025	MBS PAYDOWN 100.0000		160,819	160,819	153,200	160,725		94		94		160,819				3,321	08/25/2043
3136AF-3H-5	FANNIE MAE FNMA_13-86	12/01/2025	MBS PAYDOWN 100.0000		175,326	175,326	165,004	175,192		135		135		175,326				4,026	08/25/2043
3136AF-4E-1	FANNIE MAE FNMA_13-85	12/01/2025	MBS PAYDOWN 100.0000		787,154	787,154	781,487	787,107		47		47		787,154				18,087	02/25/2042
3136AF-FW-9	FNMA_13-67	12/01/2025	MBS PAYDOWN 100.0000		271,760	271,760	236,666	270,841		919		919		271,760				4,312	11/25/2032
3136AF-FY-5	FNMA_13-67	03/05/2025	VARIOUS		215,171	237,620	209,780	220,995		253		253		221,248		(6,077)	(6,077)	2,280	05/25/2043
3136AF-S3-9	FNMA_13-81	12/01/2025	MBS PAYDOWN 100.0000		94,555	94,555	97,983	94,716		(161)		(161)		94,555				3,057	08/25/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136AF-T2-0	FNMA_13-83	12/03/2025	VARIOUS		1,561,121	1,627,665	1,468,608	1,487,395		6,655		6,655		1,494,050		67,071	67,071	55,073	08/25/2043
3136AF-T6-1	FNMA_13-83	12/03/2025	VARIOUS		911,881	950,751	830,706	871,429		3,769		3,769		875,198		36,683	36,683	32,169	08/25/2043
3136AF-VP-6	FANNIE MAE FNMA_13-66	12/01/2025	MBS PAYDOWN 100.0000		479,882	479,882	489,337	479,996		(114)		(114)		479,882				9,197	07/25/2043
3136AF-YY-4	FNMA_13-80	12/01/2025	MBS PAYDOWN 100.0000		125,822	125,822	124,159	125,800		22		22		125,822				2,699	08/25/2043
3136AF-ZH-0	FNMA_13-80	12/03/2025	VARIOUS		2,442,609	2,457,733	2,225,211	2,338,367		33,898		33,898		2,372,264		70,344	70,344	74,078	07/25/2040
3136AF-ZL-1	FNMA_13-80	12/03/2025	VARIOUS		2,589,296	2,670,062	2,339,575	2,561,375		21,243		21,243		2,582,618		6,678	6,678	69,637	08/25/2033
3136AG-4W-9	FNMA_13-111-DB	12/03/2025	VARIOUS		4,852,081	4,929,342	4,743,604	4,858,244		8,424		8,424		4,866,667		(14,586)	(14,586)	188,981	04/25/2041
3136AG-DB-5	FNMA_13-97	12/03/2025	VARIOUS		2,513,927	2,537,677	2,398,651	2,492,490		4,874		4,874		2,497,364		16,563	16,563	80,693	09/25/2033
3136AG-DJ-8	FNMA_13-97	12/03/2025	VARIOUS		350,125	354,941	330,191	347,478		1,088		1,088		348,566		1,559	1,559	11,906	09/25/2033
3136AG-FT-4	FANNIE MAE FNMA_13-92	12/03/2025	VARIOUS		189,916	198,290	171,523	179,643		847		847		180,490		9,425	9,425	6,728	09/25/2043
3136AG-GZ-9	FNMA_13-91	12/03/2025	VARIOUS		504,242	517,539	457,014	497,607		4,530		4,530		502,137		2,105	2,105	15,632	09/25/2033
3136AG-K7-6	FANNIE MAE FNMA_13-113	03/05/2025	VARIOUS		103,928	116,648	97,043	96,663		290		290		96,954		6,975	6,975	955	11/25/2043
3136AG-LC-4	FNMA_13-93	03/05/2025	VARIOUS		4,328,841	4,703,517	4,162,517	4,491,877		7,429		7,429		4,499,307		(170,466)	(170,466)	38,669	09/25/2043
3136AG-NP-3	FANNIE MAE FNMA_13-103F	12/03/2025	VARIOUS		9,677,996	9,879,387	8,608,081	9,242,879		74,447		74,447		9,317,325		360,670	360,670	273,272	10/25/2033
3136AG-PA-4	FANNIE MAE FNMA_13-103	12/03/2025	VARIOUS		4,809,779	5,020,350	4,428,100	4,474,259		25,577		25,577		4,499,837		309,942	309,942	171,609	02/25/2043
3136AG-SY-9	FANNIE MAE FNMA_13-104	12/03/2025	VARIOUS		5,775,893	5,902,968	5,241,364	5,608,674		45,924		45,924		5,654,598		121,294	121,294	170,493	10/25/2033
3136AG-UJ-9	FANNIE MAE FNMA_13-100	12/03/2025	VARIOUS		15,667,700	15,931,471	14,363,982	15,489,083		57,672		57,672		15,546,755		120,945	120,945	513,404	10/25/2033
3136AG-W7-3	FNMA_13-110-QZ	12/03/2025	VARIOUS		3,719,330	3,878,236	3,606,379	3,585,087		14,133		14,133		3,599,220		120,110	120,110	131,133	11/25/2043
3136AG-WQ-1	FANNIE MAE FNMA_13-100	12/03/2025	VARIOUS		11,528,148	11,758,666	10,424,254	11,203,491		66,809		66,809		11,270,299		257,849	257,849	325,019	10/25/2033
3136AG-YQ-9	FANNIE MAE FNMA_13-101	12/03/2025	VARIOUS		462,555	476,526	407,357	452,105		4,272		4,272		456,376		6,178	6,178	14,230	09/25/2033
3136AH-3A-6	FANNIE MAE FNMA_14-3	12/03/2025	VARIOUS		3,928,380	4,019,951	3,463,213	3,836,319		40,273		40,273		3,876,592		51,788	51,788	120,533	02/25/2034
3136AH-4Z-0	FANNIE MAE FNMA_14-5	12/03/2025	VARIOUS		1,095,955	1,122,098	1,000,294	1,084,423		7,265		7,265		1,091,688		4,268	4,268	33,754	02/25/2034
3136AH-5G-1	FNMA_14-5	03/05/2025	VARIOUS		111,068	119,481	102,711	110,010		149		149		110,158		910	910	1,136	02/25/2044
3136AH-CK-4	FANNIE MAE FNMA_13-118	03/05/2025	VARIOUS		56,507	63,488	51,951	52,623		160		160		52,783		3,724	3,724	520	12/25/2043
3136AH-KA-7	FNMA_13-122-Z	03/05/2025	VARIOUS		209,924	225,347	202,178	211,603		283		283		211,886		(1,961)	(1,961)	2,151	12/25/2043
3136AH-NJ-5	FNMA_13-128	03/05/2025	VARIOUS		95,933	107,392	88,595	95,441		174		174		95,615		318	318	881	12/25/2043
3136AH-PF-1	FANNIE MAE FNMA_13-126	12/03/2025	VARIOUS		2,489,055	2,495,042	2,258,271	2,407,638		61,127		61,127		2,468,765		20,289	20,289	68,601	01/25/2038
3136AH-QY-9	FANNIE MAE FNMA_13-126	12/03/2025	VARIOUS		7,709,375	7,829,001	7,177,669	7,613,385		22,165		22,165		7,635,551		73,824	73,824	258,953	12/25/2033
3136AH-RB-8	FANNIE MAE FNMA_13-126	12/01/2025	MBS PAYDOWN 100.0000		41,347	41,347	35,487	41,141		206		206		41,347				708	12/25/2033
3136AH-RT-9	FNMA_13-131	12/01/2025	MBS PAYDOWN 100.0000		138,883	138,883	120,487	138,602		280		280		138,883				2,256	01/25/2034
3136AH-TB-6	FANNIE MAE FNMA_13-139	12/01/2025	MBS PAYDOWN 100.0000		47,863	47,863	41,187	47,508		355		355		47,863				1,235	01/25/2034
3136AH-VK-3	FANNIE MAE FNMA_13-136	12/01/2025	MBS PAYDOWN 100.0000		74,423	74,423	64,203	73,966		457		457		74,423				1,757	01/25/2034
3136AH-VZ-0	FANNIE MAE FNMA_13-136	12/01/2025	VARIOUS		1,585,737	1,771,294	1,644,122	1,708,243		918		918		1,709,161		(123,424)	(123,424)	14,868	01/25/2044
3136AH-XY-1	FNMA_13-129-LZ	12/01/2025	MBS PAYDOWN 100.0000		157,057	157,057	146,178	156,836		221		221		157,057				2,995	01/25/2034
3136AH-Y3-8	FNMA_13-132	12/01/2025	VARIOUS		1,061,352	1,133,117	996,133	1,096,391		1,112		1,112		1,097,503		(36,151)	(36,151)	13,817	01/25/2044
3136AJ-3N-4	FNMA_14-25-KZ	12/03/2025	VARIOUS		2,051,022	2,070,633	1,972,079	2,028,687		4,595		4,595		2,033,282		17,741	17,741	67,199	05/25/2034
3136AJ-3Y-0	FANNIE MAE FNMA_14-23	12/03/2025	VARIOUS		1,401,590	1,471,239	1,330,338	1,304,781		8,338		8,338		1,313,119		88,471	88,471	49,125	05/25/2044
3136AJ-4F-0	FANNIE MAE FNMA_14-23	12/03/2025	VARIOUS		840,357	848,647	822,179	834,077		1,582		1,582		835,659		4,698	4,698	27,559	05/25/2034
3136AJ-5Z-5	FANNIE MAE FNMA_14-27	03/05/2025	VARIOUS		62,717	70,176	58,984	60,153		143		143		60,295		2,422	2,422	575	05/25/2044
3136AJ-AU-0	FNMA_14-1	12/01/2025	MBS PAYDOWN 100.0000		129,936	129,936	110,771	129,766		169		169		129,936				1,698	02/25/2044
3136AJ-DC-7	FNMA_14-9 CLASS BZ	12/03/2025	VARIOUS		4,239,701	4,319,215	3,840,492	4,078,648		30,420		30,420		4,109,068		130,633	130,633	119,381	03/25/2034
3136AJ-E4-4	FANNIE MAE FNR_14-WZ	03/05/2025	VARIOUS		105,374	116,677	98,042	106,371		196		196		106,566		(1,192)	(1,192)	956	05/25/2044
3136AJ-ES-1	FNMA_14-8	12/03/2025	VARIOUS		2,345,893	2,401,351	2,113,178	2,308,043		18,027		18,027		2,326,070		19,823	19,823	72,127	03/25/2034
3136AJ-FK-7	FNMA_14-10	03/05/2025	VARIOUS		76,138	82,620	75,440	76,478		85		85		76,563		(425)	(425)	787	05/25/2043
3136AJ-JY-3	FNMA_14-12-ZT	12/03/2025	VARIOUS		1,647,087	1,688,160	1,488,316	1,622,558		14,310		14,310		1,636,868		10,219	10,219	51,260	03/25/2034
3136AJ-LL-8	FANNIE MAE REMICS FNR_14-MZ	03/05/2025	VARIOUS		95,897	106,099	89,486	95,880		197		197		96,077		(180)	(180)	867	04/25/2044
3136AJ-LP-9	FANNIE MAE FNMA_14-21	12/03/2025	VARIOUS		3,217,652	3,268,127	3,129,658	3,203,077		5,310		5,310		3,208,388		9,264	9,264	120,933	04/25/2041
3136AJ-QG-4	FANNIE MAE FNMA_14-14	12/01/2025	MBS PAYDOWN 100.0000		158,141	158,141	149,348	158,016		125		125		158,141				2,571	04/25/2044
3136AJ-RB-4	FANNIE MAE FNMA_14-14	12/03/2025	MORGAN STANLEY & CO. LLC		2,591,845	2,656,600	2,339,100	2,552,668		24,437		24,437		2,577,105		14,741	14,741	81,248	04/25/2034
3136AJ-RF-5	FANNIE MAE FNMA_14-14	12/03/2025	VARIOUS		3,830,994	3,905,835	3,496,977	3,689,457		26,530		26,530		3,715,987		115,007	115,007	108,667	04/25/2034
3136AJ-TH-9	FNMA_14-20	12/01/2025	MBS PAYDOWN 100.0000		13,809	13,809	13,132	13,801		8		8		13,809				307	04/25/2044
3136AJ-V3-7	FANNIE MAE FNMA_14-29	03/05/2025	VARIOUS		112,978	125,064	102,974	113,185		226		226		113,411		(433)	(433)	1,023	05/25/2044
3136AJ-VL-7	FANNIE MAE FNMA_14-18	03/05/2025	VARIOUS		100,204	107,653	95,105	99,746		146		146		99,892		311	311	1,028	04/25/2044
3136AJ-W8-5	FANNIE MAE FNMA_14-29	03/05/2025	VARIOUS		73,499	82,374	67,603	71,120		154		154		71,274		2,225	2,225	677	05/25/2044
3136AK-3L-5	FNMA_14-64-ZT	12/03/2025	VARIOUS		4,054,940	4,256,167	4,137,925	4,182,599		2,395		2,395		4,184,994		(130,054)	(130,054)	133,203	10/25/2044
3136AK-JC-8	FNMA_14-41	12/01/2025	MBS PAYDOWN 100.0000		376,107	376,107	371,633	375,919		189		189		376,107				5,635	07/25/2044
3136AK-T9-4	FNMA_14-55	03/05/2025	VARIOUS		114,764	122,127	122,322	122,127						122,127		(7,362)	(7,362)	1,164	09/25/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136AL-FG-1	FNMA_14-66	12/01/2025	MBS PAYDOWN 100.0000		4,697	4,697	4,704	4,697						4,697				97	10/25/2044
3136AL-UR-0	FNMA_14-70E-EZ	03/05/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		4,744,959	5,104,851	4,959,640	5,033,047				1,420		5,034,468		(289,509)	(289,509)	48,875	11/25/2044
3136AL-ZA-2	FNMA_14-81	03/05/2025	BMO CAPITAL MARKETS		9,784,754	10,903,182	10,523,471	10,706,335				4,159		10,710,494		(925,740)	(925,740)	89,544	12/25/2044
3136AM-6X-2	FANNIE MAE FNMA_15-20	12/01/2025	MBS PAYDOWN 100.0000		1,578,483	1,578,483	1,617,882	1,578,857		(374)		(374)		1,578,483				28,917	04/25/2045
3136AM-A4-1	FANNIE MAE FNMA_15-10	03/05/2025	VARIOUS		345,306	382,954	362,100	370,714		187		187		370,901		(25,595)	(25,595)	3,122	03/25/2045
3136AM-CP-2	FANNIE MAE FNMA_14-88	03/05/2025	CITIGROUP GLOBAL MARKETS INC.		2,650,130	2,800,873	2,991,682	2,896,632		(2,103)		(2,103)		2,894,530		(244,400)	(244,400)	30,810	01/25/2045
3136AM-DE-6	FNMA_14-90C-BZ	12/01/2025	MBS PAYDOWN 100.0000		31,893	31,893	32,216	31,915		(21)		(21)		31,893				1,100	11/25/2044
3136AM-G7-8	FANNIE MAE FNMA_15-12	03/05/2025	VARIOUS		964,790	1,069,639	1,012,110	1,041,532		493		493		1,042,025		(77,235)	(77,235)	8,750	03/25/2045
3136AM-KJ-7	FANNIE MAE FNMA_14-87	03/05/2025	CITIGROUP GLOBAL MARKETS INC.		4,733,077	4,969,110	5,220,762	5,089,224		(2,877)		(2,877)		5,086,347		(353,270)	(353,270)	54,331	01/25/2045
3136AM-KK-4	FANNIE MAE FNMA_14-87	12/03/2025	VARIOUS		952,609	954,368	1,019,981	967,303		(5,143)		(5,143)		962,159		(9,550)	(9,550)	29,094	01/25/2035
3136AP-B4-3	FANNIE MAE FNMA_15-55	12/03/2025	VARIOUS		1,464,674	1,588,372	1,664,244	1,659,596		(1,758)		(1,758)		1,657,838		(193,165)	(193,165)	22,898	08/25/2045
3136AQ-PK-0	FANNIE MAE FNMA_15-81	12/03/2025	VARIOUS		14,673,291	15,177,969	14,838,208	15,027,779		19,101		19,101		15,046,880		(373,589)	(373,589)	451,237	10/25/2035
3136AR-BZ-0	FANNIE MAE FNMA_16-2	12/01/2025	MBS PAYDOWN 100.0000		559,316	559,316	578,105	560,668		(1,353)		(1,353)		559,316				8,571	07/25/2045
3136AS-GG-5	FANNIE MAE FNMA_16-24	12/03/2025	VARIOUS		3,327,611	3,671,708	3,779,421	3,779,421		(6,905)		(6,905)		3,772,516		(444,904)	(444,904)	108,374	05/25/2046
3136AS-J5-6	FANNIE MAE FNMA_16-40	03/05/2025	JP MORGAN SECURITIES LLC		3,824,983	4,419,152	4,470,812	4,450,680		(605)		(605)		4,450,075		(625,091)	(625,091)	36,293	07/25/2046
3136AS-U4-6	FANNIE MAE FNMA_16-42	12/03/2025	VARIOUS		3,580,582	3,943,855	4,019,651	4,019,651		(5,980)		(5,980)		4,013,671		(433,089)	(433,089)	116,559	07/25/2046
3136AT-3Y-8	FANNIE MAE FNMA_16-75	12/03/2025	VARIOUS		6,928,083	7,625,016	7,868,064	7,868,064		(18,088)		(18,088)		7,849,976		(921,893)	(921,893)	226,169	10/25/2046
3136AT-CQ-5	FANNIE MAE FNMA_16-50	12/03/2025	VARIOUS		10,327,268	11,326,414	11,652,048	11,652,048		(31,015)		(31,015)		11,621,033		(1,293,766)	(1,293,766)	330,069	08/25/2046
3136AT-NV-2	FANNIE MAE FNMA_16-66	03/05/2025	VARIOUS		4,243,997	4,758,996	4,877,785	4,825,381		(2,528)		(2,528)		4,822,853		(578,856)	(578,856)	38,829	09/25/2046
3136AU-GF-2	FANNIE MAE FNMA_16-80	03/05/2025	VARIOUS		659,871	743,251	770,310	770,310		(1,804)		(1,804)		768,507		(108,636)	(108,636)	5,943	11/25/2046
3136AU-ND-9	FANNIE MAE FNMA_16-90	12/03/2025	VARIOUS		4,633,720	5,126,928	5,157,369	5,157,369		(1,890)		(1,890)		5,155,479		(521,759)	(521,759)	136,131	12/25/2046
3136AU-Y7-0	FANNIE MAE FNMA_16-103	12/03/2025	VARIOUS		2,090,932	2,225,464	2,292,924	2,292,924		(3,624)		(3,624)		2,289,300		(198,368)	(198,368)	69,721	01/25/2047
3136AV-4F-3	FANNIE MAE FNMA_17-21	03/05/2025	VARIOUS		232,734	258,198	241,576	248,452		139		139		248,591		(15,857)	(15,857)	2,108	04/25/2047
3136AV-BQ-1	FANNIE MAE FNMA_17-1A	12/03/2025	VARIOUS		1,695,780	1,717,359	1,760,750	1,749,160		(15,062)		(15,062)		1,734,098		(38,318)	(38,318)	50,996	04/25/2045
3136AV-EY-1	FANNIE MAE FNMA_17-6	12/03/2025	VARIOUS		1,031,506	1,053,821	1,078,355	1,078,355		(7,639)		(7,639)		1,070,716		(39,210)	(39,210)	30,915	06/25/2046
3136AV-U3-1	FANNIE MAE FNMA_17-22	12/03/2025	VARIOUS		817,026	831,001	848,919	848,662		(7,483)		(7,483)		841,178		(24,152)	(24,152)	24,594	04/25/2046
3136AW-2R-7	FNMA 2017-51	12/03/2025	VARIOUS		1,026,274	1,106,333	1,137,189	1,137,189		(1,995)		(1,995)		1,135,194		(108,920)	(108,920)	30,946	07/25/2047
3136AW-5V-5	FANNIE MAE FNMA_17-52	12/03/2025	VARIOUS		265,729	283,660	291,284	291,284		(784)		(784)		290,499		(24,770)	(24,770)	9,598	07/25/2047
3136AW-K3-0	FANNIE MAE FNMA_17-46	03/05/2025	VARIOUS		134,777	144,409	146,936	145,714		(51)		(51)		145,663		(10,886)	(10,886)	1,375	06/25/2047
3136AW-Q2-6	FANNIE MAE FNMA_17-46F	12/03/2025	VARIOUS		2,254,284	2,428,516	2,489,988	2,489,988		(4,418)		(4,418)		2,485,570		(231,286)	(231,286)	68,346	06/25/2047
3136AW-Q7-5	FANNIE MAE FNMA_17-46G	03/05/2025	VARIOUS		144,501	154,796	157,505	156,137		(58)		(58)		156,079		(11,577)	(11,577)	1,460	06/25/2047
3136AW-YS-0	FANNIE MAE FNMA_17-44	12/03/2025	VARIOUS		1,710,531	1,832,441	1,881,688	1,881,688		(3,136)		(3,136)		1,878,551		(168,020)	(168,020)	57,231	06/25/2047
3136AW-ZP-5	FANNIE MAE FNMA_17-44	12/03/2025	VARIOUS		1,219,631	1,309,218	1,347,881	1,347,881		(1,785)		(1,785)		1,346,095		(126,464)	(126,464)	42,968	06/25/2047
3136AX-6P-5	FANNIE MAE FNMA 2017-74	12/01/2025	MBS PAYDOWN 100.0000		117,231	117,231	107,633	116,755		476		476		117,231				3,225	10/25/2047
3136AX-FG-5	FNMA_17-54	12/01/2025	MBS PAYDOWN 100.0000		488,086	488,086	497,390	488,765		(679)		(679)		488,086				8,792	05/25/2046
3136AX-NN-1	FNMA_17-59B	12/03/2025	VARIOUS		1,431,192	1,535,862	1,573,059	1,573,059		(2,788)		(2,788)		1,570,270		(139,079)	(139,079)	49,445	08/25/2047
3136AY-4S-9	FANNIE MAE FNMA 2017-99	12/03/2025	VARIOUS		3,122,868	3,351,809	3,419,121	3,439,160		(6,115)		(6,115)		3,433,045		(310,177)	(310,177)	110,455	12/25/2047
3136AY-P9-8	FANNIE MAE FNMA_17-95	12/03/2025	VARIOUS		3,210,262	3,442,690	3,520,435	3,520,435		(5,633)		(5,633)		3,514,802		(304,540)	(304,540)	115,286	11/25/2047
3136AY-U4-3	FNMA_1787-QL	03/05/2025	JP MORGAN SECURITIES LLC		4,929,610	5,700,000	5,469,328	5,551,924		1,658		1,658		5,553,582		(623,972)	(623,972)	47,025	10/25/2046
3136B0-N2-8	FNMA_18-9	03/05/2025	JP MORGAN SECURITIES LLC		873,914	900,000	893,391	896,748		121		121		896,869		(22,955)	(22,955)	7,425	03/25/2040
3136B0-X9-2	FANNIE MAE FNMA_18-11	12/01/2025	MBS PAYDOWN 100.0000		116,489	116,489	110,018	116,232		257		257		116,489				2,064	12/25/2047
3136B1-4L-5	FANNIE MAE FNMA 2018-44	12/01/2025	MBS PAYDOWN 100.0000		943,587	943,587	960,562	944,369		(782)		(782)		943,587				20,723	06/25/2048
3136B1-4M-3	FANNIE MAE FNMA 2018-44	12/01/2025	MBS PAYDOWN 100.0000		1,209,364	1,209,364	1,174,973	1,207,728		1,636		1,636		1,209,364				23,240	06/25/2048
3136B1-B9-4	FANNIE MAE FNMA_18-32	12/01/2025	MBS PAYDOWN 100.0000		188,758	188,758	187,519	188,715		43		43		188,758				3,096	05/25/2048
3136B1-R2-2	FANNIE MAE FNMA_2018-38B	12/01/2025	MBS PAYDOWN 100.0000		112,282	112,282	110,475	112,134		148		148		112,282				3,687	10/25/2038
3136B1-ZV-9	FNMA_18-29-BA	12/01/2025	MBS PAYDOWN 100.0000		21,829	21,829	20,976	21,802		27		27		21,829				419	05/25/2048
3136B2-V2-5	FANNIE MAE FNMA_18-67	12/01/2025	MBS PAYDOWN 100.0000		16,843	16,843	16,932	16,846		(3)		(3)		16,843				389	09/25/2048
3136B2-VQ-2	FNMA_18-59-KB	12/01/2025	MBS PAYDOWN 100.0000		254,917	254,917	263,600	255,192		(276)		(276)		254,917				5,169	08/25/2048
3136B2-W7-3	FANNIE MAE FNMA 2018-62	12/01/2025	MBS PAYDOWN 100.0000		110,003	110,003	107,786	109,889		114		114		110,003				2,536	09/25/2048
3136B3-5A-4	FNMA_19-9	12/01/2025	MBS PAYDOWN 100.0000		408,298	408,298	412,684	408,556		(258)		(258)		408,298				6,832	06/25/2048
3136B3-6F-2	FANNIE MAE FNMA_19-15	12/01/2025	MBS PAYDOWN 100.0000		144,572	144,572	148,232	144,735		(162)		(162)		144,572				2,941	02/25/2049
3136B3-7C-8	FANNIE MAE FNMA_19-15	12/01/2025	MBS PAYDOWN 100.0000		314,012	314,012	327,259	314,530		(519)		(519)		314,012				6,579	04/25/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136B3-MX-5	FANNIE MAE FNMA_18-84	12/01/2025	MBS PAYDOWN 100.0000		78,559	78,559	78,166	78,543		15		15		78,559				1,531	11/25/2048
3136B4-5X-2	FANNIE MAE FNMA_19-33	12/01/2025	MBS PAYDOWN 100.0000		1,196,511	1,196,511	1,203,989	1,196,890		(379)		(379)		1,196,511				22,585	07/25/2049
3136B4-QV-3	FANNIE MAE FNMA_19-21	12/01/2025	MBS PAYDOWN 100.0000		508,533	508,533	525,219	509,672		(1,139)		(1,139)		508,533				11,118	12/25/2047
3136B5-TN-5	FANNIE MAE FNMA_19-41	12/01/2025	MBS PAYDOWN 100.0000		723,744	723,744	746,870	724,807		(1,062)		(1,062)		723,744				13,005	08/25/2049
31371K-6T-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		1,401	1,401	1,380	1,397		3		3		1,401				40	05/01/2033
31371N-VY-8	FNMA POOL-257231	12/01/2025	MBS PAYDOWN 100.0000		1,537	1,537	1,581	1,540		(3)		(3)		1,537				30	06/01/2038
3137A0-3C-7	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		160,338	160,338	158,784	160,309		28		28		160,338				3,721	06/15/2040
3137A0-MY-8	FEDERAL HOME LOAN MORTGAGE CORP FHLMC_36	12/01/2025	MBS PAYDOWN 100.0000		47,363	47,363	51,345	47,493		(129)		(129)		47,363				1,150	11/15/2036
3137A1-LA-9	FHLMC_3708	12/01/2025	MBS PAYDOWN 100.0000		163,626	163,626	167,903	163,835		(209)		(209)		163,626				4,159	02/15/2035
3137A1-UJ-0	FHLMC_3725	03/05/2025	VARIOUS		391,167	385,763	414,695	397,722		(204)		(204)		397,518		(6,351)	(6,351)	5,274	09/15/2040
3137A2-RN-3	FHLMC_37-60	12/03/2025	VARIOUS		688,208	698,042	748,213	721,649		(3,423)		(3,423)		718,226		(30,018)	(30,018)	26,645	11/15/2040
3137A2-VU-2	FREDDIE MAC FHLMC_3752	12/04/2025	VARIOUS		1,786,224	1,787,626	1,916,670	1,847,638		(6,704)		(6,704)		1,840,935		(54,711)	(54,711)	70,564	11/15/2040
3137A3-BB-4	FHLMC_37-54	03/05/2025	VARIOUS		254,055	263,654	277,520	273,763		(157)		(157)		273,606		(19,551)	(19,551)	2,868	11/15/2040
3137A3-LN-7	FHLMC_37-53-KZ	12/04/2025	VARIOUS		2,825,320	2,812,406	2,913,191	2,882,130		24,378		24,378		2,906,507		(81,187)	(81,187)	104,464	11/15/2040
3137A7-ND-8	FHLMC_14-3821	12/03/2025	VARIOUS		2,125,659	2,205,481	2,050,516	2,053,392		6,972		6,972		2,060,364		65,295	65,295	75,088	03/15/2041
3137A7-NQ-9	FHLMC_3831	12/04/2025	VARIOUS		480,892	472,794	472,379	472,203		86		86		472,289		8,603	8,603	19,108	08/15/2039
3137A8-H8-4	FHLMC_13-3829	12/04/2025	VARIOUS		2,401,620	2,397,263	2,468,409	2,446,351		(4,475)		(4,475)		2,441,877		(40,257)	(40,257)	104,815	03/15/2041
3137A8-M3-9	FREDDIE MAC FHLMC_3819	12/04/2025	VARIOUS		3,094,918	3,038,291	3,073,617	3,049,181		(1,111)		(1,111)		3,048,071		46,848	46,848	122,892	03/15/2041
3137A8-UD-8	FREDDIE_MAC FHLMC_3841	12/04/2025	VARIOUS		162,037	159,176	163,918	163,363		(648)		(648)		162,714		(678)	(678)	7,495	04/15/2041
3137A9-DD-5	FEDERAL HOME LOAN MORTGAGE CORPO	12/01/2025	MBS PAYDOWN 100.0000		756,757	756,757	831,841	759,465		(2,708)		(2,708)		756,757				15,608	04/15/2041
3137A9-P3-4	FREDDIE MAC FHLMC_3843	12/04/2025	VARIOUS		109,160	107,371	106,778	106,633		94		94		106,727		2,433	2,433	4,035	02/15/2035
3137AA-7C-1	FREDDIE MAC FHLMC_11_3853	12/04/2025	VARIOUS		888,909	873,540	909,644	910,011		(3,789)		(3,789)		906,221		(17,312)	(17,312)	37,613	02/15/2035
3137AA-7K-3	FREDDIE MAC FHLMC_11_3853	12/04/2025	VARIOUS		286,522	281,976	291,754	292,216		(886)		(886)		291,329		(4,807)	(4,807)	10,247	10/15/2035
3137AA-DT-7	FREDDIE_MAC FHLMC_3861	12/04/2025	VARIOUS		1,056,141	1,057,033	1,038,431	1,034,696		1,026		1,026		1,035,722		20,419	20,419	38,001	05/15/2041
3137AA-MB-6	FREDDIE_MAC FHLMC_3859	12/04/2025	VARIOUS		736,200	724,292	745,020	744,931		(1,853)		(1,853)		743,078		(6,877)	(6,877)	27,421	05/15/2041
3137AA-W8-2	FHLMC_38-56	12/04/2025	VARIOUS		617,606	607,865	694,106	653,857		(1,708)		(1,708)		652,148		(34,543)	(34,543)	16,026	05/15/2041
3137AB-5N-7	FREDDIE MAC FHLMC_3852	12/04/2025	VARIOUS		2,064,740	2,060,816	2,197,345	2,126,634		(10,376)		(10,376)		2,116,258		(51,518)	(51,518)	89,586	05/15/2041
3137AB-CM-1	FREDDIE MAC FHLMC_3864	12/04/2025	VARIOUS		212,637	208,910	209,855	209,401		(57)		(57)		209,344		3,293	3,293	8,548	05/15/2040
3137AB-EV-9	FREDDIE MAC FHLMC_3864	12/01/2025	MBS PAYDOWN 100.0000		85,672	85,672	82,305	85,558		113		113		85,672				2,345	02/15/2041
3137AB-F2-2	FREDDIE MAC FHLMC_3864	12/04/2025	VARIOUS		622,835	611,020	620,859	623,619		(1,099)		(1,099)		622,520		314	314	27,035	05/15/2041
3137AC-AQ-2	FHLMC	12/04/2025	VARIOUS		839,022	835,278	833,875	833,190		475		475		833,665		5,357	5,357	31,709	01/15/2041
3137AD-A5-6	FREDDIE MAC FHLMC_3893	12/03/2025	VARIOUS		2,257,836	2,282,171	2,478,295	2,373,137		(16,082)		(16,082)		2,357,056		(99,219)	(99,219)	85,881	07/15/2041
3137AD-LJ-4	FREDDIE MAC FHLMC_3890	12/04/2025	VARIOUS		306,755	301,371	311,320	311,246		(1,166)		(1,166)		310,080		(3,326)	(3,326)	13,408	07/15/2041
3137AE-P4-1	FHLMC_3910	12/04/2025	VARIOUS		249,640	245,430	254,863	255,368		(1,120)		(1,120)		254,248		(4,608)	(4,608)	10,639	10/15/2034
3137AE-T5-4	FEDERAL HOME LOAN CORPORATION FHLMC_3913	12/01/2025	MBS PAYDOWN 100.0000		43,300	43,300	45,844	43,342		(42)		(42)		43,300				934	08/15/2041
3137AG-CX-6	FREDDIE MAC FHLMC_3947	12/01/2025	MBS PAYDOWN 100.0000		147,474	147,474	149,156	147,597		(123)		(123)		147,474				1,997	10/15/2041
3137AH-B2-3	FREDDIE MAC FHLMC_3957	12/01/2025	MBS PAYDOWN 100.0000		24,223	24,223	24,956	24,245		(21)		(21)		24,223				528	11/15/2041
3137AJ-A3-8	FREDDIE MAC FHLMC_3955	12/01/2025	MBS PAYDOWN 100.0000		426,182	426,182	465,604	426,968		(786)		(786)		426,182				9,779	09/15/2041
3137AK-DR-9	FHLMC_3992	12/01/2025	MBS PAYDOWN 100.0000		297,544	297,544	311,127	298,521		(978)		(978)		297,544				6,894	01/15/2042
3137AK-WU-1	FREDDIE MAC FHLMC_3988	12/01/2025	MBS PAYDOWN 100.0000		296,041	296,041	307,084	296,399		(358)		(358)		296,041				6,289	01/15/2042
3137AM-CR-6	FREDDIE MAC FHLMC_3997	12/03/2025	VARIOUS		8,142,386	8,244,350	9,010,448	8,551,767		(42,520)		(42,520)		8,509,247		(366,861)	(366,861)	317,850	08/15/2041
3137AM-XD-4	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		14,837	14,837	15,708	14,871		(34)		(34)		14,837				318	03/15/2032
3137AN-PE-9	FHLMC_4038-AL	12/03/2025	VARIOUS		743,238	750,261	792,378	757,622		(2,275)		(2,275)		755,347		(12,109)	(12,109)	23,898	04/15/2032
3137AN-ZJ-7	FHLMC_40-26	12/01/2025	MBS PAYDOWN 100.0000		352,885	352,885	372,294	353,461		(576)		(576)		352,885				6,222	04/15/2042
3137AP-WU-0	FHLMC_40	12/01/2025	MBS PAYDOWN 100.0000		149,252	149,252	166,976	149,654		(402)		(402)		149,252				3,127	05/15/2032
3137AQ-FC-7	FREDDIE MAC FHLMC_4056	12/01/2025	MBS PAYDOWN 100.0000		86,010	86,010	87,071	86,037		(27)		(27)		86,010				1,750	05/15/2042
3137AQ-RL-4	FREDDIE MAC	12/03/2025	VARIOUS		9,260,445	9,347,040	9,989,649	9,477,868		(41,504)		(41,504)		9,436,365		(175,920)	(175,920)	296,478	05/15/2032
3137AR-CF-1	FHLMC_40-61	12/03/2025	VARIOUS		4,970,143	5,014,728	5,335,984	5,079,867		(23,025)		(23,025)		5,056,842		(86,699)	(86,699)	156,661	06/15/2032
3137AR-FC-5	FHLMC_40	12/03/2025	MIZUHO SECURITIES USA INC.		1,954,392	1,978,192	2,133,975	2,015,708		(9,375)		(9,375)		2,006,333		(51,941)	(51,941)	70,583	06/15/2032
3137AS-EL-4	FHLMC_40-76	12/01/2025	MBS PAYDOWN 100.0000		124,677	124,677	118,280	124,573		105		105		124,677				2,255	07/15/2042
3137AS-UF-9	FREDDIE MAC REMICS FHLMC_4094	12/01/2025	MBS PAYDOWN 100.0000		292,512	292,512	266,354	292,205		306		306		292,512				5,766	08/15/2042
3137AT-KJ-0	FREDDIE MAC FHLMC_4097	12/01/2025	MBS PAYDOWN 100.0000		222,873	222,873	233,111	223,250		(378)		(378)		222,873				3,754	08/15/2032
3137AT-RN-4	FREDDIE MAC FHLMC_4097	12/03/2025	MORGAN STANLEY & CO. LLC		4,372,624	4,479,000	4,515,392	4,485,251		(2,476)		(2,476)		4,482,775		(110,152)	(110,152)	136,983	08/15/2032
3137AU-BD-0	FREDDIE MAC FHLMC_4103	12/01/2025	MBS PAYDOWN 100.0000		741,690	741,690	762,709	742,086		(396)		(396)		741,690				14,851	07/15/2042
3137AU-HF-9	FHLMC_4109-AY	12/03/2025	VARIOUS		11,257,425	11,510,418	11,812,401	11,577,238		(18,854)		(18,854)		11,558,385		(300,959)	(300,959)	350,731	09/15/2032
3137AU-MM-8	FREDDIE MAC FHLMC_4102	03/05/2025	BMO CAPITAL MARKETS		3,721,760	4,070,278	4,147,868	4,094,319		(595)		(595)		4,093,724		(371,963)	(371,963)	33,580	09/15/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137AU-WY-1	FHLMC_41-19	12/03/2025	VARIOUS		3,989,874	4,100,000	4,153,813	4,110,233		(3,016)		(3,016)		4,107,218		(117,343)	(117,343)	125,231	10/15/2032
3137AV-L8-8	FHLMC_41-16	12/01/2025	MBS PAYDOWN 100.0000		1,434,827	1,434,827	1,384,242	1,434,341		486		486		1,434,827				21,459	10/15/2042
3137AX-T4-5	FHLMC_41-53	03/05/2025	VARIOUS		1,038,302	1,174,957	1,174,344	1,174,224		3		3		1,174,227		(135,925)	(135,925)	9,680	01/15/2043
3137AY-JJ-1	FREDDIE MAC FHLMC_4162	12/03/2025	VARIOUS		561,357	573,782	533,799	546,418		4,133		4,133		550,551		10,806	10,806	16,356	02/15/2033
3137B0-GG-3	FHLMC_4174	12/03/2025	VARIOUS		357,496	372,807	393,385	386,021		(578)		(578)		385,444		(27,948)	(27,948)	12,627	03/15/2043
3137B0-GR-9	FREDDIE MAC FHLMC_4173	12/01/2025	MBS PAYDOWN 100.0000		391,738	391,738	391,905	391,741						391,741		(3)	(3)	6,056	03/15/2043
3137B1-2Y-7	FHLMC_4182	12/03/2025	VARIOUS		460,620	487,705	512,684	504,382		(491)		(491)		503,891		(43,271)	(43,271)	10,327	03/15/2043
3137B1-3C-4	FHLMC_4182	12/03/2025	VARIOUS		2,549,189	2,652,184	2,664,140	2,661,452		(554)		(554)		2,660,898		(111,710)	(111,710)	88,755	03/15/2043
3137B2-A6-7	FREDDIE MAC FHLMC_41-99	12/01/2025	MBS PAYDOWN 100.0000		98,047	98,047	100,159	98,086		(39)		(39)		98,047				1,765	05/15/2043
3137B2-N8-9	FREDDIE MAC FHLMC_4219	12/03/2025	VARIOUS		2,053,913	2,144,364	2,165,925	2,159,952		(909)		(909)		2,159,043		(105,131)	(105,131)	73,443	06/15/2043
3137B3-H8-4	FHLMC_13-4229	12/01/2025	MBS PAYDOWN 100.0000		130,702	130,702	125,288	130,624		78		78		130,702				2,902	07/15/2043
3137B4-5H-5	FHLMC_4243	03/05/2025	VARIOUS		61,929	69,428	56,390	57,344		161		161		57,505		4,424	4,424	568	08/15/2043
3137B4-5J-1	FHLMC_4243	12/03/2025	VARIOUS		7,076,177	7,182,033	6,592,372	6,929,068		39,324		39,324		6,968,392		107,785	107,785	240,255	08/15/2033
3137B4-7G-5	FREDDIE MAC FHLMC_4239-CZ	12/03/2025	MORGAN STANLEY & CO. LLC		1,743,946	1,797,883	1,588,683	1,724,320		15,027		15,027		1,739,347		4,600	4,600	54,985	08/15/2033
3137B4-Q5-8	FHLMC_4246	12/03/2025	VARIOUS		174,272	176,660	164,751	165,573		2,484		2,484		168,057		6,215	6,215	5,780	10/15/2040
3137B4-UW-4	FREDDIE MAC FHLMC_4248	12/03/2025	VARIOUS		6,797,505	6,932,166	6,036,016	6,584,054		45,251		45,251		6,629,305		168,200	168,200	193,289	09/15/2033
3137B4-VD-5	FREDDIE MAC FHLMC_4248	12/01/2025	MBS PAYDOWN 100.0000		170,482	170,482	169,630	170,450		32		32		170,482				3,730	09/15/2043
3137B5-ZR-7	FREDDIE MAC FHLMC_4276	03/05/2025	VARIOUS		113,953	127,236	108,545	117,355		147		147		117,502		(3,548)	(3,548)	1,039	11/15/2043
3137B6-EL-1	FHLMC_4282-AZ	03/05/2025	VARIOUS		108,539	120,958	100,429	109,784		196		196		109,980		(1,441)	(1,441)	992	12/15/2043
3137B6-HC-8	FREDDIE MAC FHLMC_4283	12/03/2025	VARIOUS		2,511,779	2,547,559	2,381,675	2,491,054		5,897		5,897		2,496,951		14,828	14,828	82,972	12/15/2033
3137B6-JD-4	FHLMC_4280	12/03/2025	VARIOUS		2,442,380	2,458,617	2,271,264	2,385,829		37,061		37,061		2,422,891		19,489	19,489	76,534	12/15/2033
3137B6-QQ-7	FEDERAL HOME LOAN MORTGAGE CORPO	12/01/2025	MBS PAYDOWN 100.0000		114,447	114,447	124,461	114,884		(438)		(438)		114,447				4,109	12/15/2043
3137B6-ZD-6	FREDDIE MAC FHLMC_12-4287	03/05/2025	VARIOUS		869,816	872,576	885,550	875,145		(152)		(152)		874,992		(5,177)	(5,177)	10,648	05/15/2041
3137B7-3D-9	FREDDIE MAC FHLMC_4289	03/05/2025	VARIOUS		113,463	125,067	105,887	115,823		184		184		116,007		(2,544)	(2,544)	1,020	01/15/2044
3137B7-3Q-0	FREDDIE MAC FHLMC_4289	12/03/2025	VARIOUS		2,365,826	2,417,023	2,052,882	2,278,028		54,815		54,815		2,332,844		32,982	32,982	69,796	01/15/2034
3137B7-F5-3	FHLMC_4290	03/05/2025	VARIOUS		109,758	117,941	106,423	111,247		156		156		111,403		(1,645)	(1,645)	1,121	01/15/2044
3137B7-ME-6	FHLMC_4297-VZ	12/03/2025	VARIOUS		4,625,663	4,716,552	4,260,451	4,494,720		27,384		27,384		4,522,104		103,559	103,559	131,766	01/15/2034
3137B7-Q3-6	FHLMC_14-4312	03/05/2025	VARIOUS		97,861	107,056	96,273	100,264		87		87		100,351		(2,489)	(2,489)	1,023	08/15/2043
3137B7-QF-9	FHLMC_4298	03/05/2025	VARIOUS		105,881	117,954	97,447	106,747		224		224		106,971		(1,090)	(1,090)	953	02/15/2044
3137B7-RQ-4	FHLMC_14-4310 CLASS Z	03/05/2025	VARIOUS		236,528	261,261	216,220	239,491		391		391		239,882		(3,354)	(3,354)	2,135	02/15/2044
3137B8-7J-0	FREDDIE MAC FHLMC_14-4305 CLASS MZ	03/05/2025	VARIOUS		193,750	214,191	181,217	193,947		373		373		194,320		(571)	(571)	1,749	02/15/2044
3137B8-B5-5	FHLMC_43-7-MZ	12/03/2025	VARIOUS		1,651,421	1,689,896	1,489,854	1,626,294		12,154		12,154		1,638,448		12,973	12,973	50,168	02/15/2034
3137B8-KE-6	FREDDIE MAC FHLMC_43-17	03/05/2025	VARIOUS		180,880	199,963	170,912	180,753		353		353		181,105		(226)	(226)	1,633	03/15/2044
3137B8-MJ-3	FREDDIE MAC FHLMC_4319	03/05/2025	VARIOUS		117,189	130,313	105,703	118,074		266		266		118,340		(1,151)	(1,151)	1,070	03/15/2044
3137B8-YJ-0	FHLMC_4316	03/05/2025	BMO CAPITAL MARKETS		250,988	278,079	228,423	254,651		602		602		255,253		(4,265)	(4,265)	2,284	03/15/2044
3137B9-DA-0	FREDDIE MAC FHLMC_43-18	03/05/2025	VARIOUS		100,055	111,456	96,620	103,097		145		145		103,242		(3,187)	(3,187)	906	03/15/2044
3137BA-4S-8	FREDDIE MAC FHLMC_4332	12/04/2025	VARIOUS		2,249,120	2,246,521	2,315,460	2,312,093		(4,692)		(4,692)		2,307,401		(58,281)	(58,281)	94,386	06/15/2041
3137BA-E7-3	FHLMC_4323	03/05/2025	VARIOUS		85,773	91,619	81,984	84,477		118		118		84,595		1,178	1,178	874	04/15/2044
3137BA-P4-8	FHLMC_4341	12/01/2025	MBS PAYDOWN 100.0000		264,619	264,619	264,376	264,605		14		14		264,619				3,978	05/15/2044
3137BA-RH-7	FEDERAL HOME LOAN MORTGAGE CORPO	03/05/2025	VARIOUS		7,106,083	7,821,463	7,354,049	7,564,209		4,933		4,933		7,569,142		(463,059)	(463,059)	64,427	05/15/2044
3137BB-AA-8	FREDDIE_MAC FHLMC_4337	12/01/2025	MBS PAYDOWN 100.0000		949,615	949,615	941,306	949,250		364		364		949,615				22,338	02/15/2048
3137BB-AJ-9	FREDDIE MAC REMICS FHLMC_4337	12/03/2025	VARIOUS		1,582,573	1,597,292	1,507,383	1,543,344		29,192		29,192		1,572,536		10,037	10,037	50,002	05/15/2034
3137BB-R3-6	FREDDIE MAC REMICS FHLMC_4347	03/05/2025	BMO CAPITAL MARKETS		248,393	276,004	236,957	256,622		441		441		257,063		(8,670)	(8,670)	2,267	06/15/2044
3137BB-X7-0	FREDDIE MAC FHLMC_4348	03/05/2025	VARIOUS		4,440,033	4,593,165	4,817,961	4,700,095		(3,337)		(3,337)		4,696,758		(256,725)	(256,725)	50,337	09/15/2041
3137BC-ZP-6	FREDDIE MAC FHLMC_4379	12/03/2025	VARIOUS		2,674,463	2,701,274	2,908,935	2,756,798		(14,376)		(14,376)		2,742,422		(67,959)	(67,959)	93,422	08/15/2034
3137BD-VV-5	FHLMC_4385	12/01/2025	VARIOUS		667,210	700,085	645,914	681,239		777		777		682,016		(14,806)	(14,806)	7,906	09/15/2044
3137BE-AA-2	FREDDIE MAC FHLMC-4383	12/03/2025	VARIOUS		3,588,760	3,625,412	3,786,290	3,670,407		(9,825)		(9,825)		3,660,582		(71,823)	(71,823)	119,751	09/15/2034
3137BG-CK-3	FHLMC_44-42-BC	12/03/2025	VARIOUS		995,298	1,013,097	1,097,310	1,052,619		(5,132)		(5,132)		1,047,487		(52,189)	(52,189)	35,106	02/15/2045
3137BH-HM-2	FHLMC_44-63-ZA	03/05/2025	VARIOUS		96,997	101,882	107,454	105,839		(79)		(79)		105,760		(8,763)	(8,763)	1,109	04/15/2045
3137BH-XC-6	FHLMC_4457	12/01/2025	MBS PAYDOWN 100.0000		1,973,552	1,973,552	1,942,407	1,971,011		2,541		2,541		1,973,552				33,628	10/15/2037
3137BJ-TH-6	FREDDIE MAC FHLMC_4482	12/01/2025	MBS PAYDOWN 100.0000		488,682	488,682	497,081	488,878		(196)		(196)		488,682				8,970	06/15/2045
3137BK-UF-5	FREDDIE MAC FHLMC_4494	12/01/2025	MBS PAYDOWN 100.0000		26,276	26,276	27,015	26,312		(36)		(36)		26,276				904	07/15/2045
3137BL-C7-1	FEDERAL HOME LOAN MORTGAGE CORPO	03/05/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		2,578,958	2,787,550	2,724,425	2,755,293		673		673		2,755,966		(177,008)	(177,008)	26,689	09/15/2045
3137BL-PX-0	FREDDIE MAC FHLMC_16-4523	03/05/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		4,797,047	5,141,971	5,435,328	5,282,309		(3,503)		(3,503)		5,278,806		(481,759)	(481,759)	49,230	10/15/2045
3137BL-RK-6	FREDDIE MAC FHLMC_4519	12/03/2025	VARIOUS		7,581,547	7,899,490	7,999,638	7,946,805		(3,273)		(3,273)		7,943,532		(361,985)	(361,985)	268,631	10/15/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137BM-3D-6	FREDDIE MAC FHLMC_4526	12/03/2025	VARIOUS		900,423	902,193	965,910	915,638		(9,353)		(9,353)		906,285		(5,862)	(5,862)	34,764	03/15/2033
3137BN-BR-4	FREDDIE MAC FHLMC_4557	12/03/2025	VARIOUS		5,011,952	5,037,553	5,224,697	5,056,380		(9,519)		(9,519)		5,046,860		(34,908)	(34,908)	135,007	01/15/2036
3137BN-U4-4	FREDDIE MAC FHLMC_4575	12/01/2025	MBS PAYDOWN 100.0000		94,511	94,511	96,944	94,532		(20)		(20)		94,511				1,289	11/15/2045
3137BP-Z5-1	FREDDIE MAC FHLMC_4589	12/01/2025	MBS PAYDOWN 100.0000		789,001	789,001	815,629	790,150		(1,150)		(1,150)		789,001				13,134	06/15/2046
3137BQ-NQ-6	FHLMC_4596C-DH	12/01/2025	MBS PAYDOWN 100.0000		823,047	823,047	851,339	824,268		(1,221)		(1,221)		823,047				13,701	06/15/2046
3137BR-2U-8	FREDDIE MAC FHLMC_4605	12/03/2025	VARIOUS		1,897,043	2,089,162	2,095,038	2,095,038		(530)		(530)		2,094,508		(197,465)	(197,465)	55,881	08/15/2046
3137BV-QN-9	FREDDIE MAC FHLMC_4657	12/01/2025	MBS PAYDOWN 100.0000		165,060	165,060	159,695	164,679		381		381		165,060				3,697	09/15/2044
3137BW-N4-2	FREDDIE MAC FHLMC_4666	03/05/2025	VARIOUS		651,087	718,882	675,188	695,432		746		746		696,178		(45,091)	(45,091)	5,864	03/15/2047
3137BX-CJ-9	FREDDIC MAC FHLMC_4673	12/03/2025	VARIOUS		4,227,104	4,266,500	4,371,829	4,279,998		(5,366)		(5,366)		4,274,632		(47,528)	(47,528)	85,869	02/15/2037
3137BX-DP-4	FREDDIC MAC	03/05/2025	CITIGROUP GLOBAL MARKETS INC.		15,900,254	16,799,000	17,901,434	17,364,814		(9,937)		(9,937)		17,354,877		(1,454,623)	(1,454,623)	184,789	08/15/2046
3137BX-DQ-2	FREDDIC MAC FHLMC_4673	03/05/2025	VARIOUS		84,138	88,847	94,317	91,833		(79)		(79)		91,754		(7,616)	(7,616)	967	08/15/2046
3137F3-AS-3	FEDERAL HOME LOAN MORTGAGE CORPORATION F	03/05/2025	VARIOUS		73,260	73,737	74,394	73,777		(11)		(11)		73,766		(506)	(506)	778	02/15/2038
3137F3-UQ-5	FREDDIE MAC FHLMC_4764	03/05/2025	VARIOUS		368,332	371,276	372,321	371,276						371,276		(2,944)	(2,944)	3,363	06/15/2040
3137F3-VT-8	FREDDIE MAC FHLMC_4764	12/01/2025	MBS PAYDOWN 100.0000		811,702	811,702	789,202	806,446		5,256		5,256		811,702				15,501	03/15/2045
3137F3-WG-5	FREDDIE MAC FHLMC_4764	12/01/2025	MBS PAYDOWN 100.0000		107,371	107,371	99,251	107,108		264		264		107,371				1,604	02/15/2048
3137F4-4Y-5	FREDDIE MAC FHLMC_4780	02/01/2025	MBS PAYDOWN 100.0000		69,215	69,215	67,194	68,873		341		341		69,215				329	11/15/2036
3137F4-AY-8	FHLMC_4782	12/03/2025	VARIOUS		1,627,042	1,629,403	1,667,338	1,634,744		(4,308)		(4,308)		1,630,436		(3,394)	(3,394)	52,770	07/15/2038
3137F4-CS-9	FREDDIE MAC FHLMC_4773	12/03/2025	VARIOUS		1,382,089	1,384,094	1,406,153	1,386,891		(2,484)		(2,484)		1,384,406		(2,317)	(2,317)	44,970	07/15/2038
3137F4-J9-4	FREDDIE MAC FHLMC_4775	12/01/2025	MBS PAYDOWN 100.0000		36,893	36,893	37,596	36,925		(32)		(32)		36,893				984	04/15/2048
3137F4-QY-1	FHLMC_4776	12/01/2025	MBS PAYDOWN 100.0000		397,828	397,828	390,695	397,574		254		254		397,828				7,180	03/15/2048
3137F4-R9-5	FHLMC_4776	12/01/2025	MBS PAYDOWN 100.0000		96,690	96,690	88,970	96,532		158		158		96,690				1,240	03/15/2048
3137F5-BE-8	FREDDIE MAC FHLMC_4792	12/03/2025	VARIOUS		1,098,876	1,160,840	1,226,767	1,232,486		(3,034)		(3,034)		1,229,452		(130,576)	(130,576)	18,964	05/15/2048
3137F5-GP-8	FREDDIE MAC FHLMC_4784	12/01/2025	MBS PAYDOWN 100.0000		446,740	446,740	434,454	446,277		462		462		446,740				8,452	03/15/2048
3137F5-ZW-2	FREDDIE MAC FHLMC_4800	12/01/2025	MBS PAYDOWN 100.0000		669,116	669,116	648,886	667,946		1,170		1,170		669,116				13,158	04/15/2048
3137FB-JH-0	FREDDIE MAC FHLMC_4725	12/03/2025	VARIOUS		4,262,920	4,554,640	4,657,120	4,657,120		(9,875)		(9,875)		4,647,245		(384,325)	(384,325)	150,164	08/15/2047
3137FD-Q9-6	FREDDIE MAC REMICS FHLMC_4756	03/05/2025	VARIOUS		78,159	86,038	83,282	84,135		12		12		84,146		(5,987)	(5,987)	826	02/15/2048
3137FD-QQ-8	FREDDIE MAC REMICS FHLMC_4756	03/05/2025	VARIOUS		81,331	89,464	86,616	87,525		39		39		87,564		(6,233)	(6,233)	857	02/15/2048
3137FD-YW-6	FHLMC MULTIFAMILY STRUCTURED PASS THROUG	03/05/2025	VARIOUS		39,398	39,721	37,630	39,301		92		92		39,392		6	6	361	12/15/2040
3137FE-4Q-0	FHLMC MULTIFAMILY STRUCTURED PASS THROUG	03/05/2025	VARIOUS		40,390	44,284	43,301	43,319		35		35		43,354		(2,964)	(2,964)	416	02/15/2048
3137FE-BD-1	FEDERAL HOME LOAN MORTGAGE CORPORATION_F	12/01/2025	MBS PAYDOWN 100.0000		224,294	224,294	225,625	224,294						224,294				4,953	05/15/2038
3137FE-G2-0	FREDDIE MAC FHLMC_4769	03/05/2025	VARIOUS		307,160	308,950	322,611	311,294		(454)		(454)		310,840		(3,680)	(3,680)	3,238	06/15/2038
3137FE-GP-9	FHLMC 4769	12/01/2025	MBS PAYDOWN 100.0000		47,543	47,543	45,998	47,481		62		62		47,543				894	09/15/2047
3137FE-HN-3	FREDDIE MAC FHLMC_4769	12/03/2025	VARIOUS		2,341,986	2,351,395	2,399,020	2,357,401		(3,747)		(3,747)		2,353,654		(11,667)	(11,667)	50,848	08/15/2036
3137FE-T5-9	FREDDIE MAC FHLMC_4767	12/03/2025	VARIOUS		1,536,881	1,539,100	1,564,110	1,542,217		(2,763)		(2,763)		1,539,453		(2,572)	(2,572)	49,871	06/15/2038
3137FE-Z9-4	FREDDIE MAC FHLMC_4793B	03/05/2025	TD SECURITIES (USA) LLC		498,594	500,000	518,125	504,575		(327)		(327)		504,247		(5,654)	(5,654)	6,188	12/15/2036
3137FG-KA-2	FEDERAL HOME LOAN MORTGAGE CORPORATION F	03/05/2025	CITIGROUP GLOBAL MARKETS INC.		1,408,140	1,500,000	1,552,500	1,531,012		(451)		(451)		1,530,560		(122,420)	(122,420)	16,500	06/15/2048
3137FH-6A-6	FREDDIE MAC FHLMC_4825	11/01/2025	MBS PAYDOWN 100.0000		329,726	329,726	335,702	330,852		(1,127)		(1,127)		329,726				6,619	07/15/2044
3137FH-CW-1	FREDDIE MAC FHLMC_4821	12/01/2025	MBS PAYDOWN 100.0000		116,939	116,939	117,085	116,939						116,939				2,089	07/15/2042
3137FJ-M5-5	FEDERAL HOME LOAN MORTGAGE CORPORATION F	12/01/2025	MBS PAYDOWN 100.0000		30,312	30,312	30,246	30,309		3		3		30,312				679	11/15/2048
3137FK-A2-2	FREDDIE MAC FHLMC_4850	12/03/2025	VARIOUS		878,630	928,426	977,916	982,209		(2,154)		(2,154)		980,055		(101,425)	(101,425)	15,058	07/15/2048
3137FK-FB-7	FREDDIE MAC FHLMC_4848	12/01/2025	MBS PAYDOWN 100.0000		20,984	20,984	20,708	20,976		8		8		20,984				442	10/15/2047
3137FK-MB-9	FEDERAL HOME LOAN MORTGAGE CORPORATION F	12/01/2025	MBS PAYDOWN 100.0000		116,855	116,855	124,816	117,452		(597)		(597)		116,855				2,852	07/15/2047
3137FK-RB-4	FHLMC_4857-HL	12/01/2025	MBS PAYDOWN 100.0000		12,197	12,197	12,658	12,234		(37)		(37)		12,197				488	01/15/2049
3137FL-VB-7	FREDDIE MAC FHLMC_4882	12/01/2025	MBS PAYDOWN 100.0000		61,394	61,394	62,209	61,443		(49)		(49)		61,394				1,166	05/15/2049
3137FN-H3-7	FREDDIE MAC FHLMC_4910	12/01/2025	MBS PAYDOWN 100.0000		724,533	724,533	749,665	725,892		(1,360)		(1,360)		724,533				13,806	08/25/2049
3137FR-Q4-6	FHLMC_4957B	12/01/2025	MBS PAYDOWN 100.0000		281,891	281,891	304,750	283,202		(1,311)		(1,311)		281,891				6,731	02/25/2040
3137G1-AA-5	FREDDIE MAC FHLMC_15-SC01	12/01/2025	MBS PAYDOWN 100.0000		55,925	55,925	56,851	55,966		(41)		(41)		55,925				1,439	05/25/2045
3137G1-AC-1	FREDDIE MAC FHLMC_15-SC01	12/01/2025	MBS PAYDOWN 100.0000		3,329	3,329	3,443	3,331		(2)		(2)		3,329				73	05/25/2045
3137GA-C9-6	FHLMC_3726	12/01/2025	MBS PAYDOWN 100.0000		350,030	350,030	350,030	350,030						350,030				8,373	09/15/2040
3137GA-RA-7	FREDDIE MAC	12/03/2025	VARIOUS		5,137,795	5,210,287	5,671,071	5,438,504		(34,918)		(34,918)		5,403,586		(265,790)	(265,790)	198,703	10/15/2040
31381L-3G-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		76,389	76,389	80,948	76,509		(120)		(120)		76,389				2,498	01/01/2040
31381L-CA-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		124,947	124,947	126,978	124,985		(38)		(38)		124,947				3,415	10/01/2027
31381L-CB-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		370,466	370,466	376,486	370,728		(262)		(262)		370,466				10,126	10/01/2027
31381L-CH-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		36,544	36,544	37,732	36,563		(18)		(18)		36,544				1,071	11/01/2039
31381U-7H-4	FANNIE MAE	12/01/2025	VARIOUS		360,302	390,914	405,207	397,511		(133)		(133)		397,378		(37,077)	(37,077)	4,260	07/01/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31381U-A5-6	FANNIE MAE	12/01/2025	VARIOUS		560,815	583,889	586,535	584,259		(76)		(76)		584,183		(23,369)	(23,369)	7,214	03/01/2032
3138A5-Z7-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		2,587	2,587	2,602	2,588		(1)		(1)		2,587				95	02/01/2041
3138AG-GE-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		17,874	17,874	18,493	17,916		(42)		(42)		17,874				586	05/01/2041
3138AG-LN-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		1,539	1,539	1,592	1,541		(2)		(2)		1,539				43	05/01/2041
3138AK-UT-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		2,281	2,281	2,330	2,283		(2)		(2)		2,281				92	07/01/2041
3138AV-FL-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		100,243	100,243	102,535	100,333		(90)		(90)		100,243				2,988	11/01/2041
3138AX-HV-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		1,790	1,790	1,889	1,794		(4)		(4)		1,790				42	11/01/2041
3138E0-3L-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		2,376	2,376	2,412	2,377		(1)		(1)		2,376				81	12/01/2041
3138E2-GH-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		9,562	9,562	9,695	9,568		(6)		(6)		9,562				154	01/01/2042
3138EL-KN-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		7,212	7,212	7,742	7,263		(51)		(51)		7,212				219	09/01/2039
3138L0-6U-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		80,611	80,611	83,534	80,968		(356)		(356)		80,611				1,502	11/01/2032
3138L0-FJ-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		130,137	130,137	133,065	130,221		(84)		(84)		130,137				2,573	07/01/2037
3138L1-3Q-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		22,837	22,837	23,751	22,871		(33)		(33)		22,837				454	12/01/2042
3138L1-JW-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		237,618	237,618	244,821	238,601		(983)		(983)		237,618				4,327	11/01/2032
3138L9-YK-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		35,048	35,048	35,771	35,063		(15)		(15)		35,048				655	05/01/2045
3138LA-F9-5	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		1,967,996	2,120,000	2,081,575	2,100,311		659		659		2,100,970		(132,974)	(132,974)	16,156	07/01/2030
3138LA-ZE-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		42,172	42,172	42,545	42,239		(67)		(67)		42,172				1,337	09/01/2030
3138LC-C5-2	FANNIE MAE	01/01/2025	MBS PAYDOWN 100.0000		186,711	186,711	191,846	188,841		(2,129)		(2,129)		186,711				556	10/01/2030
3138LC-HK-4	FANNIE MAE	12/01/2025	VARIOUS		171,935	177,133	180,565	177,974		(180)		(180)		177,795		(5,860)	(5,860)	2,416	12/01/2030
3138LC-K3-8	FANNIE MAE	12/01/2025	VARIOUS		133,078	137,906	140,750	138,755		(137)		(137)		138,618		(5,540)	(5,540)	1,720	12/01/2030
3138LC-LB-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		3,739	3,739	3,900	3,748		(9)		(9)		3,739				140	11/01/2033
3138LD-4R-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		164,041	164,041	164,143	164,041						164,041				2,432	07/01/2031
3138LD-FJ-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		112,431	112,431	113,433	112,576		(144)		(144)		112,431				1,897	04/01/2031
3138LD-LK-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		154,102	154,102	156,895	154,443		(341)		(341)		154,102				2,667	04/01/2031
3138LD-VH-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		102,363	102,363	102,427	102,363						102,363				1,557	06/01/2031
3138LE-6B-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		41,573	41,573	42,093	41,607		(34)		(34)		41,573				1,017	09/01/2031
3138LE-AQ-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		124,681	124,681	126,108	124,890		(209)		(209)		124,681				1,861	07/01/2031
3138LE-NE-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		93,601	93,601	93,659	93,601						93,601				1,293	07/01/2026
3138LE-R2-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		130,792	130,792	138,966	131,003		(211)		(211)		130,792				2,199	07/01/2036
3138LE-UL-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		39,404	39,404	39,823	39,418		(14)		(14)		39,404				547	08/01/2028
3138LE-VA-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		59,449	59,449	60,675	59,482		(32)		(32)		59,449				967	08/01/2036
3138LE-W5-6	FANNIE MAE	12/01/2025	VARIOUS		238,623	254,884	259,981	256,396		(281)		(281)		256,115		(17,492)	(17,492)	2,438	08/01/2031
3138LE-W6-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		48,604	48,604	49,606	48,636		(32)		(32)		48,604				755	09/01/2031
3138LE-XK-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		16,411	16,411	16,432	16,411						16,411				234	09/01/2031
3138LF-BE-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		226,118	226,118	228,909	226,515		(398)		(398)		226,118				3,250	09/01/2031
3138LF-C6-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		88,752	88,752	88,808	88,752						88,752				1,204	09/01/2031
3138LF-DN-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		196,872	196,872	197,949	196,873						196,872				2,677	09/01/2028
3138LF-EC-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		33,430	33,430	34,287	33,541		(111)		(111)		33,430				503	09/01/2031
3138LF-FV-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		66,201	66,201	66,159	66,201						66,201				981	11/01/2031
3138LF-H9-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		99,357	99,357	99,419	99,357						99,357				1,302	10/01/2028
3138LF-HF-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		441,508	441,508	450,614	441,813		(305)		(305)		441,508				6,664	09/01/2031
3138LF-HJ-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		276,378	276,378	282,078	276,477		(99)		(99)		276,378				4,690	09/01/2046
3138LF-JR-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		105,128	105,128	104,529	105,064		64		64		105,128				1,569	10/01/2031
3138LF-JU-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		227,291	227,291	231,056	227,384		(93)		(93)		227,291				3,558	10/01/2036
3138LF-KH-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		487,993	487,993	495,465	488,184		(191)		(191)		487,993				7,417	10/01/2034
3138LF-LC-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		38,749	38,749	39,076	38,758		(9)		(9)		38,749				529	10/01/2028
3138LF-M4-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		391,493	391,493	396,447	392,214		(721)		(721)		391,493				5,715	10/01/2031
3138LF-MS-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		406,785	406,785	417,209	408,195		(1,410)		(1,410)		406,785				6,204	10/01/2031
3138LF-NK-0	FANNIE MAE	12/01/2025	VARIOUS		317,596	339,642	345,055	341,681		(335)		(335)		341,346		(23,749)	(23,749)	3,128	10/01/2031
3138LF-Q3-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		100,895	100,895	102,590	101,135		(240)		(240)		100,895				1,550	11/01/2031
3138LF-QY-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		99,169	99,169	100,835	99,404		(235)		(235)		99,169				1,524	11/01/2031
3138LF-QZ-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		106,815	106,815	108,609	107,068		(254)		(254)		106,815				1,641	11/01/2031
3138LF-W3-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		134,271	134,271	136,369	134,579		(308)		(308)		134,271				1,952	10/01/2031
3138LF-XF-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		14,758	14,758	14,768	14,758						14,758				196	12/01/2028
3138LG-PJ-9	FANNIE MAE	04/01/2025	VARIOUS		2,190,328	2,197,866	2,203,018	2,197,997		(110)		(110)		2,197,887		(7,559)	(7,559)	23,948	01/01/2032
3138LG-QF-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		10,587	10,587	10,749	10,593		(6)		(6)		10,587				192	01/01/2032
3138LG-Y3-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		15,254	15,254	15,340	15,271		(16)		(16)		15,254				280	01/01/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138LG-Y8-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		33,872	33,872	34,232	33,928		(56)		(56)		33,872				647	02/01/2032
3138LG-Z4-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		91,250	91,250	91,506	91,252		(2)		(2)		91,250				1,810	01/01/2037
3138LH-2G-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		182,327	182,327	183,467	182,349		(21)		(21)		182,327				3,233	04/01/2029
3138LH-4P-6	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		366,200	400,000	402,250	400,747		22		22		400,770		(34,570)	(34,570)	3,144	04/01/2032
3138LH-6V-1	FANNIE MAE	12/01/2025	VARIOUS		384,980	406,767	415,156	409,922		(354)		(354)		409,568		(24,589)	(24,589)	4,572	05/01/2032
3138LH-EL-4	FANNIE MAE	12/01/2025	VARIOUS		108,924	115,273	117,111	116,014		(72)		(72)		115,942		(7,018)	(7,018)	1,225	02/01/2032
3138LH-H9-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		111,253	111,253	113,548	111,297		(44)		(44)		111,253				2,387	02/01/2047
3138LH-JA-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		113,589	113,589	115,931	113,633		(45)		(45)		113,589				2,437	02/01/2047
3138LH-JB-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		110,404	110,404	112,681	110,448		(44)		(44)		110,404				2,369	02/01/2047
3138LH-MN-1	FANNIE MAE	12/01/2025	VARIOUS		247,557	264,771	266,757	265,404		(71)		(71)		265,332		(17,775)	(17,775)	2,719	05/01/2032
3138LH-NA-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		87,880	87,880	89,075	87,918		(38)		(38)		87,880				1,573	03/01/2029
3138LH-Z7-2	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		183,780	200,000	200,625	200,114		17		17		200,131		(16,351)	(16,351)	1,620	05/01/2032
3138LJ-4Z-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		163,962	163,962	170,725	164,375		(413)		(413)		163,962				5,275	09/01/2037
3138LJ-5A-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		133,728	133,728	139,245	134,065		(337)		(337)		133,728				4,302	09/01/2037
3138LJ-B3-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		61,983	61,983	63,261	62,015		(32)		(32)		61,983				1,179	06/01/2037
3138LJ-C8-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		65,232	65,232	66,578	65,267		(35)		(35)		65,232				1,241	05/01/2037
3138LJ-DD-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		1,680,977	1,680,977	1,703,039	1,681,886		(909)		(909)		1,680,977				52,664	05/01/2027
3138LJ-DY-3	FANNIE MAE	04/01/2025	MBS PAYDOWN 100.0000		5,596,703	5,596,703	5,600,201	5,596,807						5,596,807		(104)	(104)	60,947	05/01/2032
3138LJ-EH-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		103,571	103,571	103,571	103,571						103,571				1,763	05/01/2029
3138LJ-GP-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		30,392	30,392	30,544	30,392						30,392				760	06/01/2027
3138LJ-J2-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		280,066	280,066	280,941	280,065		1		1		280,066				4,627	07/01/2029
3138LJ-KN-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		204,117	204,117	206,573	204,168		(51)		(51)		204,117				3,745	07/01/2037
3138LJ-NE-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		34,370	34,370	34,686	34,377		(6)		(6)		34,370				636	06/01/2037
3138LJ-PL-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		126,478	126,478	127,189	126,495		(17)		(17)		126,478				2,139	07/01/2029
3138LJ-QB-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		130,995	130,995	131,077	130,995						130,995				2,302	07/01/2032
3138LK-2Q-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		57,247	57,247	58,159	57,279		(32)		(32)		57,247				1,000	10/01/2029
3138LK-AY-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		104,249	104,249	106,399	104,556		(307)		(307)		104,249				1,914	08/01/2032
3138LK-BX-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		104,547	104,547	105,559	104,582		(36)		(36)		104,547				1,890	08/01/2029
3138LK-DE-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		122,543	122,543	122,620	122,543						122,543				2,031	10/01/2032
3138LK-EN-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		17,433	17,433	16,859	17,395		38		38		17,433				503	08/01/2032
3138LK-K3-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		184,926	184,926	187,469	185,013		(87)		(87)		184,926				3,168	09/01/2027
3138LK-ND-5	FANNIE MAE	02/01/2025	MBS PAYDOWN 100.0000		7,534,000	7,534,000	7,628,175	7,573,360		(39,360)		(39,360)		7,534,000				41,487	11/01/2032
3138LK-V7-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		187,372	187,372	191,207	187,901		(529)		(529)		187,372				3,191	10/01/2032
3138LL-BS-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		82,434	82,434	82,485	82,434						82,434				1,421	12/01/2032
3138LL-BY-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		79,782	79,782	80,679	79,803		(21)		(21)		79,782				1,491	11/01/2035
3138LL-D8-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		174,339	174,339	175,320	174,490		(151)		(151)		174,339				3,015	12/01/2032
3138LL-GC-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		86,507	86,507	87,020	86,521		(15)		(15)		86,507				1,448	12/01/2029
3138LL-GD-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		266,441	266,441	268,023	266,486		(45)		(45)		266,441				4,460	12/01/2029
3138LL-KF-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		116,466	116,466	117,121	116,577		(111)		(111)		116,466				2,041	11/01/2032
3138LL-LC-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		71,881	71,881	72,286	71,891		(9)		(9)		71,881				1,311	11/01/2032
3138LL-QM-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		52,222	52,222	52,777	52,238		(16)		(16)		52,222				903	12/01/2032
3138LM-2Z-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		79,201	79,201	79,783	79,230		(29)		(29)		79,201				1,509	04/01/2028
3138LM-5A-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		369,019	369,019	369,134	369,019						369,019				7,399	04/01/2038
3138LM-5C-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		96,710	96,710	96,741	96,710						96,710				1,939	05/01/2038
3138LM-5D-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		305,897	305,897	305,993	305,897						305,897				6,134	04/01/2038
3138LM-5E-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		282,834	282,834	282,922	282,834						282,834				5,671	04/01/2038
3138LM-GE-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		61,411	61,411	60,615	61,380		31		31		61,411				1,130	02/01/2030
3138LM-L8-4	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		181,920	200,000	202,125	201,048		2		2		201,050		(19,130)	(19,130)	1,601	10/01/2032
3138LM-VQ-3	FANNIE MAE	12/01/2025	VARIOUS		1,181,334	1,187,823	1,212,322	1,192,691		(3,805)		(3,805)		1,188,886		(7,553)	(7,553)	21,536	03/01/2033
3138LM-X7-3	FANNIE MAE	03/01/2025	MBS PAYDOWN 100.0000		11,761,827	11,761,827	11,873,932	11,809,949		(48,123)		(48,123)		11,761,827				102,501	04/01/2033
3138LM-XW-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		47,269	47,269	47,889	47,285		(17)		(17)		47,269				945	04/01/2033
3138LN-2V-2	FANNIE MAE	01/01/2025	MBS PAYDOWN 100.0000		482,486	482,486	483,240	482,486						482,486				11,268	07/01/2030
3138LN-5Q-0	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		329,903	352,800	354,950	353,805		26		26		353,831		(23,928)	(23,928)	3,211	08/01/2033
3138LN-6E-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		42,183	42,183	42,210	42,183						42,183				910	07/01/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138LN-6F-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		14,888	14,888	14,898	14,888						14,888				321	07/01/2034
3138LN-HF-1	FANNIE MAE	12/01/2025	VARIOUS		505,113	531,175	531,507	531,180						531,180		(26,068)	(26,068)	6,358	06/01/2033
3138LN-MS-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		161,579	161,579	162,488	161,608		(29)		(29)		161,579				3,337	06/01/2030
3138LN-RX-1	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		392,200	420,500	422,340	421,205		39		39		421,244		(29,044)	(29,044)	3,807	06/01/2033
3138LN-T8-4	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		501,482	535,200	538,211	536,524		42		42		536,567		(35,084)	(35,084)	4,910	07/01/2033
3138LN-VB-4	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		210,379	220,500	221,577	220,758		13		13		220,771		(10,392)	(10,392)	1,965	07/01/2030
3138LN-ZP-9	FANNIE MAE	12/01/2025	VARIOUS		858,965	904,966	913,167	908,356		(229)		(229)		908,127		(49,162)	(49,162)	10,400	07/01/2033
3138LV-UW-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		1,739	1,739	1,806	1,740		(1)		(1)		1,739				68	06/01/2042
3138MA-CS-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		4,478	4,478	4,490	4,479						4,478				87	09/01/2042
3138WF-EB-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		174,801	174,801	183,834	175,166		(365)		(365)		174,801				3,186	07/01/2045
3138WF-FA-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		463,885	463,885	445,965	461,367		2,518		2,518		463,885				6,173	08/01/2030
3138WG-QR-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		189,453	189,453	199,222	189,780		(327)		(327)		189,453				3,499	03/01/2046
3138WJ-EU-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		342,853	342,853	353,393	343,790		(937)		(937)		342,853				4,682	11/01/2031
3138YF-RH-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		51,047	51,047	48,185	50,676		371		371		51,047				657	01/01/2030
3138YN-LW-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		36,931	36,931	34,781	36,659		272		272		36,931				478	08/01/2030
3138YY-CV-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		111,574	111,574	117,340	111,753		(179)		(179)		111,574				2,155	09/01/2045
31392A-4G-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		30,689	30,689	30,459	30,653		36		36		30,689				1,043	12/25/2031
31392B-NR-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		147,845	147,845	146,396	147,728		117		117		147,845				4,787	01/25/2032
31392E-6F-2	FANNIE MAE	12/04/2025	VARIOUS		95,220	92,845	93,976	93,399		(165)		(165)		93,234		1,986	1,986	4,819	11/25/2032
31392J-AQ-2	FANNIEMAE WHOLE LOAN	12/01/2025	MBS PAYDOWN 100.0000		123,850	123,850	123,083	123,805		45		45		123,850				3,810	07/25/2042
31392W-6N-5	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		2,117	2,117	2,042	2,110		6		6		2,117				49	10/15/2032
31393A-CF-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		112,464	112,464	109,201	112,260		204		204		112,464				2,263	04/25/2033
31393B-KW-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		163,058	163,058	160,052	162,874		184		184		163,058				3,280	05/25/2033
31393D-5B-3	FANNIE MAE	03/05/2025	VARIOUS		557,272	552,205	552,976	552,205						552,205		5,067	5,067	7,347	08/25/2033
31393G-V3-5	FREDDIE MAC	12/04/2025	VARIOUS		350,274	342,368	340,003	339,708		596		596		340,304		9,969	9,969	17,154	12/15/2032
31393R-CX-6	FHLMC_26-17	12/04/2025	VARIOUS		239,191	234,884	246,510	247,730		(2,305)		(2,305)		245,425		(6,234)	(6,234)	10,948	05/15/2033
31393T-LJ-3	FANNIE MAE	12/04/2025	VARIOUS		790,192	776,178	794,612	781,503		(1,559)		(1,559)		779,945		10,247	10,247	35,926	09/25/2033
31393V-PY-1	FREDDIE MAC	12/04/2025	VARIOUS		234,412	230,231	233,444	231,210		(294)		(294)		230,916		3,496	3,496	10,695	06/15/2033
31393W-6V-6	FHLMC_2640	12/04/2025	VARIOUS		1,076,173	1,057,229	1,115,300	1,124,958		(13,415)		(13,415)		1,111,543		(35,370)	(35,370)	49,344	07/15/2033
31393W-BR-9	FHLMC_2640	12/04/2025	VARIOUS		1,189,252	1,167,525	1,228,974	1,240,860		(12,257)		(12,257)		1,228,603		(39,351)	(39,351)	55,833	07/15/2033
31393X-VK-0	FANNIEMAE WHOLE LOAN	12/01/2025	MBS PAYDOWN 100.0000		190,806	190,806	190,973	190,587						190,587		219	219	5,520	05/25/2034
31393Y-W3-5	FANNIEMAE WHOLE LOAN	12/01/2025	MBS PAYDOWN 100.0000		1,099,121	1,099,121	1,069,303	1,096,393		2,728		2,728		1,099,121				30,783	07/25/2034
31394A-AP-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		801,765	801,765	849,524	803,773		(2,008)		(2,008)		801,765				25,864	07/25/2034
31394B-4A-9	FANNIE MAE FNMA_05-5	12/04/2025	VARIOUS		2,172,960	2,133,573	2,166,547	2,174,545		(7,120)		(7,120)		2,167,425		5,535	5,535	100,122	02/25/2035
31394B-EP-5	FANNIE MAE	12/04/2025	VARIOUS		1,911,542	1,857,808	1,885,749	1,862,854		(1,613)		(1,613)		1,861,241		50,301	50,301	95,643	11/25/2034
31394C-A9-3	FANNIE MAE	12/04/2025	VARIOUS		1,528,232	1,479,998	1,554,198	1,507,033		(5,700)		(5,700)		1,501,333		26,899	26,899	78,100	03/25/2035
31394C-F2-3	FANNIE MAE FNMA_05-24	12/04/2025	VARIOUS		432,538	430,549	423,207	421,434		1,349		1,349		422,782		9,755	9,755	16,112	04/25/2035
31394C-G3-0	FANNIE MAE	12/04/2025	VARIOUS		663,819	651,921	662,442	665,367		(2,463)		(2,463)		662,904		915	915	30,371	04/25/2035
31394C-KB-7	FANNIE MAE	12/04/2025	VARIOUS		1,633,760	1,604,567	1,581,000	1,592,645		2,671		2,671		1,595,316		38,445	38,445	74,929	03/25/2035
31394C-V9-0	FANNIE MAE	12/04/2025	VARIOUS		478,833	470,484	460,448	458,281		2,512		2,512		460,794		18,039	18,039	22,052	04/25/2035
31394D-JJ-0	FNMA_05-29	12/04/2025	VARIOUS		236,417	232,193	241,590	235,967		(1,013)		(1,013)		234,954		1,463	1,463	10,823	04/25/2035
31394D-TL-4	FNMA_05-38	12/04/2025	VARIOUS		1,525,020	1,499,151	1,529,040	1,538,972		(6,373)		(6,373)		1,532,599		(7,579)	(7,579)	63,696	04/25/2035
31394D-ZB-9	FANNIE MAE	12/04/2025	VARIOUS		447,031	444,544	464,480	468,855		(4,890)		(4,890)		463,965		(16,934)	(16,934)	17,703	06/25/2035
31394F-CP-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		155,591	155,591	156,895	155,680		(89)		(89)		155,591				4,475	09/25/2035
31394F-HW-8	FANNIE MAE	12/04/2025	VARIOUS		327,439	317,754	332,053	322,103		(1,158)		(1,158)		320,945		6,494	6,494	16,278	09/25/2035
31394G-XJ-7	FREDDIE MAC	12/04/2025	VARIOUS		750,984	751,520	789,800	763,548		(4,286)		(4,286)		759,262		(8,279)	(8,279)	37,433	08/15/2033
31394H-R4-5	FREDDIE MAC	12/04/2025	VARIOUS		906,421	894,068	885,966	884,010		1,105		1,105		885,115		21,306	21,306	24,979	08/15/2033
31394J-KA-4	FREDDIE MAC	12/04/2025	VARIOUS		528,670	515,376	542,273	526,199		(3,098)		(3,098)		523,102		5,568	5,568	26,214	09/15/2033
31394J-VT-1	FREDDIE MAC	12/04/2025	VARIOUS		1,419,943	1,389,671	1,430,346	1,433,708		(8,082)		(8,082)		1,425,626		(5,683)	(5,683)	65,560	05/15/2033
31394K-PR-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		9,103	9,103	8,616	9,029		74		74		9,103				277	10/15/2033
31394L-EG-3	FREDDIE MAC	12/04/2025	VARIOUS		494,662	491,625	488,630	489,960		337		337		490,297		4,364	4,364	19,255	10/15/2033
31394L-J9-4	FREDDIE MAC	12/04/2025	VARIOUS		928,879	905,711	916,557	920,302		(2,619)		(2,619)		917,683		11,196	11,196	45,888	10/15/2033
31394M-UK-4	FREDDIE MAC	12/04/2025	VARIOUS		149,958	146,091	150,177	147,718		(450)		(450)		147,268		2,690	2,690	7,462	12/15/2033
31394P-B4-4	FREDDIE MAC	12/04/2025	VARIOUS		2,349,058	2,291,435	2,428,508	2,460,992		(33,383)		(33,383)		2,427,609		(78,552)	(78,552)	115,408	01/15/2034
31394P-BQ-5	FREDDIE MAC	12/04/2025	VARIOUS		454,068	446,457	452,456	448,554		(588)		(588)		447,965		6,102	6,102	19,271	01/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31394R-H7-7	FREDDIE MAC	12/04/2025	VARIOUS		288,531	283,321	286,508	284,205		(217)		(217)		283,988		4,544	4,544	12,694	02/15/2034
31394R-JY-6	FREDDIE MAC	12/04/2025	VARIOUS		1,192,158	1,171,446	1,167,053	1,168,451		676		676		1,169,128		23,030	23,030	54,281	02/15/2034
31394R-LM-9	FREDDIE MAC	12/04/2025	VARIOUS		1,108,467	1,080,239	1,137,627	1,147,386		(11,099)		(11,099)		1,136,288		(27,820)	(27,820)	54,757	02/15/2034
31394U-AB-8	FANNIE MAE	12/04/2025	VARIOUS		632,412	621,158	627,758	628,880		(1,460)		(1,460)		627,419		4,993	4,993	28,724	10/25/2035
31394U-CC-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		557,423	557,423	541,680	555,666		1,757		1,757		557,423				15,314	10/25/2035
31394U-PB-2	FANNIE MAE	12/04/2025	VARIOUS		2,084,455	2,048,435	2,126,531	2,069,236		(6,375)		(6,375)		2,062,861		21,594	21,594	94,765	11/25/2035
31394U-QD-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		75,154	75,154	74,818	75,129		25		25		75,154				1,958	11/25/2035
31394V-M7-2	FANNIE MAE	12/04/2025	VARIOUS		2,637,327	2,562,711	2,707,400	2,729,105		(26,211)		(26,211)		2,702,894		(65,567)	(65,567)	131,412	03/25/2036
31394V-SN-1	FANNIE MAE FNMA_05-118	12/01/2025	MBS PAYDOWN 100.0000		323,938	323,938	355,597	327,050		(3,112)		(3,112)		323,938				10,018	01/25/2036
31394V-W9-7	FANNIE MAE FNMA_06-8	12/04/2025	VARIOUS		921,461	896,537	946,707	957,053		(10,784)		(10,784)		946,269		(24,809)	(24,809)	46,177	03/25/2036
31394W-NN-4	FHLMC_2777	12/04/2025	VARIOUS		4,389,336	4,310,717	4,636,407	4,716,557		(74,572)		(74,572)		4,641,985		(252,649)	(252,649)	202,239	04/15/2034
31394W-NQ-7	FREDDIE MAC FHLMC_2777	12/04/2025	VARIOUS		2,914,640	2,864,343	3,030,347	3,078,273		(45,803)		(45,803)		3,032,471		(117,830)	(117,830)	130,034	04/15/2034
31394W-Y9-3	FREDDIE MAC	12/04/2025	VARIOUS		1,544,789	1,517,207	1,592,165	1,606,343		(16,614)		(16,614)		1,589,730		(44,941)	(44,941)	70,727	03/15/2034
31394X-Y7-5	FHLMC_2798	12/04/2025	VARIOUS		2,274,932	2,231,419	2,345,614	2,362,515		(16,684)		(16,684)		2,345,831		(70,899)	(70,899)	107,607	05/15/2034
31394Y-ZS-6	FREDDIE MAC	12/04/2025	VARIOUS		596,657	580,594	583,479	582,960		(244)		(244)		582,717		13,941	13,941	29,404	06/15/2034
31395A-LK-9	FREDDIE MAC	12/04/2025	VARIOUS		684,864	667,058	673,491	675,292		(1,653)		(1,653)		673,639		11,225	11,225	34,008	06/15/2034
31395A-V4-4	FREDDIE MAC	12/04/2025	VARIOUS		859,441	843,952	866,106	850,801		(1,766)		(1,766)		849,035		10,406	10,406	39,763	06/15/2034
31395B-AE-3	FANNIE MAE	12/04/2025	VARIOUS		186,969	181,806	179,965	179,524		390		390		179,914		7,056	7,056	9,301	03/25/2036
31395B-L4-3	FANNIE MAE	12/04/2025	VARIOUS		115,932	114,401	114,365	114,365		9		9		114,374		1,558	1,558	5,627	04/25/2031
31395D-B7-3	FANNIE MAE	12/04/2025	VARIOUS		1,026,751	996,875	1,023,666	1,005,624		(2,164)		(2,164)		1,003,460		23,291	23,291	51,729	06/25/2036
31395E-AX-5	FREDDIE MAC	12/04/2025	VARIOUS		1,223,968	1,202,275	1,205,403	1,205,152		(374)		(374)		1,204,779		19,189	19,189	56,306	07/15/2033
31395F-CA-0	FREDDIE MAC	12/04/2025	VARIOUS		3,553,242	3,489,944	3,477,947	3,480,990		1,799		1,799		3,482,790		70,452	70,452	161,014	08/15/2034
31395F-EG-5	FREDDIE MAC	12/04/2025	VARIOUS		804,000	789,055	812,461	797,473		(1,848)		(1,848)		795,626		8,374	8,374	37,531	08/15/2034
31395F-GV-0	FREDDIE MAC	12/04/2025	VARIOUS		1,017,943	1,003,467	1,001,395	1,000,959		230		230		1,001,189		16,754	16,754	28,150	09/15/2034
31395F-QZ-0	FREDDIE MAC FHLMC_2858	12/04/2025	VARIOUS		2,073,004	2,033,517	2,101,960	2,109,774		(9,461)		(9,461)		2,100,313		(27,309)	(27,309)	96,791	09/15/2034
31395F-ZS-6	FREDDIE MAC	12/04/2025	VARIOUS		2,040,908	2,003,448	2,053,534	2,021,295		(4,246)		(4,246)		2,017,049		23,859	23,859	94,755	09/15/2034
31395H-Y2-0	FREDDIE MAC	12/04/2025	VARIOUS		844,057	829,223	850,990	836,821		(2,100)		(2,100)		834,721		9,335	9,335	38,708	11/15/2034
31395J-M6-0	FREDDIE MAC	12/04/2025	VARIOUS		142,929	140,327	137,970	137,520		477		477		137,997		4,933	4,933	6,603	11/15/2034
31395J-SP-2	FREDDIE MAC	12/04/2025	VARIOUS		636,663	625,301	624,519	624,519		140		140		624,660		12,003	12,003	28,704	11/15/2034
31395K-ND-1	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		64,010	64,010	59,372	63,515		495		495		64,010				1,326	05/15/2034
31395K-SY-0	FREDDIE MAC	03/05/2025	VARIOUS		46,351	45,838	41,775	39,857		196		196		40,054		6,298	6,298	622	11/15/2034
31395K-XA-6	FREDDIE MAC	12/04/2025	VARIOUS		1,205,322	1,183,362	1,184,481	1,183,362						1,183,362		21,960	21,960	55,745	09/15/2034
31395L-4X-6	FREDDIE MAC FHLMC_2914	12/04/2025	VARIOUS		2,746,680	2,696,910	2,831,458	2,851,890		(26,976)		(26,976)		2,824,914		(78,234)	(78,234)	126,739	01/15/2035
31395L-7F-2	FREDDIE MAC FHLMC_2923	12/04/2025	VARIOUS		233,556	229,318	237,697	238,849		(1,649)		(1,649)		237,201		(3,645)	(3,645)	10,827	01/15/2035
31395L-MZ-1	FHLMC_2920	12/04/2025	VARIOUS		1,661,971	1,632,609	1,679,026	1,686,944		(10,600)		(10,600)		1,676,344		(14,373)	(14,373)	75,190	01/15/2035
31395M-6J-3	FREDDIE MAC	12/04/2025	VARIOUS		1,127,430	1,106,661	1,092,828	1,099,173		1,454		1,454		1,100,627		26,803	26,803	52,006	02/15/2035
31395M-HK-8	FHLMC_2937	12/04/2025	VARIOUS		434,020	426,720	449,777	453,390		(5,223)		(5,223)		448,166		(14,146)	(14,146)	17,975	02/15/2035
31395M-LP-2	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		244,591	244,591	233,073	243,547		1,044		1,044		244,591				6,837	02/15/2035
31395M-PE-3	FREDDIE MAC	12/04/2025	VARIOUS		1,593,910	1,564,393	1,553,637	1,557,964		1,197		1,197		1,559,162		34,748	34,748	73,948	02/15/2035
31395M-PZ-6	FHLMC_2930	12/04/2025	VARIOUS		536,599	526,650	539,599	541,380		(2,276)		(2,276)		539,104		(2,505)	(2,505)	24,836	02/15/2035
31395M-QK-8	FREDDIE MAC	12/04/2025	VARIOUS		719,774	706,653	722,111	712,007		(1,305)		(1,305)		710,702		9,072	9,072	33,505	02/15/2035
31395N-B7-1	FANNIE MAE	12/04/2025	VARIOUS		116,484	113,312	119,143	115,455		(545)		(545)		114,910		1,574	1,574	5,760	07/25/2036
31395N-GV-3	FANNIE MAE	12/04/2025	VARIOUS		632,797	615,361	633,053	620,168		(1,291)		(1,291)		618,877		13,920	13,920	31,789	06/25/2036
31395N-RM-1	FNMA_06-67	12/04/2025	VARIOUS		2,207,088	2,142,033	2,311,388	2,218,964		(18,872)		(18,872)		2,200,092		6,996	6,996	111,278	07/25/2036
31395P-D7-4	FHLMC_2943	12/04/2025	VARIOUS		582,954	572,155	588,304	592,538		(3,165)		(3,165)		589,373		(6,419)	(6,419)	26,991	03/15/2035
31395P-FF-4	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		1,757	1,757	1,704	1,755		2		2		1,757				49	03/15/2035
31395P-NM-0	FREDDIE MAC	12/04/2025	VARIOUS		440,966	432,702	444,060	437,660		(1,105)		(1,105)		436,555		4,411	4,411	20,601	03/15/2035
31395T-G4-0	FREDDIE MAC	12/04/2025	VARIOUS		237,831	233,406	233,346	233,333		11		11		233,344		4,487	4,487	10,997	04/15/2035
31395T-PJ-7	FREDDIE MAC	12/04/2025	VARIOUS		2,860,495	2,808,387	2,837,362	2,841,487		(2,502)		(2,502)		2,838,985		21,510	21,510	126,549	11/15/2034
31395U-4A-6	FREDDIE MAC	12/04/2025	VARIOUS		387,107	376,034	383,202	378,401		(580)		(580)		377,821		9,286	9,286	19,620	08/15/2034
31395U-VL-2	FREDDIE MAC	05/01/2025	MBS PAYDOWN 100.0000		621	621	613	620		2		2		621				6	06/15/2025
31395U-XU-0	FREDDIE MAC	12/04/2025	VARIOUS		1,235,979	1,213,346	1,190,216	1,202,392		2,382		2,382		1,204,774		31,205	31,205	57,369	08/15/2034
31395V-2K-4	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		14,040	14,040	12,475	13,853		187		187		14,040				451	06/15/2035
31395V-UJ-6	FREDDIE MAC REFERENCE REMIC	12/04/2025	VARIOUS		128,375	128,481	132,269	133,199		(706)		(706)		132,493		(4,119)	(4,119)	6,701	06/15/2035
31395X-RF-4	FREDDIE MAC	12/04/2025	VARIOUS		330,249	324,496	324,428	324,395		21		21		324,416		5,833	5,833	14,890	08/15/2035
31395X-WR-2	FREDDIE MAC	12/04/2025	VARIOUS		1,888,404	1,854,037	1,917,299	1,932,442		(13,362)		(13,362)		1,919,081		(30,677)	(30,677)	87,384	03/15/2035
31396A-FJ-8	FREDDIE MAC	12/04/2025	VARIOUS		1,537,238	1,509,619	1,570,003	1,527,279		(4,575)		(4,575)		1,522,704		14,534	14,534	70,424	09/15/2035
31396A-RF-3	FREDDIE MAC	12/04/2025	VARIOUS		1,248,379	1,225,202	1,335,470	1,276,253		(10,090)		(10,090)		1,266,163		(17,783)	(17,783)	58,392	09/15/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31396C-JP-6	FREDDIE MAC FHLMC_3047	12/04/2025	VARIOUS		926,647	902,823	967,289	974,485		(14,418)		(14,418)		960,067		(33,420)	(33,420)	45,679	10/15/2035
31396E-XR-2	FHLMC_3061	12/04/2025	VARIOUS		369,483	358,488	363,792	365,434		(1,187)		(1,187)		364,247		5,236	5,236	18,531	11/15/2035
31396E-XX-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		735	735	719	734		1		1		735				22	11/15/2035
31396F-PJ-6	FREDDIE MAC	12/04/2025	VARIOUS		1,604,540	1,575,592	1,610,058	1,584,721		(2,238)		(2,238)		1,582,482		22,058	22,058	73,622	11/15/2035
31396F-WU-3	FREDDIE MAC	12/04/2025	VARIOUS		238,519	231,354	236,053	233,117		(434)		(434)		232,682		5,836	5,836	11,896	12/15/2035
31396H-AL-3	FREDDIE MAC REFERENCE REMIC	12/04/2025	VARIOUS		591,824	592,317	597,499	598,962		(960)		(960)		598,002		(6,179)	(6,179)	30,955	02/15/2036
31396H-L6-4	FREDDIE MAC	12/04/2025	VARIOUS		247,427	242,763	239,746	239,273		489		489		239,762		7,665	7,665	11,614	02/15/2036
31396K-NE-8	FANNIE MAE	12/04/2025	VARIOUS		1,593,771	1,547,760	1,576,297	1,555,345		(2,106)		(2,106)		1,553,239		40,532	40,532	80,141	08/25/2036
31396K-WL-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		50,969	50,969	53,094	51,167		(198)		(198)		50,969				1,712	07/25/2036
31396L-2F-6	FANNIE MAE	12/04/2025	VARIOUS		259,961	251,531	267,874	258,427		(1,343)		(1,343)		257,084		2,877	2,877	13,104	12/25/2036
31396L-R5-1	FANNIE MAE FNMA_06-121	12/04/2025	VARIOUS		511,606	495,494	523,034	529,327		(4,435)		(4,435)		524,892		(13,286)	(13,286)	26,317	12/25/2036
31396L-UY-4	FANNIE MAE	12/04/2025	VARIOUS		779,585	765,570	782,795	771,003		(1,388)		(1,388)		769,615		9,970	9,970	35,709	11/25/2036
31396N-CE-4	FREDDIE MAC	12/04/2025	VARIOUS		735,614	714,675	728,997	731,831		(2,884)		(2,884)		728,947		6,667	6,667	36,872	04/15/2036
31396Q-DF-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		73,858	73,858	75,430	73,917		(60)		(60)		73,858				1,930	07/25/2039
31396Q-F7-9	FNMA 2009-75	03/05/2025	VARIOUS		106,445	107,009	103,033	104,662		103		103		104,765		1,680	1,680	1,305	09/25/2039
31396Q-G7-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		10,029	10,029	10,286	10,051		(22)		(22)		10,029				341	09/25/2039
31396Q-KN-8	FNMA 2009-52	03/05/2025	VARIOUS		534,005	536,793	515,825	529,248		463		463		529,711		4,294	4,294	6,518	07/25/2039
31396Q-NL-9	FANNIE MAE	12/04/2025	VARIOUS		136,343	134,022	134,083	134,022						134,022		2,321	2,321	5,793	07/25/2039
31396R-NS-2	FREDDIE MAC	12/04/2025	VARIOUS		693,727	672,889	690,553	683,753		(2,744)		(2,744)		681,009		12,718	12,718	34,310	05/15/2036
31396T-BN-2	FREDDIE MAC	12/04/2025	VARIOUS		946,393	918,097	959,985	936,657		(4,020)		(4,020)		932,636		13,757	13,757	47,977	06/15/2036
31396T-QY-2	FREDDIE MAC	12/04/2025	VARIOUS		1,072,210	1,052,218	1,006,773	990,400		9,251		9,251		999,652		72,558	72,558	50,046	01/15/2036
31396U-AR-1	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		89,065	89,065	89,275	89,065						89,065				2,919	07/15/2036
31396U-LP-3	FREDDIE MAC FHLMC_31	12/04/2025	VARIOUS		167,528	162,542	177,552	169,598		(1,672)		(1,672)		167,926		(398)	(398)	8,192	07/15/2036
31396U-P6-1	FREDDIE MAC	12/04/2025	VARIOUS		2,884,472	2,830,837	2,914,246	2,931,964		(15,375)		(15,375)		2,916,588		(32,116)	(32,116)	134,723	07/15/2036
31396U-UT-5	FREDDIE MAC	12/04/2025	VARIOUS		1,323,739	1,300,428	1,336,564	1,341,879		(5,548)		(5,548)		1,336,331		(12,592)	(12,592)	54,970	07/15/2036
31396V-2L-1	FANNIE MAE BENCHMARK REMIC	12/01/2025	MBS PAYDOWN 100.0000		107,711	107,711	113,002	108,265		(554)		(554)		107,711				3,353	06/25/2037
31396V-EQ-7	FANNIE MAE	12/04/2025	VARIOUS		644,882	627,467	627,132	624,231		683		683		624,915		19,967	19,967	31,184	04/25/2037
31396V-MN-5	FANNIE MAE	12/04/2025	VARIOUS		1,817,340	1,785,199	1,762,326	1,773,914		2,559		2,559		1,776,473		40,867	40,867	82,804	04/25/2037
31396V-PF-9	FANNIE MAE FNMA_07-26	12/04/2025	VARIOUS		549,165	539,555	547,477	548,892		(1,649)		(1,649)		547,243		1,922	1,922	24,678	04/25/2037
31396W-6B-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		14,592	14,592	14,612	14,592						14,592				408	08/25/2037
31396W-T4-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		50,908	50,908	53,754	51,090		(182)		(182)		50,908				1,675	08/25/2037
31396W-UL-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		30,332	30,332	29,659	30,290		43		43		30,332				700	07/25/2037
31396X-DN-1	FANNIE MAE	12/04/2025	VARIOUS		539,623	523,001	535,095	526,809		(989)		(989)		525,820		13,802	13,802	26,910	08/25/2037
31396X-N2-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		26,416	26,416	27,276	26,498		(82)		(82)		26,416				837	08/25/2037
31396Y-3J-9	FANNIE MAE	12/04/2025	VARIOUS		260,582	255,663	235,672	242,701		2,314		2,314		245,015		15,567	15,567	12,205	04/25/2038
31396Y-3Z-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		45,442	45,442	43,595	45,352		90		90		45,442				1,425	04/25/2038
31396Y-H8-8	FANNIE MAE	12/04/2025	VARIOUS		3,770,140	3,702,711	3,727,041	3,707,035		(1,404)		(1,404)		3,705,631		64,509	64,509	173,992	04/25/2038
31396Y-NC-2	FANNIE MAE	12/04/2025	VARIOUS		556,350	541,953	519,598	531,243		2,677		2,677		533,921		22,429	22,429	27,805	03/25/2038
31396Y-R2-0	FANNIE MAE	12/04/2025	VARIOUS		902,773	889,817	803,211	789,783		7,168		7,168		796,950		105,823	105,823	28,846	04/25/2038
31396Y-S2-9	FANNIE MAE	12/04/2025	VARIOUS		129,195	126,859	130,642	131,497		(816)		(816)		130,681		(1,486)	(1,486)	5,941	04/25/2038
31396Y-VR-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		35,107	35,107	32,929	35,043		65		65		35,107				1,035	03/25/2038
31396Y-Y9-7	FANNIE MAE	12/04/2025	VARIOUS		245,743	241,521	222,842	229,541		3,097		3,097		232,638		13,105	13,105	11,076	04/25/2038
31397A-EQ-2	FREDDIE MAC	12/04/2025	VARIOUS		286,543	281,584	277,132	276,348		1,109		1,109		277,457		9,087	9,087	13,149	08/15/2036
31397A-KQ-5	FREDDIE MAC	12/04/2025	VARIOUS		2,035,032	1,997,777	1,999,997	1,997,777						1,997,777		37,255	37,255	94,271	01/15/2035
31397A-PL-1	FREDDIE MAC	12/04/2025	VARIOUS		391,097	380,440	386,211	387,930		(1,690)		(1,690)		386,240		4,857	4,857	18,556	08/15/2036
31397A-RM-7	FREDDIE MAC FHLMC_3203	12/04/2025	VARIOUS		130,588	128,182	131,395	131,747		(570)		(570)		131,177		(589)	(589)	6,070	08/15/2036
31397A-RN-5	FREDDIE MAC	12/04/2025	VARIOUS		905,774	889,802	890,812	889,802						889,802		15,972	15,972	39,843	11/15/2035
31397B-5W-7	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		76,071	76,071	80,913	76,239		(167)		(167)		76,071				2,515	09/15/2036
31397B-6Q-9	FHLMC_3211	12/04/2025	VARIOUS		348,345	337,256	343,158	339,254		(423)		(423)		338,831		9,514	9,514	17,771	09/15/2036
31397B-BU-4	FHLMC_3221	12/04/2025	VARIOUS		602,839	591,736	633,400	646,102		(8,712)		(8,712)		637,390		(34,551)	(34,551)	27,883	01/15/2036
31397C-3Q-0	FREDDIE MAC	12/04/2025	VARIOUS		798,972	772,139	807,368	790,968		(3,379)		(3,379)		787,589		11,382	11,382	40,577	10/15/2036
31397C-TN-9	FREDDIE MAC	12/04/2025	VARIOUS		1,879,792	1,822,026	1,907,149	1,857,388		(6,888)		(6,888)		1,850,500		29,292	29,292	95,662	11/15/2036
31397E-AD-7	FREDDIE MAC	12/04/2025	VARIOUS		271,841	262,603	274,256	269,715		(1,265)		(1,265)		268,450		3,390	3,390	13,864	12/15/2036
31397F-CE-0	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		5,418	5,418	5,094	5,400		18		18		5,418				176	02/15/2037
31397F-GE-6	FREDDIE MAC FHLMC_3271	12/04/2025	VARIOUS		2,158,641	2,090,460	2,235,401	2,259,783		(22,057)		(22,057)		2,237,725		(79,085)	(79,085)	110,274	02/15/2037
31397F-VQ-2	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		3,579	3,579	3,472	3,575		5		5		3,579				115	03/15/2037
31397F-VZ-2	FREDDIE MAC	12/04/2025	VARIOUS		342,830	342,894	290,812	277,209		6,335		6,335		283,543		59,287	59,287	8,147	03/15/2037
31397F-Y3-0	FREDDIE MAC	12/04/2025	VARIOUS		696,395	673,552	690,180	681,058		(1,425)		(1,425)		679,634		16,762	16,762	35,425	03/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31397G-CW-8	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		1,847	1,847	1,617	1,824		23		23		1,847				42	04/15/2037
31397G-G4-6	FREDDIE MAC	12/04/2025	VARIOUS		306,411	300,553	306,095	302,693		(418)		(418)		302,275		4,137	4,137	14,495	04/15/2037
31397G-TH-3	FREDDIE MAC	12/04/2025	VARIOUS		784,419	784,785	662,113	630,649		15,159		15,159		645,808		138,611	138,611	18,545	04/15/2037
31397H-B9-8	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		11,838	11,838	12,589	11,872		(34)		(34)		11,838				349	05/15/2037
31397H-GR-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		82,296	82,296	85,105	82,497		(201)		(201)		82,296				1,225	05/15/2037
31397H-VU-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		17,984	17,984	18,361	18,001		(17)		(17)		17,984				465	06/15/2037
31397H-XJ-2	FREDDIE MAC	12/04/2025	VARIOUS		298,307	288,677	297,299	299,166		(1,495)		(1,495)		297,671		636	636	14,936	06/15/2037
31397H-YB-8	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		293,413	293,413	311,819	293,981		(567)		(567)		293,413				8,909	06/15/2037
31397J-FW-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		24,378	24,378	24,909	24,400		(22)		(22)		24,378				881	06/15/2037
31397J-JL-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		5,046	5,046	5,015	5,045		1		1		5,046				146	06/15/2037
31397J-K4-5	FREDDIE MAC	12/04/2025	VARIOUS		166,918	161,115	168,541	165,918		(853)		(853)		165,065		1,853	1,853	8,438	06/15/2037
31397J-V2-7	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		110,230	110,230	111,943	110,493		(263)		(263)		110,230				2,571	07/15/2037
31397J-VG-6	FREDDIE MAC	12/04/2025	VARIOUS		1,969,467	1,908,035	1,971,414	1,927,962		(4,194)		(4,194)		1,923,768		45,700	45,700	99,154	07/15/2037
31397J-XV-1	FREDDIE MAC	12/04/2025	VARIOUS		163,307	157,937	161,343	159,645		(337)		(337)		159,308		3,999	3,999	8,247	07/15/2037
31397J-ZH-0	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		28,595	28,595	28,941	28,614		(19)		(19)		28,595				849	07/15/2037
31397K-AN-1	FREDDIE MAC	12/04/2025	VARIOUS		508,962	491,552	514,747	502,067		(1,899)		(1,899)		500,167		8,795	8,795	25,858	08/15/2037
31397K-QK-0	FREDDIE MAC	12/04/2025	VARIOUS		827,031	827,089	698,310	695,695		6,887		6,887		702,582		124,449	124,449	19,711	10/15/2037
31397K-VC-2	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		12,241	12,241	12,218	12,239		2		2		12,241				528	10/15/2037
31397K-X5-5	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		1,520	1,520	1,510	1,519						1,520				50	10/15/2037
31397L-5K-1	FANNIE MAE	03/05/2025	VARIOUS		1,271,356	1,257,939	1,276,216	1,280,346		(909)		(909)		1,279,437		(8,081)	(8,081)	17,008	07/25/2038
31397L-DP-1	FANNIE MAE	12/04/2025	VARIOUS		222,025	217,949	199,832	209,063		1,906		1,906		210,969		11,056	11,056	10,265	04/25/2038
31397L-DS-5	FANNIE MAE	12/04/2025	VARIOUS		538,964	531,652	465,807	451,124		3,953		3,953		455,078		83,887	83,887	14,051	04/25/2038
31397L-GC-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		11,769	11,769	10,665	11,748		21		21		11,769				423	04/25/2048
31397L-S9-1	FANNIE MAE	12/04/2025	VARIOUS		1,046,994	1,029,492	1,053,173	1,057,481		(4,496)		(4,496)		1,052,985		(5,991)	(5,991)	42,855	07/25/2038
31397L-WC-9	FANNIE MAE	12/04/2025	VARIOUS		184,036	180,903	167,758	174,739		1,381		1,381		176,121		7,916	7,916	7,807	06/25/2034
31397M-BD-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		23,368	23,368	24,032	23,439		(71)		(71)		23,368				711	07/25/2038
31397M-J2-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		2,541	2,541	2,511	2,540		1		1		2,541				85	02/25/2037
31397M-QY-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		103,251	103,251	104,467	103,365		(114)		(114)		103,251				3,429	09/25/2028
31397M-SH-1	FANNIE MAE	12/04/2025	VARIOUS		224,249	218,424	218,355	218,355		12		12		218,367		5,881	5,881	11,269	09/25/2038
31397M-XK-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		31,018	31,018	31,951	31,075		(57)		(57)		31,018				1,060	09/25/2038
31397M-YP-6	FANNIE MAE	12/04/2025	VARIOUS		1,800,390	1,740,629	1,743,349	1,740,629						1,740,629		59,761	59,761	92,800	09/25/2036
31397N-5S-0	FNMA 2009-38	12/04/2025	VARIOUS		819,208	814,389	709,331	690,888		16,333		16,333		707,221		111,987	111,987	34,161	06/25/2039
31397N-M2-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		87,766	87,766	92,733	88,089		(323)		(323)		87,766				4,033	06/25/2039
31397N-SC-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		65,263	65,263	64,698	65,234		29		29		65,263				1,480	04/25/2039
31397P-6R-6	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		1,432	1,432	1,407	1,431		1		1		1,432				43	11/15/2037
31397P-7C-8	FREDDIE MAC	12/04/2025	VARIOUS		771,235	747,431	708,810	729,203		3,502		3,502		732,705		38,530	38,530	39,208	11/15/2037
31397P-EQ-9	FREDDIE MAC	12/04/2025	VARIOUS		348,263	337,101	316,032	326,160		1,962		1,962		328,122		20,141	20,141	17,786	11/15/2037
31397P-KG-4	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		2,537	2,537	2,399	2,531		6		6		2,537				42	11/15/2037
31397P-LB-4	FREDDIE MAC	12/04/2025	VARIOUS		134,611	132,024	130,621	131,185		135		135		131,320		3,291	3,291	6,358	12/15/2037
31397P-UP-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		105,424	105,424	106,163	105,488		(64)		(64)		105,424				1,774	01/15/2038
31397P-WJ-5	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		8,552	8,552	8,521	8,551		1		1		8,552				257	01/15/2038
31397Q-H3-5	FANNIE MAE FNMA_11-18	12/03/2025	VARIOUS		1,616,894	1,643,964	1,460,631	1,515,491		7,043		7,043		1,522,533		94,360	94,360	55,081	03/25/2041
31397Q-VW-5	FANNIE MAE FNMA_11-21	12/04/2025	VARIOUS		235,967	231,978	230,043	229,368		601		601		229,969		5,998	5,998	10,588	03/25/2041
31397R-6C-5	FREDDIE MAC	12/04/2025	VARIOUS		1,237,133	1,219,352	1,083,059	1,051,404		8,286		8,286		1,059,690		177,443	177,443	31,804	02/15/2038
31397R-B2-1	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		173,974	173,974	174,045	173,926		47		47		173,974				4,593	01/15/2026
31397R-DS-2	FREDDIE MAC	10/01/2025	MBS PAYDOWN 100.0000		24,590	24,590	23,798	24,507		83		83		24,590				467	02/15/2028
31397R-LY-0	FREDDIE MAC	12/04/2025	VARIOUS		1,252,956	1,230,533	1,124,228	1,186,484		10,757		10,757		1,197,241		55,715	55,715	57,071	03/15/2038
31397R-N6-9	FREDDIE MAC	12/04/2025	VARIOUS		423,852	416,214	387,849	399,043		3,766		3,766		402,808		21,043	21,043	19,617	03/15/2038
31397R-WA-0	FREDDIE MAC	03/05/2025	VARIOUS		1,245,121	1,230,319	1,255,976	1,263,384		(1,296)		(1,296)		1,262,088		(16,967)	(16,967)	16,696	03/15/2038
31397R-YP-5	FREDDIE MAC	12/04/2025	VARIOUS		377,259	370,228	370,142	370,112		17		17		370,129		7,129	7,129	17,625	03/15/2038
31397S-7K-4	FANNIE MAE FNMA_11-52	12/04/2025	VARIOUS		425,105	417,324	428,658	428,107		(1,038)		(1,038)		427,069		(1,964)	(1,964)	19,110	06/25/2041
31397S-C7-7	FANNIE MAE FNMA_11-36	12/01/2025	MBS PAYDOWN 100.0000		343,661	343,661	364,346	344,246		(585)		(585)		343,661				7,683	11/25/2040
31397S-FL-3	FANNIE MAE FNMA_11-27	12/04/2025	VARIOUS		361,300	355,012	355,392	355,012						355,012		6,288	6,288	14,838	06/25/2040
31397S-JA-3	FANNIE MAE FNMA_11-32	12/04/2025	VARIOUS		1,858,342	1,860,289	1,736,008	1,737,015		6,826		6,826		1,743,841		114,501	114,501	70,448	03/25/2041
31397S-SM-7	FANNIE MAE FNMA_11-29	12/04/2025	VARIOUS		385,636	383,978	361,363	357,872		2,544		2,544		360,416		25,221	25,221	14,357	04/25/2041
31397T-6Z-0	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		103,674	103,674	104,773	103,783		(109)		(109)		103,674				3,543	03/15/2037
31397T-MA-7	FREDDIE MAC	12/04/2025	VARIOUS		134,884	132,508	132,094	132,166		72		72		132,238		2,646	2,646	6,166	05/15/2038
31397T-MV-1	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		1,698	1,698	1,689	1,697						1,698				31	05/15/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31397T-RK-0	FREDDIE MAC	12/04/2025	VARIOUS		196,194	192,794	179,256	185,003		1,613		1,613		186,616		9,578	9,578	8,472	05/15/2038
31397U-FH-7	FANNIE MAE FNMA_11-48	12/04/2025	VARIOUS		450,245	442,962	454,491	453,380		(1,001)		(1,001)		452,380		(2,134)	(2,134)	17,159	05/25/2040
31397U-HL-6	FANNIE MAE FNMA_11-49	12/04/2025	VARIOUS		678,151	667,320	679,750	675,603		(886)		(886)		674,716		3,435	3,435	25,295	05/25/2040
31397U-VC-0	FANNIE MAE FNMA_11-59	12/01/2025	MBS PAYDOWN 100.0000		510,229	510,229	555,034	511,699		(1,469)		(1,469)		510,229				10,787	07/25/2041
31397U-WZ-8	FNMA_11-61	12/04/2025	VARIOUS		233,516	232,498	229,112	228,048		521		521		228,569		4,947	4,947	9,004	07/25/2041
31397U-XL-8	FANNIE MAE FNMA_11-61	12/04/2025	VARIOUS		912,832	897,316	948,826	955,698		(6,801)		(6,801)		948,898		(36,065)	(36,065)	38,710	04/25/2040
31397W-5E-1	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		20,210	20,210	20,633	20,224		(14)		(14)		20,210				375	06/15/2038
31397W-GT-6	FREDDIE MAC	12/04/2025	VARIOUS		148,179	145,398	140,217	142,726		505		505		143,231		4,948	4,948	6,948	06/15/2038
31397W-K4-6	FREDDIE MAC	12/04/2025	VARIOUS		128,961	126,595	111,245	117,684		1,840		1,840		119,524		9,437	9,437	5,998	08/15/2035
31397W-QQ-1	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		2,506	2,506	2,444	2,504		2		2		2,506				77	07/15/2038
31397W-VH-5	FREDDIE MAC	12/04/2025	VARIOUS		467,349	453,836	449,052	451,098		556		556		451,654		15,695	15,695	23,491	07/15/2038
31397W-X9-1	FREDDIE MAC	12/04/2025	VARIOUS		330,694	324,681	325,087	324,681						324,681		6,013	6,013	15,250	07/15/2038
31397Y-4Z-1	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		18,047	18,047	18,025	18,047						18,047				534	08/15/2038
31397Y-5B-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		54,719	54,719	53,316	54,579		140		140		54,719				1,487	08/15/2028
31397Y-6P-1	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		140,857	140,857	140,681	140,825		32		32		140,857				4,067	08/15/2028
31397Y-C3-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		33,454	33,454	33,654	33,471		(17)		(17)		33,454				1,038	09/15/2038
31397Y-U4-1	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		95,973	95,973	87,420	95,646		327		327		95,973				3,748	01/15/2039
31397Y-WD-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		143,774	143,774	143,037	143,721		53		53		143,774				2,846	06/15/2038
31398C-B2-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		82,263	82,263	80,678	82,205		58		58		82,263				1,878	03/15/2039
31398C-UU-0	FREDDIE MAC	12/04/2025	VARIOUS		500,592	490,012	513,594	494,682		(1,232)		(1,232)		493,450		7,142	7,142	22,507	05/15/2039
31398C-VF-2	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		10,146	10,146	9,647	10,126		20		20		10,146				234	05/15/2039
31398E-AL-8	FREDDIE MAC	12/04/2025	VARIOUS		1,929,895	1,894,162	1,864,566	1,880,762		2,581		2,581		1,883,343		46,551	46,551	89,557	06/15/2039
31398E-BL-7	FREDDIE MAC	12/04/2025	VARIOUS		209,220	208,013	197,769	203,882		658		658		204,539		4,680	4,680	8,272	06/15/2039
31398E-QH-0	FREDDIE MAC	12/04/2025	VARIOUS		390,387	383,188	381,859	382,161		189		189		382,350		8,036	8,036	18,189	07/15/2039
31398E-R6-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		200,132	200,132	199,332	200,090		42		42		200,132				5,664	05/15/2036
31398E-WW-0	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		208,316	208,316	199,477	207,885		431		431		208,316				4,454	07/15/2039
31398E-XC-3	FREDDIE MAC	12/04/2025	VARIOUS		257,540	256,821	251,736	254,869		788		788		255,657		1,883	1,883	10,120	06/15/2039
31398E-ZS-6	FREDDIE MAC	03/05/2025	VARIOUS		1,613,343	1,596,103	1,599,847	1,596,103						1,596,103		17,241	17,241	21,603	08/15/2039
31398F-AR-2	FANNIE MAE	03/05/2025	VARIOUS		13,384	13,407	14,664	13,446		(22)		(22)		13,424		(39)	(39)	167	07/25/2039
31398F-AS-0	FANNIE MAE	03/05/2025	TD SECURITIES (USA) LLC		5,891,601	5,815,919	5,815,919	5,815,919						5,815,919		75,682	75,682	79,969	09/25/2039
31398F-GC-9	FANNIE MAE	12/04/2025	VARIOUS		186,736	183,433	183,891	183,433						183,433		3,303	3,303	8,037	10/25/2039
31398F-GZ-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		10,942	10,942	11,210	10,968		(26)		(26)		10,942				373	10/25/2039
31398F-H9-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		286,765	286,765	284,671	286,561		203		203		286,765				6,808	11/25/2039
31398F-KE-0	FANNIE MAE	12/04/2025	VARIOUS		739,655	726,316	725,468	725,278		170		170		725,448		14,207	14,207	33,363	10/25/2039
31398F-L2-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		251,696	251,696	249,572	251,620		75		75		251,696				9,214	11/25/2039
31398F-LB-5	FANNIE MAE	03/05/2025	VARIOUS		1,473,580	1,458,991	1,462,639	1,458,991						1,458,991		14,588	14,588	19,717	10/25/2039
31398F-LS-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		301,769	301,769	299,412	301,656		113		113		301,769				7,427	10/25/2039
31398F-LY-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		136,598	136,598	130,038	136,240		358		358		136,598				3,152	10/25/2039
31398F-SC-6	FANNIE MAE	12/04/2025	VARIOUS		240,187	236,037	241,220	237,584		(378)		(378)		237,206		2,981	2,981	10,230	10/25/2039
31398G-EZ-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		26,558	26,558	26,269	26,548		10		10		26,558				690	12/25/2039
31398G-PR-4	FANNIE MAE	03/05/2025	VARIOUS		3,043,496	3,013,685	3,002,903	2,999,558		985		985		3,000,543		42,953	42,953	40,749	09/25/2039
31398G-R3-5	FANNIE MAE	12/04/2025	VARIOUS		698,296	685,547	685,944	685,547						685,547		12,749	12,749	31,992	02/25/2040
31398J-HF-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		217,492	217,492	215,680	217,412		80		80		217,492				5,907	08/15/2039
31398J-JA-2	FREDDIE MAC	03/05/2025	VARIOUS		1,882,323	1,859,621	1,877,055	1,862,767		(207)		(207)		1,862,561		19,762	19,762	25,046	08/15/2039
31398J-JZ-7	FREDDIE MAC	12/04/2025	VARIOUS		208,539	204,678	206,811	205,398		(167)		(167)		205,231		3,308	3,308	9,625	08/15/2039
31398J-LB-7	FREDDIE MAC	12/04/2025	VARIOUS		241,945	237,682	238,498	237,778		(40)		(40)		237,738		4,207	4,207	10,371	08/15/2039
31398J-MP-5	FREDDIE MAC	03/05/2025	VARIOUS		447,143	442,060	457,690	461,952		(921)		(921)		461,031		(13,888)	(13,888)	5,972	07/15/2039
31398J-NP-4	FREDDIE MAC	12/04/2025	VARIOUS		181,531	180,471	173,967	177,174		794		794		177,968		3,563	3,563	6,972	09/15/2039
31398J-WU-3	FHLMC_3578E	12/04/2025	VARIOUS		3,623,791	3,506,574	3,634,812	3,577,874		(12,232)		(12,232)		3,565,642		58,149	58,149	186,070	08/15/2036
31398J-XH-1	FREDDIE MAC	12/04/2025	VARIOUS		2,426,724	2,346,198	2,455,570	2,470,359		(14,849)		(14,849)		2,455,510		(28,787)	(28,787)	124,497	08/15/2036
31398K-5H-9	FREDDIE MAC	12/04/2025	VARIOUS		383,824	381,266	369,413	375,815		1,275		1,275		377,091		6,733	6,733	16,167	10/15/2039
31398K-BU-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		46,855	46,855	46,269	46,842		13		13		46,855				1,510	10/15/2039
31398K-H2-9	FREDDIE MAC	12/04/2025	VARIOUS		883,756	868,888	869,737	868,888						868,888		14,868	14,868	37,201	07/15/2039
31398K-KA-7	FREDDIE MAC	12/04/2025	VARIOUS		379,973	377,352	366,724	372,314		1,339		1,339		373,653		6,320	6,320	15,694	10/15/2039
31398K-WL-0	FHLMC_3601C	03/05/2025	VARIOUS		975,112	964,455	983,142	969,323		(296)		(296)		969,027		6,085	6,085	13,037	11/15/2039
31398L-7B-8	FREDDIE MAC	12/04/2025	VARIOUS		2,484,956	2,443,004	2,448,342	2,443,004						2,443,004		41,952	41,952	76,199	11/15/2039
31398L-PL-6	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		205,145	205,145	202,635	204,963		181		181		205,145				4,778	04/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31398L-PM-4	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		40,333	40,333	39,778	40,293		40		40		40,333				939	04/15/2036
31398L-UQ-9	FREDDIE MAC	12/04/2025	VARIOUS		2,705,895	2,665,054	2,658,647	2,655,893		655		655		2,656,547		49,348	49,348	75,955	01/15/2040
31398L-YL-6	FREDDIE MAC FHLMC_3623	12/04/2025	VARIOUS		157,717	154,832	155,364	155,162		(47)		(47)		155,115		2,602	2,602	7,299	01/15/2040
31398M-CZ-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		28,618	28,618	28,520	28,612		6		6		28,618				703	10/25/2039
31398M-HD-1	FANNIE MAE	12/04/2025	VARIOUS		242,107	237,775	240,622	238,472		(159)		(159)		238,312		3,794	3,794	10,457	03/25/2040
31398M-KQ-8	FANNIE MAE	12/04/2025	VARIOUS		463,739	455,622	449,907	446,779		1,340		1,340		448,119		15,620	15,620	19,828	03/25/2040
31398M-PE-0	FANNIE MAE	12/04/2025	VARIOUS		1,977,182	1,942,147	1,917,694	1,908,201		6,501		6,501		1,914,701		62,480	62,480	89,505	03/25/2040
31398M-PT-7	FNMA_10-13	03/05/2025	VARIOUS		220,386	217,973	238,953	225,897		(313)		(313)		225,584		(5,197)	(5,197)	2,961	03/25/2040
31398M-QE-9	FANNIE MAE FNMA_10-13	12/04/2025	VARIOUS		2,106,538	2,070,252	2,259,042	2,309,481		(39,077)		(39,077)		2,270,404		(163,866)	(163,866)	89,777	03/25/2040
31398M-RX-6	FANNIE MAE	12/04/2025	VARIOUS		135,436	134,767	129,116	131,853		537		537		132,390		3,046	3,046	5,330	03/25/2040
31398M-SC-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		215,874	215,874	210,654	215,629		245		245		215,874				5,322	03/25/2040
31398M-WA-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		110,984	110,984	117,560	111,223		(239)		(239)		110,984				2,897	03/25/2040
31398M-WP-7	FANNIE MAE	12/04/2025	VARIOUS		484,639	476,054	470,904	468,281		1,114		1,114		469,394		15,244	15,244	20,814	03/25/2040
31398M-WX-0	FANNIE MAE	12/04/2025	VARIOUS		6,492,008	6,401,419	6,387,234	6,379,414		2,085		2,085		6,381,499		110,509	110,509	179,176	03/25/2040
31398M-X5-0	FNMA_10-31	12/01/2025	MBS PAYDOWN 100.0000		97,153	97,153	100,310	97,256		(103)		(103)		97,153				2,374	04/25/2040
31398N-CL-6	FNMA_10-98	12/01/2025	MBS PAYDOWN 100.0000		35,267	35,267	37,879	35,381		(114)		(114)		35,267				529	09/25/2040
31398N-K3-7	FNMA_10-110	03/05/2025	VARIOUS		638,987	631,235	685,679	653,825		(907)		(907)		652,918		(13,931)	(13,931)	8,611	10/25/2040
31398N-MR-2	FNMA_10-114	12/01/2025	MBS PAYDOWN 100.0000		176,768	176,768	197,925	177,196		(428)		(428)		176,768				5,435	10/25/2040
31398N-QE-7	FNMA_10-116	12/04/2025	VARIOUS		503,079	495,431	547,141	518,475		(1,731)		(1,731)		516,744		(13,665)	(13,665)	16,475	10/25/2040
31398N-UB-8	FANNIE MAE FNMA_10-118	12/01/2025	MBS PAYDOWN 100.0000		84,537	84,537	93,783	84,795		(257)		(257)		84,537				1,930	03/25/2040
31398N-XS-8	FNMA_10-111	12/04/2025	VARIOUS		1,203,347	1,155,649	1,285,289	1,235,233		(4,602)		(4,602)		1,230,630		(27,283)	(27,283)	60,280	10/25/2040
31398P-5L-9	FANNIE MAE FNMA_10-49	12/01/2025	MBS PAYDOWN 100.0000		157,082	157,082	157,040	157,078		4		4		157,082				3,692	05/25/2040
31398P-H4-4	FANNIE MAE	03/05/2025	VARIOUS		2,051,501	2,029,896	2,057,530	2,051,423		(750)		(750)		2,050,673		828	828	27,419	05/25/2040
31398P-HA-0	FANNIE MAE	12/04/2025	VARIOUS		4,887,450	4,926,895	4,672,930	4,633,708		7,259		7,259		4,640,967		246,483	246,483	69,237	04/25/2040
31398P-HU-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		3,265	3,265	3,245	3,264		1		1		3,265				89	04/25/2040
31398P-J4-2	FANNIE MAE	12/04/2025	VARIOUS		5,030,552	4,963,894	4,907,389	4,885,538		3,259		3,259		4,888,797		141,755	141,755	120,454	05/25/2040
31398P-MN-6	FANNIE MAE	03/05/2025	VARIOUS		2,187,531	2,165,769	2,213,377	2,206,567		(927)		(927)		2,205,641		(18,110)	(18,110)	29,089	05/25/2040
31398P-MW-6	FANNIE MAE	12/04/2025	VARIOUS		569,529	562,777	592,430	589,662		(951)		(951)		588,712		(19,183)	(19,183)	11,381	05/25/2040
31398P-NC-9	FNMA_10-45	12/04/2025	VARIOUS		1,602,119	1,578,746	1,621,445	1,613,090		(1,299)		(1,299)		1,611,791		(9,672)	(9,672)	47,208	05/25/2040
31398P-NM-7	FANNIE MAE	03/05/2025	VARIOUS		2,253,604	2,228,420	2,229,210	2,228,420						2,228,420		25,185	25,185	30,159	05/25/2040
31398P-Q3-6	FANNIE MAE FNMA_10-50	12/04/2025	VARIOUS		279,230	279,105	273,621	272,215		1,218		1,218		273,433		5,797	5,797	10,887	05/25/2040
31398P-RM-3	FNMA_10-42	12/01/2025	MBS PAYDOWN 100.0000		41,925	41,925	44,441	42,075		(150)		(150)		41,925				1,314	05/25/2040
31398P-TS-8	FNMA_10-42	12/04/2025	VARIOUS		273,384	268,406	289,123	280,268		(2,314)		(2,314)		277,954		(4,570)	(4,570)	12,221	05/25/2040
31398P-UC-1	FANNIE MAE	12/04/2025	VARIOUS		2,867,713	2,829,327	2,824,499	2,823,138		453		453		2,823,591		44,122	44,122	69,161	05/25/2040
31398P-XV-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		272,017	272,017	248,494	269,901		2,116		2,116		272,017				6,703	05/25/2040
31398Q-4X-2	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		183,406	183,406	174,364	183,120		286		286		183,406				4,735	02/15/2035
31398Q-CU-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		747,994	747,994	754,333	748,145		(151)		(151)		747,994				25,733	05/15/2040
31398Q-UH-8	FREDDIE MAC FHLMC_3747	12/01/2025	MBS PAYDOWN 100.0000		105,684	105,684	112,009	105,895		(211)		(211)		105,684				2,287	10/15/2040
31398R-3Y-9	FANNIE MAE	12/04/2025	VARIOUS		401,129	402,016	405,083	404,459		(479)		(479)		403,980		(2,851)	(2,851)	8,213	07/25/2040
31398R-BW-4	FANNIE MAE	12/04/2025	VARIOUS		4,030,958	3,983,460	3,875,910	3,839,000		15,678		15,678		3,854,677		176,281	176,281	92,578	05/25/2040
31398R-EW-1	FANNIE MAE FNMA_10-66	12/01/2025	MBS PAYDOWN 100.0000		431,965	431,965	498,785	433,144		(1,178)		(1,178)		431,965				10,664	06/25/2040
31398R-KL-8	FNMA_10-55	12/01/2025	MBS PAYDOWN 100.0000		2,229	2,229	2,360	2,230		(1)		(1)		2,229				63	06/25/2040
31398R-N5-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		517,080	517,080	513,307	516,922		158		158		517,080				15,123	06/25/2040
31398R-QK-4	FNMA_10-61	12/01/2025	MBS PAYDOWN 100.0000		11,802	11,802	12,518	11,828		(25)		(25)		11,802				203	06/25/2040
31398R-ZT-5	FANNIE MAE	07/01/2025	MBS PAYDOWN 100.0000		59,398	59,398	60,896	59,718		(320)		(320)		59,398				573	07/25/2025
31398T-3G-4	FNMA_10-99	12/01/2025	MBS PAYDOWN 100.0000		371,035	371,035	407,558	372,934		(1,900)		(1,900)		371,035				9,365	01/25/2040
31398T-GD-7	FNMA_10-76	12/04/2025	VARIOUS		418,539	410,753	437,426	423,652		(2,702)		(2,702)		420,950		(2,411)	(2,411)	19,392	07/25/2040
31398T-GJ-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		346,438	346,438	340,376	346,248		191		191		346,438				8,108	07/25/2040
31398T-PX-3	FNMA_10-89	12/04/2025	VARIOUS		875,965	864,356	942,149	891,464		(1,896)		(1,896)		889,568		(13,603)	(13,603)	18,197	08/25/2040
31398V-ED-4	FREDDIE MAC	12/04/2025	VARIOUS		1,608,731	1,580,943	1,565,021	1,562,899		1,754		1,754		1,564,653		44,078	44,078	72,230	02/15/2040
31398V-F5-0	FREDDIE MAC	12/04/2025	VARIOUS		1,168,137	1,130,373	1,204,529	1,175,685		(8,519)		(8,519)		1,167,166		971	971	59,351	08/15/2036
31398V-FA-9	FREDDIE MAC	12/04/2025	VARIOUS		1,673,645	1,621,812	1,667,620	1,673,716		(7,355)		(7,355)		1,666,361		7,284	7,284	83,531	08/15/2036
31398V-N7-7	FREDDIE MAC	12/01/2025	VARIOUS		192,072	192,076	190,420	189,916		2,124		2,124		192,040		32	32	4,705	08/15/2039
31398V-SZ-0	FREDDIE MAC	12/04/2025	VARIOUS		4,827,594	4,755,796	4,811,604	4,798,647		(6,955)		(6,955)		4,791,693		35,901	35,901	144,969	12/15/2034
31398V-TV-8	FREDDIE MAC	12/04/2025	VARIOUS		8,181,978	8,057,209	7,908,883	7,930,119		4,624		4,624		7,934,743		247,235	247,235	195,704	04/15/2040
31398V-UY-0	FREDDIE MAC	12/04/2025	VARIOUS		3,201,735	3,156,516	3,056,259	3,049,295		4,642		4,642		3,053,937		147,798	147,798	77,540	04/15/2040
31398V-ZW-9	FHLMC_3660	12/04/2025	VARIOUS		1,020,259	1,013,336	1,056,283	1,063,859		(6,513)		(6,513)		1,057,346		(37,087)	(37,087)	42,094	04/15/2040
31398W-4N-1	FREDDIE MAC	12/04/2025	VARIOUS		990,520	959,872	1,005,437	1,011,038		(7,179)		(7,179)		1,003,859		(13,339)	(13,339)	49,418	08/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31398W-B8-6	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		113,072	113,072	114,577	112,973		100		100		113,072				2,405	12/15/2036
31398W-CQ-5	FREDDIE MAC FHLMC_3620	12/04/2025	VARIOUS		223,456	216,232	227,520	229,003		(1,771)		(1,771)		227,232		(3,776)	(3,776)	11,353	08/15/2036
31398W-FB-5	FHLMC_36-36	12/04/2025	VARIOUS		161,758	159,144	172,970	163,302		(946)		(946)		162,355		(598)	(598)	6,386	02/15/2040
31398W-FP-4	FREDDIE MAC	12/04/2025	VARIOUS		510,310	501,311	488,991	491,254		603		603		491,857		18,453	18,453	21,749	02/15/2040
31398W-Q8-0	FHLMC_36-39	12/01/2025	MBS PAYDOWN 100.0000		71,348	71,348	79,531	71,781		(433)		(433)		71,348				1,679	02/15/2040
31398W-RL-0	FREDDIE MAC	12/04/2025	VARIOUS		436,825	429,576	426,313	428,038		338		338		428,377		8,448	8,448	18,279	02/15/2040
31398W-S8-8	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		21,883	21,883	20,882	21,872		11		11		21,883				549	02/15/2040
31400L-5Y-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		1,692	1,692	1,662	1,692						1,692				69	06/01/2037
31402D-N3-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		2,499	2,499	2,531	2,501		(2)		(2)		2,499				100	10/01/2034
31402R-CV-9	FNMA POOL-735484	12/01/2025	MBS PAYDOWN 100.0000		23,975	23,975	22,688	23,873		101		101		23,975				633	05/01/2035
31403C-6L-0	FNMA FN745275	12/01/2025	MBS PAYDOWN 100.0000		14,929	14,929	15,450	14,966		(37)		(37)		14,929				405	02/01/2036
31403D-FV-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		9,641	9,641	10,352	9,683		(41)		(41)		9,641				174	04/01/2036
31404C-J3-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		78,282	78,282	78,965	78,328		(47)		(47)		78,282				4,672	02/01/2034
31404F-AR-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		13,904	13,904	13,948	13,906		(3)		(3)		13,904				163	03/01/2034
31405D-DQ-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		8,654	8,654	8,674	8,656		(2)		(2)		8,654				356	07/01/2034
31405F-UE-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		7,484	7,484	7,590	7,490		(6)		(6)		7,484				313	10/01/2034
31405J-PN-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		4,462	4,462	4,544	4,468		(6)		(6)		4,462				212	09/01/2034
31405U-PK-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		10,348	10,348	10,524	10,348						10,348				332	11/01/2034
31407F-6A-3	FNMA POOL-829865	12/01/2025	MBS PAYDOWN 100.0000		175	175	176	175						175				5	07/01/2035
31409L-EE-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		277,138	277,138	287,770	277,645		(507)		(507)		277,138				8,835	03/01/2029
31409L-N5-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		43,698	43,698	44,845	43,732		(34)		(34)		43,698				1,391	03/01/2037
3140FB-WF-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		405,147	405,147	417,649	406,161		(1,015)		(1,015)		405,147				5,253	11/01/2031
3140HR-GS-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		36,044	36,044	36,140	36,048		(4)		(4)		36,044				799	10/01/2033
3140HR-JU-8	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		154,634	161,700	161,801	161,700						161,700		(7,066)	(7,066)	1,479	11/01/2030
3140HR-RQ-8	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		155,205	161,700	162,812	162,115		7		7		162,122		(6,917)	(6,917)	1,510	12/01/2030
3140HR-UD-3	FANNIE MAE	12/01/2025	VARIOUS		290,157	302,676	305,892	304,285		(36)		(36)		304,249		(14,092)	(14,092)	3,298	11/01/2033
3140HR-UK-7	FANNIE MAE	07/01/2025	MBS PAYDOWN 100.0000		700,000	700,000	714,438	705,173		(5,173)		(5,173)		700,000				24,355	11/01/2028
3140HR-Y3-1	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		472,650	500,000	501,563	500,572		56		56		500,628		(27,978)	(27,978)	4,802	12/01/2033
3140HS-F2-2	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		288,300	300,000	300,047	300,000						300,000		(11,700)	(11,700)	2,809	01/01/2031
3140HS-JQ-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		41,230	41,230	41,655	41,239		(10)		(10)		41,230				917	01/01/2036
3140HT-A3-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		70,264	70,264	70,846	70,304		(40)		(40)		70,264				1,688	03/01/2029
3140HU-SU-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		50,989	50,989	51,252	51,001		(13)		(13)		50,989				797	07/01/2029
3140HW-R5-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		29,068	29,068	29,177	29,070		(3)		(3)		29,068				443	11/01/2034
3140KV-FC-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		536,997	536,997	557,638	537,744		(747)		(747)		536,997				5,962	12/01/2050
3140KV-GM-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		1,641,603	1,641,603	1,704,702	1,644,326		(2,723)		(2,723)		1,641,603				19,486	01/01/2051
3140KV-GY-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		1,131,395	1,131,395	1,174,883	1,133,122		(1,727)		(1,727)		1,131,395				13,769	01/01/2051
3140LA-NH-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		93,248	93,248	95,172	93,339		(91)		(91)		93,248				898	01/01/2033
3140QF-EA-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		2,782,839	2,782,839	2,905,023	2,787,642		(4,803)		(4,803)		2,782,839				30,840	10/01/2050
3140X8-M5-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		2,326,550	2,326,550	2,469,778	2,331,568		(5,019)		(5,019)		2,326,550				32,271	11/01/2050
3140X8-MH-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		2,644,907	2,644,907	2,807,734	2,651,329		(6,422)		(6,422)		2,644,907				36,149	11/01/2050
3140X8-RQ-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		2,451,837	2,451,837	2,546,079	2,455,557		(3,720)		(3,720)		2,451,837				25,817	12/01/2050
3140X8-SG-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		1,550,967	1,550,967	1,645,722	1,556,263		(5,296)		(5,296)		1,550,967				20,401	12/01/2050
31410F-SB-2	FNMA POOL-888014	12/01/2025	MBS PAYDOWN 100.0000		64,947	64,947	65,800	64,984		(37)		(37)		64,947				1,841	11/01/2034
31410F-UP-8	FNMA POOL-888090	12/01/2025	MBS PAYDOWN 100.0000		700	700	701	700						700				21	01/01/2037
31410K-EK-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		8,164	8,164	8,061	8,162		2		2		8,164				297	05/01/2038
31410K-EM-2	FNMA POOL-889440	12/01/2025	MBS PAYDOWN 100.0000		1,750	1,750	1,747	1,750						1,750				52	04/01/2038
31410K-XK-5	FNMA POOL-889982	12/01/2025	MBS PAYDOWN 100.0000		1,389	1,389	1,431	1,391		(3)		(3)		1,389				42	11/01/2038
31410S-JE-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		5,736	5,736	5,938	5,741		(5)		(5)		5,736				203	05/01/2036
31410W-KV-9	FNMA POOL-899508	12/01/2025	MBS PAYDOWN 100.0000		320	320	318	320						320				10	04/01/2037
31411B-EC-3	FNMA POOL-902931	12/01/2025	MBS PAYDOWN 100.0000		688	688	689	688						688				21	12/01/2036
31411C-X3-0	FNMA POOL-904398	12/01/2025	MBS PAYDOWN 100.0000		246	246	247	246						246				7	12/01/2036
31411E-RU-3	FNMA POOL-905999	12/01/2025	MBS PAYDOWN 100.0000		672	672	675	672						672				21	01/01/2037
31411H-UM-0	FNMA POOL-908788	12/01/2025	MBS PAYDOWN 100.0000		152	152	154	153						152				2	02/01/2037
31411J-2C-9	FNMA POOL-909871	12/01/2025	MBS PAYDOWN 100.0000		2,509	2,509	2,513	2,509						2,509				36	02/01/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31411J-X8-4	FNMA POOL-909803	12/01/2025	MBS PAYDOWN 100.0000		1,568	1,568	1,570	1,568						1,568				38	02/01/2037
31411J-XP-6	FNMA POOL-909786	12/01/2025	MBS PAYDOWN 100.0000		32	32	32	32						32				1	03/01/2037
31411K-U9-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		1,761	1,761	1,759	1,761						1,761				66	01/01/2047
31411L-YM-7	FNMA POOL-911616	07/01/2025	MBS PAYDOWN 100.0000		276	276	280	280		(3)		(3)		276				9	05/01/2037
31411U-ZW-4	FNMA POOL-915257	12/01/2025	MBS PAYDOWN 100.0000		159	159	151	159		1		1		159				5	05/01/2037
31411W-FU-6	FNMA POOL-916479	12/01/2025	MBS PAYDOWN 100.0000		606	606	608	606						606				18	06/01/2037
31411W-WT-0	FNMA POOL-916958	12/01/2025	MBS PAYDOWN 100.0000		654	654	655	654						654				20	06/01/2037
31411Y-QF-3	FNMA POOL-918554	12/01/2025	MBS PAYDOWN 100.0000		873	873	872	873						873				17	06/01/2037
31412F-K5-1	FNMA POOL-923816	12/01/2025	MBS PAYDOWN 100.0000		81	81	82	81						81				2	04/01/2037
31412F-MV-2	FNMA POOL-923872	12/01/2025	MBS PAYDOWN 100.0000		1,006	1,006	1,000	1,005						1,006				30	04/01/2037
31412N-XM-3	FNMA POOL-930484	12/01/2025	MBS PAYDOWN 100.0000		154	154	159	155						154				6	01/01/2039
31412P-KD-2	FNMA 30YR	12/01/2025	MBS PAYDOWN 100.0000		1,346	1,346	1,346	1,346						1,346				26	04/01/2039
31412S-NA-9	FNMA POOL-933385	12/01/2025	MBS PAYDOWN 100.0000		208	208	205	208						208				5	02/01/2038
31412S-ZA-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		745	745	771	746		(1)		(1)		745				20	03/01/2038
31412T-GD-9	FNMA 30YR	12/01/2025	MBS PAYDOWN 100.0000		32,499	32,499	33,510	32,542		(43)		(43)		32,499				979	07/01/2038
31412U-G6-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		21,138	21,138	22,125	21,211		(73)		(73)		21,138				534	02/01/2039
31412X-NX-8	FNMA POOL-937906	12/01/2025	MBS PAYDOWN 100.0000		504	504	509	504						504				14	07/01/2037
31413A-FS-7	FNMA POOL-939477	12/01/2025	MBS PAYDOWN 100.0000		24	24	24	24						24				1	06/01/2037
31413B-DF-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		2,516	2,516	2,463	2,515						2,516				102	06/01/2037
31413C-FZ-7	FNMA POOL-941284	12/01/2025	MBS PAYDOWN 100.0000		219	219	222	219						219				7	06/01/2037
31413D-RE-9	FNMA POOL-942485	12/01/2025	MBS PAYDOWN 100.0000		807	807	803	807						807				24	08/01/2037
31413F-HM-7	FNMA POOL-944036	12/01/2025	MBS PAYDOWN 100.0000		494	494	500	494						494				15	08/01/2037
31413H-J9-0	FNMA POOL-945888	12/01/2025	MBS PAYDOWN 100.0000		174	174	180	174						174				3	08/01/2037
31413H-PU-6	FN 7/1 12M LIBOR ARM	12/01/2025	MBS PAYDOWN 100.0000		3,870	3,870	4,140	3,874		(7)		(7)		3,867		3	3	136	08/01/2037
31413R-BC-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		8,234	8,234	8,852	8,276		(42)		(42)		8,234				250	09/01/2037
31413U-JL-4	FNMA POOL-955767	12/01/2025	MBS PAYDOWN 100.0000		1,792	1,792	1,788	1,792						1,792				54	10/01/2037
31413V-PS-0	FNMA POOL-956833	12/01/2025	MBS PAYDOWN 100.0000		437	437	442	438						437				13	11/01/2037
31414B-VV-9	FNMA POOL-961528	12/01/2025	MBS PAYDOWN 100.0000		448	448	441	448						448				12	02/01/2038
31414B-XS-4	FNMA POOL-961589	12/01/2025	MBS PAYDOWN 100.0000		40	40	41	40						40				1	02/01/2038
31414B-ZU-7	FNMA POOL-961655	12/01/2025	MBS PAYDOWN 100.0000		479	479	476	479						479				11	02/01/2038
31414C-ZB-7	FNMA 30YR	12/01/2025	MBS PAYDOWN 100.0000		902	902	961	903		(2)		(2)		902				27	04/01/2038
31414F-7F-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		4,009	4,009	4,026	4,010		(1)		(1)		4,009				163	10/01/2038
31414F-7G-0	FANNIE MAE	09/01/2025	MBS PAYDOWN 100.0000		34,053	34,053	34,320	34,053						34,053				1,897	08/01/2038
31414F-CH-2	FNMA POOL-964572	12/01/2025	MBS PAYDOWN 100.0000		145	145	146	145						145				4	07/01/2038
31414G-JM-2	FNMA POOL-965668	12/01/2025	MBS PAYDOWN 100.0000		98	98	102	98						98				3	02/01/2038
31414H-FN-2	FNMA POOL-966473	12/01/2025	MBS PAYDOWN 100.0000		3	3	3	3						3					01/01/2038
31414H-K2-2	FNMA POOL-966613	12/01/2025	MBS PAYDOWN 100.0000		327	327	330	327						327				10	12/01/2037
31414J-BV-4	FNMA POOL-967252	12/01/2025	MBS PAYDOWN 100.0000		1,176	1,176	1,213	1,177		(1)		(1)		1,176				35	12/01/2037
31414J-KL-6	FNMA POOL-967499	12/01/2025	MBS PAYDOWN 100.0000		1,775	1,775	1,829	1,778		(3)		(3)		1,775				75	01/01/2038
31414L-DB-1	FNMA POOL-969098	12/01/2025	MBS PAYDOWN 100.0000		9,060	9,060	8,961	9,054		6		6		9,060				210	04/01/2038
31414R-CN-3	FNMA POOL-973577	12/01/2025	MBS PAYDOWN 100.0000		570	570	562	570						570				16	03/01/2038
31414S-YM-9	FNMA 30YR	12/01/2025	MBS PAYDOWN 100.0000		1,998	1,998	1,998	1,998						1,998				59	05/01/2038
31414Y-FN-5	FNMA POOL-979973	12/01/2025	MBS PAYDOWN 100.0000		32	32	32	32						32				1	09/01/2036
31415A-TY-7	FNMA POOL-981267	12/01/2025	MBS PAYDOWN 100.0000		134	134	139	134						134				4	03/01/2038
31415A-UY-5	FNMA POOL-981299	12/01/2025	MBS PAYDOWN 100.0000		7,472	7,472	7,710	7,479		(6)		(6)		7,472				224	06/01/2038
31415A-WA-5	FNMA 30YR	12/01/2025	MBS PAYDOWN 100.0000		549	549	570	550		(1)		(1)		549				17	07/01/2038
31415L-J4-0	FNMA POOL-983283	12/01/2025	MBS PAYDOWN 100.0000		51	51	51	51						51				1	05/01/2038
31415R-G8-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		16,820	16,820	17,182	16,833		(13)		(13)		16,820				695	07/01/2038
31416B-2N-7	FNMA POOL-995481	12/01/2025	MBS PAYDOWN 100.0000		793	793	814	794		(2)		(2)		793				7	12/01/2038
31416B-S9-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		19,439	19,439	19,452	19,440						19,439				531	11/01/2038
31416C-HW-9	FNMA POOL-995845	12/01/2025	MBS PAYDOWN 100.0000		2,071	2,071	2,137	2,075		(4)		(4)		2,071				60	04/01/2039
31416T-Y7-8	FNMA 30YR	12/01/2025	MBS PAYDOWN 100.0000		2,027	2,027	2,025	2,027						2,027				33	07/01/2039
31416W-VE-9	FNMA 30YR	12/01/2025	MBS PAYDOWN 100.0000		3,216	3,216	3,246	3,217		(1)		(1)		3,216				62	09/01/2040
31417C-4Q-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		66,353	66,353	66,799	66,367		(14)		(14)		66,353				1,188	09/01/2042
31417T-SD-1	FNMA POOL-AC6815	12/01/2025	MBS PAYDOWN 100.0000		2,995	2,995	2,999	2,995						2,995				73	01/01/2040
31417T-YL-6	FNMA POOL-AC7014	12/01/2025	MBS PAYDOWN 100.0000		363	363	364	363						363				9	12/01/2039
31417W-X4-8	FNMA POOL-AC9698	02/01/2025	VARIOUS		191	191	194	191						191				1	02/01/2025
31418B-HX-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		21,211	21,211	21,768	21,235		(23)		(23)		21,211				359	10/01/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418M-T2-8	FNMA POOL-AD0568	01/01/2025	MATURITY 100.0000		9	9	9	9						9					01/01/2025
31418M-TY-8	FN 7/1 12M LIBOR ARM	12/01/2025	MBS PAYDOWN 100.0000		4,126	4,126	4,464	4,137		(10)		(10)		4,126				141	10/01/2038
31418N-5E-6	FNMA POOL-AD1744	01/01/2025	MATURITY 100.0000		21	21	21	21						21					01/01/2025
31418P-XM-2	FNMA POOL-AD2483	12/01/2025	MBS PAYDOWN 100.0000		11,247	11,247	11,259	11,247						11,247				264	04/01/2040
31418S-2V-0	FNMA POOL-AD5287	12/01/2025	MBS PAYDOWN 100.0000		3,767	3,767	3,771	3,767						3,767				92	04/01/2040
92261W-AC-4	VENDE_11-1	12/01/2025	MBS PAYDOWN 100.0000		443,033	443,033	372,959	442,598		435		435		443,033				9,277	09/15/2046
92261X-AC-2	VENDEE MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		1,670,565	1,670,565	1,753,800	1,672,460		(1,895)		(1,895)		1,670,565				38,884	04/15/2040
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					831,937,817	848,064,535	842,247,437	845,281,939		(87,332)		(87,332)		845,194,606		(13,256,799)	(13,256,799)	24,186,219	XXX
30297M-AU-4	FREMF 2018-K733 C	09/01/2025	MBS PAYDOWN 100.0000		100,000	100,000	105,938	100,819		(819)		(819)		100,000				3,123	09/25/2051
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					100,000	100,000	105,938	100,819		(819)		(819)		100,000				3,123	XXX
00250A-AC-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	12/26/2025	MBS PAYDOWN 100.0000		15,526	15,526	15,526			59		59		15,526				66	12/25/2070
00250A-AD-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	12/26/2025	MBS PAYDOWN 100.0000		10,351	10,351	10,351			41		41		10,351				45	12/25/2070
00250A-AE-4	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	12/26/2025	MBS PAYDOWN 100.0000		21,851	21,851	21,851			88		88		21,851				99	12/25/2070
00250D-AC-2	ADMT 2025-NQM1	12/01/2025	VARIOUS		23,476,159	23,494,634	23,494,615			18		18		23,494,634		(18,476)	(18,476)	644,611	03/25/2070
00250D-AD-0	ADMT 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		988,326	988,326	988,322			3		3		988,326				29,344	03/25/2070
00250D-AE-8	ADMT 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		2,764,778	2,764,778	2,764,766			11		11		2,764,778				85,047	03/25/2070
00250E-AC-0	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	12/01/2025	MBS PAYDOWN 100.0000		1,239,887	1,239,887	1,239,880			7		7		1,239,887				24,564	06/25/2070
00250E-AD-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	12/01/2025	MBS PAYDOWN 100.0000		444,135	444,135	444,131			4		4		444,135				9,030	06/25/2070
00250E-AE-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	12/01/2025	MBS PAYDOWN 100.0000		539,715	539,715	539,710			5		5		539,715				11,254	06/25/2070
00250F-AD-5	ADMT 2025-NQM3	12/01/2025	MBS PAYDOWN 100.0000		141,349	141,349	141,348			52		52		141,349				2,022	08/25/2070
00250F-AE-3	ADMT 2025-NQM3	12/01/2025	MBS PAYDOWN 100.0000		420,149	420,149	420,145			161		161		420,149				6,230	08/25/2070
004375-BD-2	ACCREDITED MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		184	184	180	182		2		2		184				5	10/25/2034
007034-BN-0	ADJUSTABLE RATE MORTAGE TRUST	12/01/2025	MBS PAYDOWN 98.3301		24,076	23,443	20,881	22,620						22,620		1,456	1,456	496	05/25/2036
02147Q-AF-9	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 986.0435		5,135	4,601	2,637	4,367						4,367		767	767	129	08/25/2036
02147X-AS-6	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		14,864	14,630	9,315	10,304						10,304		4,560	4,560	428	11/25/2036
02149D-AE-9	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 101.0173		7,757	7,717	3,780	8						8		7,749	7,749	119	01/25/2047
02151H-AA-3	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		483	428	241	392						392		91	91	16	08/25/2037
02639M-AK-2	AMERICAN GENERAL MORTGAGE LOA	12/01/2025	MBS PAYDOWN 100.0000		74,796	74,796	71,324	74,664		132		132		74,796				2,819	12/25/2035
02639M-AL-0	AMERICAN GENERAL MORTGAGE LOA	12/01/2025	MBS PAYDOWN 100.0000		1,255	1,255	1,263	1,255						1,255				46	12/25/2035
02660T-GA-5	AMERICAN HOME MORTGAGE INVESTM	12/01/2025	MBS PAYDOWN 100.0000		37,197	37,197	17,884	17,884						17,884		19,313	19,313	357	09/25/2035
03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES	12/01/2025	MBS PAYDOWN 100.0000		156,402	156,402	132,802	154,727		1,675		1,675		156,402				5,553	11/25/2033
03072S-LU-7	AMERIQUEST MORTGAGE SECURITIES	12/01/2025	MBS PAYDOWN 100.0000		942	942	861	929		13		13		942				31	11/25/2033
03466E-AC-4	AOMT 2025-5	12/01/2025	MBS PAYDOWN 100.0000		400,445	400,445	400,444			1		1		400,445				10,547	04/25/2070
03466Q-AC-7	AOMT 2025-2	12/01/2025	MBS PAYDOWN 100.0000		277,891	277,891	278,597			(29)		(29)		277,891				6,809	02/25/2070
03466R-AC-5	AOMT 2025-3	12/01/2025	MBS PAYDOWN 100.0000		203,544	203,544	203,541			3		3		203,544				5,455	03/25/2070
03466U-AC-8	ANGEL OAK MORTGAGE TRUST AOMT_25-8	12/01/2025	MBS PAYDOWN 100.0000		153,393	153,393	153,392							153,393				2,659	07/25/2070
04285E-AM-9	ARRW 2022-2	12/01/2025	MBS PAYDOWN 100.0000		2,375,445	2,375,445	2,361,341			662		662		2,375,445				44,818	07/25/2057
04542B-MU-3	ASSET BACKED FUNDING CERTIFICATE	12/01/2025	MBS PAYDOWN 100.0000		4,390	4,390	4,241	4,242						4,242		148	148	93	01/25/2035
05373*-AA-6	AVEN_2025_SL3_TLA_6/2055	12/15/2025	VARIOUS		689,997	689,997	689,996			1,560		1,560		689,997				14,577	06/15/2055
05373*-AB-4	AVEN_2025_SL3_TLB_6/2055	12/15/2025	VARIOUS		47,996	47,996	47,995			111		111		47,996				1,040	06/15/2055
05373*-AC-2	AVEN_2025_SL3_TLC_6/2055	12/15/2025	VARIOUS		43,094	43,094	43,094			104		104		43,094				973	06/15/2055
05373*-AD-0	AVEN_2025_SL3_TLD_6/2055	12/15/2025	VARIOUS		25,955	25,955	25,955			68		68		25,955				637	06/15/2055
05373*-AE-8	AVEN_2025_SL3_TLE_6/2055	12/15/2025	VARIOUS		98,918	98,918	98,918			316		316		98,918				2,961	06/15/2055
058933-AQ-5	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 98.5888		12,778	14,673	11,160	10,337						10,337		2,440	2,440	301	05/20/2036
05946Y-AF-3	BANC OF AMERICA ALTERNATIVE L	12/01/2025	MBS PAYDOWN 100.0000		35,681	35,681	10,496	10,496						10,496		25,186	25,186	283	10/25/2036
05946X-TL-7	BAFC 2005-2	12/01/2025	MBS PAYDOWN 100.0000		3,927	3,927	3,904	3,926		1		1		3,927				123	04/25/2035
05946X-Y7-2	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 98.8529		129,086	135,857	117,190	129,086						129,086				5,391	01/25/2036
05946X-ZV-8	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 100.0000		6,470	6,470	6,434	6,469		1		1		6,470				191	08/25/2035
05949A-HA-1	BANK OF AMERICA MORTGAGE SECURITIES	12/01/2025	MBS PAYDOWN 100.0000		35,631	35,631	34,194	35,629		2		2		35,631				1,108	06/25/2034
05949C-EN-2	BANC OF AMERICA MORTGAGE SECUR	12/01/2025	MBS PAYDOWN 100.0000		991	991	993	991						991				19	08/25/2035
05950M-AH-3	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 100.0000		614,945	614,945	612,854	615,692		(747)		(747)		614,945				20,952	07/20/2036
05951S-AE-6	BANC OF AMERICA FUNDING CORPO	12/01/2025	MBS PAYDOWN 100.0000		45,910	41,296	35,315	42,758						42,758		3,152	3,152	899	04/25/2037
05951E-AE-7	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 88.9358		44,669	41,187	30,311	43,994						43,994		675	675	804	01/20/2047
05951F-AK-0	BANC OF AMERICA FUNDING CORPO	12/01/2025	MBS PAYDOWN 100.0000		12,618	12,542	11,622	11,726						11,726		892	892	303	01/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05951K-AZ-6	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 99.1043		2,827	2,872	2,610	2,820						2,820		7	7	73	10/25/2036
05951K-BA-0	BANC OF AMERICA FUNDING CORPO	12/01/2025	MBS PAYDOWN 99.0224		40,927	41,639	35,213	40,801						40,801		126	126	1,058	10/25/2036
05952G-AV-3	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 0.0000		64,662	77,066	61,736	64,662						64,662				2,265	06/20/2037
05953Y-AA-9	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 100.0000		204,824	196,104	181,292	198,140						198,140		6,685	6,685	5,037	05/26/2037
07384M-M7-4	BEAR STEARNS ADJUSTABLE RATE M	12/01/2025	MBS PAYDOWN 100.0000		110,158	110,158	113,619	110,158						110,158				2,043	05/25/2034
073868-AM-3	BEAR STEARNS ALT-A TRUST	02/01/2025	MBS PAYDOWN 0.0000		5,445	5,626	3,390	1,408						1,408		4,037	4,037	42	11/25/2036
07386H-JG-7	BEAR STEARNS ALT-A TRUST	12/01/2025	MBS PAYDOWN 100.0000		10,642	10,642	10,741	10,648		(6)		(6)		10,642				376	06/25/2034
073875-AN-6	BEAR STEARNS ALT-A TRUST	12/01/2025	MBS PAYDOWN 100.0000		43,455	44,121	27,925	20,572						20,572		22,883	22,883	1,741	12/25/2046
073879-BM-9	BEAR STEARNS ASSET BACKED SECU	12/01/2025	MBS PAYDOWN 100.0000		28,069	28,069	27,880	28,069						28,069				811	06/25/2034
07389N-AC-9	BEAR STEARNS ASSET BACKED SECU	12/01/2025	MBS PAYDOWN 100.0000		20,606	20,606	15,548	15,548						15,548		5,058	5,058	508	10/25/2036
105698-AD-6	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_24	12/01/2025	MBS PAYDOWN 100.0000		22,299	22,299	22,452							22,299				110	10/27/2064
105698-AE-4	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_24	12/01/2025	MBS PAYDOWN 61.9359		7,935	12,812	12,908							7,935				63	10/27/2064
10569R-AE-2	BRAVO 2025-NQM5	12/01/2025	MBS PAYDOWN 100.0000		716,220	716,220	716,213			7		7		716,220				14,861	02/25/2065
10570M-AE-0	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	12/01/2025	MBS PAYDOWN 100.0000		1,042,611	1,042,611	1,042,591			49		49		1,042,611				18,830	06/25/2065
10570Q-AE-1	BRAVO 2025-NQM4	12/01/2025	MBS PAYDOWN 100.0000		8,430,581	8,430,581	8,430,505			6		6		8,430,581				196,867	02/25/2065
10570T-AD-7	BRAVO 2025-NQM7	12/01/2025	MBS PAYDOWN 100.0000		310,130	310,130	310,127			107		107		310,130				5,074	07/25/2065
105925-AC-5	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_24	12/01/2025	MBS PAYDOWN 100.0000		1,034	1,034	1,042							1,034				5	06/25/2064
105927-AD-9	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	12/01/2025	MBS PAYDOWN 100.0000		929,955	929,955	929,953							929,955				24,051	03/25/2065
105927-AE-7	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	12/01/2025	VARIOUS		1,753,867	1,753,867	1,753,857			1		1		1,753,867				47,424	03/25/2065
12489W-QG-2	CREDIT-BASED ASSET SERVICING A	12/01/2025	MBS PAYDOWN 100.0000		1,851	1,851	1,844	1,851						1,851				29	12/25/2035
1248MB-AJ-4	CREDIT-BASED ASSET SERVICING A	12/01/2025	MBS PAYDOWN 100.0000		210,709	210,709	138,001	138,001						138,001		72,708	72,708	3,616	02/25/2037
1248MB-AL-9	CREDIT-BASED ASSET SERVICING A	12/01/2025	MBS PAYDOWN 100.0000		59,214	59,214	39,190	39,190						39,190		20,024	20,024	1,016	02/25/2037
1248ME-AE-9	CREDIT-BASED ASSET SERVICING	12/01/2025	MBS PAYDOWN 100.0000		34,922	34,922	34,921	34,922						34,922				580	04/25/2037
12498N-AC-7	CREDIT-BASED ASSET SERVICING A	12/01/2025	MBS PAYDOWN 100.0000		65,326	65,326	23,629	23,629						23,629		41,697	41,697	870	12/25/2036
12498N-AD-5	CREDIT-BASED ASSET SERVICING A	12/01/2025	MBS PAYDOWN 100.0000		34,574	34,574	26,605	26,605						26,605		7,970	7,970	461	12/25/2036
12544A-BN-4	COUNTRYWIDE HOME LOANS	12/01/2025	MBS PAYDOWN 0.4566		10,339	15,897	7,637	9,861						9,861		478	478	506	02/25/2037
12544T-AH-7	COUNTRYWIDE HOME LOANS	11/01/2025	MBS PAYDOWN 109.0277		32,614	32,368	13,092	24,248						24,248		8,365	8,365	788	06/25/2037
12544V-AB-5	COUNTRYWIDE HOME LOANS	12/01/2025	MBS PAYDOWN 50.0000		432	849	402	432						432				14	05/26/2037
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		261,924	261,924	252,908	259,792		2,133		2,133		261,924				8,799	02/25/2033
12558M-AG-7	CIT GROUP HOME EQUITY LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		8,301	8,301	8,298	8,299		2		2		8,301				196	02/25/2030
12565V-AA-1	CIM TRUST CIM_21-J3	12/01/2025	MBS PAYDOWN 100.0000		550,669	550,669	557,725	550,832		(163)		(163)		550,669				8,168	06/26/2051
12566V-AN-2	CITIMORTGAGE ALTERNATIVE LOAN	12/01/2025	MBS PAYDOWN 83.5663		98,382	122,080	104,633	98,382						98,382				3,358	04/25/2037
12596S-AA-1	COOPR 2025-CES1	12/01/2025	MBS PAYDOWN 100.0000		134,910	134,910	134,909							134,910				3,133	05/25/2060
12627H-AK-6	CSAB MORTGAGE BACKED TRUST	12/01/2025	MBS PAYDOWN 100.0000		41,350	41,350	12,908	12,908						12,908		28,442	28,442	146	09/25/2036
12628K-AF-9	CSAB MORTGAGE BACKED TRUST	12/01/2025	MBS PAYDOWN 100.0000		26,195	26,195	3,936	3,936						3,936		22,260	22,260	99	11/25/2036
12628L-AJ-9	CSAB MORTGAGE BACKED TRUST	12/01/2025	MBS PAYDOWN 100.0000		10,238	10,238	1,685	1,685						1,685		8,553	8,553	57	12/25/2036
12629E-AD-7	CSAB MORTGAGE BACKED TRUST	12/01/2025	MBS PAYDOWN 100.0000		62,188	62,188	16,862	16,862						16,862		45,325	45,325	462	05/26/2037
126384-AQ-9	CREDIT SUISSE MORTGAGE CAPITAL	06/01/2025	MBS PAYDOWN 100.0000		252	252	125	125						125		127	127	6	03/25/2037
12638P-AE-9	CREDIT SUISSE MORTGAGE CAPITA	12/01/2025	MBS PAYDOWN 100.0000		42,177	42,177	12,144	12,144						12,144		30,033	30,033	225	04/25/2037
126671-PP-5	COUNTRYWIDE ASSET-BACKED CERTIFICATES	11/01/2025	MBS PAYDOWN 0.0000		27	32	18	32		(4)		(4)		27				1	04/25/2031
126671-PV-2	COUNTRYWIDE ASSET-BACKED CERTIFICATES	11/01/2025	MBS PAYDOWN 59.9490		327	345	345	345		(18)		(18)		327				8	05/25/2032
126671-ZD-1	CWL 2003-SD2	12/25/2025	MBS PAYDOWN 100.0000		4,561	4,561	4,561	4,561						4,561				108	09/25/2032
12667F-5H-4	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 111.5487		154,659	156,085	130,106	139,099						139,099		15,561	15,561	4,855	04/25/2035
12667F-J5-5	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		30,216	30,216	21,998	21,998						21,998		8,218	8,218	1,257	02/25/2035
12667F-YG-4	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		1,124,008	1,129,532	1,046,398	1,116,607		7,401		7,401		1,124,008				33,221	01/25/2035
12667G-6W-8	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		69,856	72,756	55,880	67,228						67,228		2,628	2,628	1,992	10/25/2035
12667G-7X-5	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		26,345	25,232	16,782	22,841						22,841		3,503	3,503	737	10/25/2035
12667G-PU-1	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		26,330	26,220	22,649	23,631						23,631		2,699	2,699	733	07/25/2035
12667G-RG-0	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 0.0020		96,282	94,678	57,033	68,024						68,024		28,258	28,258	3,468	07/25/2035
12667G-XM-0	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		36,599	36,221	26,797	28,664						28,664		7,935	7,935	1,129	08/25/2035
12667G-XN-8	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		12,782	12,648	9,392	10,040						10,040		2,741	2,741	413	08/25/2035
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		51,078	49,164	34,192	41,409						41,409		9,669	9,669	1,582	11/25/2035
12668A-Q6-5	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		63,054	66,001	41,217	57,955						57,955		5,099	5,099	1,964	12/25/2035
12668A-U6-0	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		99,575	93,871	87,281	99,149		426		426		99,575				3,011	01/25/2036
12668A-U8-6	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		238,235	224,589	212,468	237,097		1,138		1,138		238,235				7,203	01/25/2036
12668A-Y2-5	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		31,741	31,920	20,792	28,779						28,779		2,962	2,962	1,032	01/25/2036
12668A-YL-3	COUNTRYWIDE ALTERNATIVE LOAN T	10/01/2025	MBS PAYDOWN 99.7026		22,515	21,647	10,685	22,212						22,212		303	303	692	12/25/2035
12668A-YU-3	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		14,312	14,910	9,644	12,758						12,758		1,554	1,554	417	12/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12668B-FL-2	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 128.9036		7,386	6,443	3,616	6,851						6,851		535	535	236	02/25/2036
12668B-KG-7	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		33,813	32,429	23,986	25,903						25,903		7,911	7,911	1,070	02/25/2036
12668B-KH-5	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		7,698	7,383	5,087	5,938						5,938		1,760	1,760	244	02/25/2036
126694-DT-2	COUNTRYWIDE HOME LOANS	12/01/2025	MBS PAYDOWN 100.0000		42,837	42,026	15,817	37,575						37,575		5,262	5,262	808	10/25/2035
126694-RN-0	COUNTRYWIDE HOME LOANS	12/01/2025	MBS PAYDOWN 100.0000		30,725	30,725										30,725	30,725	475	11/25/2035
12669F-T2-9	COUNTRYWIDE HOME LOANS	12/01/2025	MBS PAYDOWN 100.0000		23,905	23,905	24,345	23,916		(11)		(11)		23,905				698	08/25/2034
12673U-AC-8	COLT MORTGAGE LOAN TRUST COLT_25-INV2	12/01/2025	MBS PAYDOWN 100.0000		1,074,619	1,074,619	1,078,754			(223)		(223)		1,074,619				22,910	02/25/2070
12674H-AA-0	COLT 2025-4	12/01/2025	MBS PAYDOWN 100.0000		369,975	369,975	369,971			4		4		369,975				8,821	04/25/2070
151314-BU-4	CENDANT MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 100.0000		56,154	56,154	57,386	56,154						56,154				2,580	08/25/2030
151314-CC-3	CENDANT MORTGAGE CORPORATION	11/01/2025	MBS PAYDOWN 100.0000		68,043	68,043	46,564	46,564						46,564		21,479	21,479	1,835	07/25/2030
151314-DJ-7	CENDANT MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 100.0000		10,665	10,665	10,541	10,541						10,541		124	124	378	12/25/2030
151314-FE-6	CENDANT MORTGAGE CORPORATION	11/01/2025	MBS PAYDOWN 100.0000		49,439	49,439	50,991	49,439						49,439				1,625	01/25/2032
151314-FK-2	CENDANT MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 100.0000		100,548	100,548	100,137	100,137						100,137		411	411	4,762	11/25/2033
151314-FR-7	CENDANT MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 100.0000		81,957	81,957	68,649	68,649						68,649		13,308	13,308	3,000	07/25/2043
15132E-FL-7	CENDANT MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 60.8696		39,545	45,546	22,433	7,987						7,987		31,557	31,557	1,347	10/25/2033
15132E-HN-1	CENDANT MORTGAGE CORPORATION	06/01/2025	MBS PAYDOWN 100.0000		60,582	60,582	60,564	60,570		12		12		60,582				1,421	05/25/2034
15132E-JH-2	CENDANT MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 68.4488		118,867	124,338	42,596	31,938						31,938		86,930	86,930	1,785	06/25/2034
15132E-KT-4	CENDANT MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 100.0000		1,204	1,204	183	183						183		1,021	1,021	39	10/25/2034
161546-DZ-6	CHASE FUNDING MORTGAGE LOAN ASSET-BACKED	12/01/2025	MBS PAYDOWN 100.0000		25,251	25,251	25,250	25,251						25,251				740	10/25/2032
161546-GK-6	CHASE FUNDING MORTGAGE LOAN ASSET-BACKED	12/01/2025	MBS PAYDOWN 100.0000		175,543	175,543	174,632	174,632						174,632		912	912	4,428	06/25/2033
161546-HA-7	CHASE FUNDING MORTGAGE LOAN AS	12/01/2025	MBS PAYDOWN 100.0000		26,206	26,206	26,011	26,206						26,206				680	11/27/2034
161546-HC-3	CHASE FUNDING MORTGAGE LOAN AS	12/01/2025	MBS PAYDOWN 100.0000		41,478	41,478	29,864	40,828		651		651		41,478				1,077	11/27/2034
161551-FS-0	CHASE FUNDING MORTGAGE LOAN ASSET-BACKED	06/01/2025	MBS PAYDOWN 100.0000		59,254	59,254	58,168	58,871						58,871		382	382	728	04/25/2032
16159Y-AA-8	CHASE MORTGAGE FINANCE CORPORATION CHASE	12/01/2025	MBS PAYDOWN 100.0000		3,593,070	3,593,070	3,585,771	3,591,838		1,231		1,231		3,593,070				133,889	10/25/2055
16160Q-AA-2	CHASE 2024-9	12/01/2025	MBS PAYDOWN 100.0000		4,920,107	4,920,107	4,876,288	4,847,239		72,868		72,868		4,920,107				168,623	09/27/2055
16160T-AA-6	CHASE HOME LENDING MORTGAGE TRUST CHASE_	12/01/2025	MBS PAYDOWN 100.0000		2,116,284	2,116,284	2,115,953			201		201		2,116,284				67,024	11/26/2055
16162W-MC-0	CHASE MORTGAGE FINANCE CORPORA	12/01/2025	MBS PAYDOWN 100.0000		104,754	104,754	97,274	104,709		45		45		104,754				1,546	10/25/2035
16162W-NB-1	CHASE MORTGAGE FINANCE CORP CHAS	12/01/2025	MBS PAYDOWN 100.0000		35,391	35,391	25,060	25,060						25,060		10,331	10,331	1,428	11/25/2035
16163H-AG-6	CHASE MORTGAGE FINANCE CORPORA	12/01/2025	VARIOUS		996	812	482	828						828		168	168	25	05/25/2037
16163L-AR-3	CHASE MORTGAGE FINANCE CORPORA	12/01/2025	MBS PAYDOWN 100.0000		953	953	798	755						755		198	198	27	07/25/2037
16165L-AG-5	CHASEFLEX TRUST	12/01/2025	MBS PAYDOWN 100.0000		6,820	5,853	5,756	6,775		45		45		6,820				112	06/25/2036
16165M-AC-2	CHASEFLEX TRUST	12/01/2025	MBS PAYDOWN 100.0000		29,236	28,192	23,857	25,288						25,288		3,949	3,949	475	09/25/2036
16165M-AE-8	CHASEFLEX TRUST	12/01/2025	MBS PAYDOWN 100.0000		44,662	43,066	36,395	38,565						38,565		6,097	6,097	726	09/25/2036
16165M-AG-3	CHASEFLEX TRUST	12/01/2025	MBS PAYDOWN 100.0000		30,147	29,069	24,665	26,183						26,183		3,963	3,963	490	09/25/2036
172973-4B-2	CITICORP MORTGAGE SECURITIES IN	12/01/2025	MBS PAYDOWN 100.0000		106,941	106,941	108,546	106,980		(39)		(39)		106,941				3,690	11/25/2035
172973-S7-5	CITICORP MORTGAGE SECURITIES	12/01/2025	MBS PAYDOWN 100.0000		209,299	209,299	193,878	193,878						193,878		15,422	15,422	6,852	04/25/2035
172973-W5-4	CITICORP MORTGAGE SECURITIES CMSI_05-4	12/01/2025	MBS PAYDOWN 100.0000		128,916	128,916	128,272	128,274						128,274		643	643	4,553	07/25/2035
17306S-AA-1	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 104.8180		38,479	39,345	32,678	38,479						38,479				1,597	06/25/2036
17307G-3F-3	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		23,229	23,778	15,704	15						15		23,215	23,215	683	03/25/2036
17307G-AU-2	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		80,311	80,311	79,186	80,229		82		82		80,311				2,668	09/25/2033
17307G-LN-6	CREDIT - BASED ASSET SERVICING AND SECUR	12/01/2025	MBS PAYDOWN 100.0000		5,715	5,715	5,715	5,715						5,715				96	09/25/2034
17307G-WE-4	CITIGROUP MORTGAGE LOAN TRUST IN	12/01/2025	MBS PAYDOWN 100.0000		50,477	50,477	45,492	45,492						45,492		4,985	4,985	1,746	08/25/2035
17308F-AD-1	CITIMORTGAGE ALTERNATIVE LOAN	12/01/2025	MBS PAYDOWN 92.1159		341,269	355,347	315,165	341,269						341,269				11,189	07/25/2035
17309B-AB-3	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		5,254	5,254	2,028	2,028						2,028		3,226	3,226	50	05/25/2036
17309B-AD-9	CITIGROUP MORTGAGE LOAN TRUST INC	12/01/2025	MBS PAYDOWN 100.0000		71,147	71,147	23,037	23,037						23,037		48,110	48,110	641	05/25/2036
17309Y-AF-4	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		34,203	34,203	21,489	21,489						21,489		12,714	12,714	371	10/25/2036
173109-AF-6	CITICORP RESIDENTIAL MORTGAGE	10/01/2025	MBS PAYDOWN 100.0000		47	47	44	46		1		1		47				1	03/25/2037
17311F-AH-7	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		29,824	29,824	10,095	10,095						10,095		19,729	19,729	344	01/25/2037
17311L-AH-4	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 94.7068		156,177	159,320	122,825	153,012						153,012		3,165	3,165	6,704	04/25/2037
17311W-AH-0	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		73,144	49,805	31,191	18						18		73,126	73,126	786	03/25/2037
17312H-AF-6	CITICORP RESIDENTIAL MORTGAGE SECURITIES	05/01/2025	MBS PAYDOWN 100.0000		8	8	8	8						8					06/25/2037
17312K-AC-6	CITIGROUP MORTGAGE SECURITIES INC	12/01/2025	MBS PAYDOWN 78.3213		8,435	10,931	9,840	8,435						8,435				346	06/25/2037
17312V-AH-1	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 111.9917		61,540	57,426	25,307	47						47		61,494	61,494	2,153	03/25/2037
173146-AB-7	CITIGROUP MORTGAGE LOAN TRUST INC	12/01/2025	MBS PAYDOWN 100.0000		24,573	24,573	24,780	24,573						24,573				776	10/25/2037
173146-AC-5	CITIGROUP MORTGAGE LOAN TRUST INC	12/01/2025	MBS PAYDOWN 100.0000		3,390	3,390	3,241	3,390						3,390				107	10/25/2037
173146-AD-3	CITIGROUP MORTGAGE LOAN TRUST INC	12/01/2025	MBS PAYDOWN 100.0000		2,370	2,370	1,998	1,998						1,998		372	372	75	10/25/2037
173146-AE-1	CITIGROUP MORTGAGE LOAN TRUST INC	12/01/2025	MBS PAYDOWN 100.0000		1,697	1,697	1,253	1,253						1,253		444	444	54	10/25/2037
173146-AF-8	CITIGROUP MORTGAGE LOAN TRUST INC	12/01/2025	MBS PAYDOWN 100.0000		1,357	1,357	6	6						6		1,351	1,351	43	10/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
173146-AG-6	CITIGROUP MORTGAGE LOAN TRUST INC	12/01/2025	MBS PAYDOWN 100.0000		677	677	1	1						1		676	676	21	10/25/2037
17329M-AY-5	CITIGROUP MORTGAGE LOAN TRUST INC CMLTI_	12/01/2025	MBS PAYDOWN 100.0000		973,568	973,568	985,662	973,992		(424)		(424)		973,568				15,069	07/25/2051
17329M-CL-1	CMLTI 2021-J2 A7A	12/01/2025	MBS PAYDOWN 100.0000		7,867	7,867	8,031	7,876		(9)		(9)		7,867				122	07/25/2051
17330C-AR-9	CITIGROUP MORTGAGE LOAN TRUST INC CMLTI_	12/01/2025	MBS PAYDOWN 100.0000		671,853	671,853	670,593	671,816		37		37		671,853				10,454	02/25/2052
17332D-AB-0	CMLTI 2024-CMI1	12/01/2025	MBS PAYDOWN 100.0000		1,630,312	1,630,312	1,605,093	1,626,057		4,255		4,255		1,630,312				55,599	06/25/2054
18976G-AV-8	CITIMORTGAGE ALTERNATIVE LOAN	12/01/2025	MBS PAYDOWN 79.6394		37,791	45,950	38,804	37,791						37,791				1,189	06/25/2037
19689B-AC-7	COLT MORTGAGE LOAN TRUST COLT_25-6	12/01/2025	MBS PAYDOWN 100.0000		411,141	411,141	411,141							411,141				9,837	08/25/2070
225458-Y8-5	CS FIRST BOSTON MORTGAGE SECUR	12/01/2025	MBS PAYDOWN 100.0000		29,704	29,704	25,761	25,310						25,310		4,394	4,394	1,421	09/25/2035
2254W0-GX-7	CS FIRST BOSTON MORTGAGE SECUR	12/01/2025	MBS PAYDOWN 100.0000		20,982	20,982	19,617	20,936		46		46		20,982				630	10/25/2034
22757E-AB-4	CROSS MORTGAGE TRUST CROSS_25-H3	12/01/2025	MBS PAYDOWN 100.0000		2,556,689	2,556,689	2,556,672			17		17		2,556,689				65,993	04/25/2070
22757E-AC-2	CROSS MORTGAGE TRUST CROSS_25-H3	12/01/2025	MBS PAYDOWN 100.0000		1,668,759	1,668,759	1,668,752			7		7		1,668,759				44,187	04/25/2070
22757W-AA-6	CROSS_25-CES1	12/01/2025	MBS PAYDOWN 100.0000		35,684	35,684	35,684			1		1		35,684				188	11/25/2060
22758P-AA-0	CROSS 2025-H2	12/01/2025	MBS PAYDOWN 100.0000		5,006,851	5,006,851	5,006,760			84		84		5,006,851				152,624	03/25/2070
24382E-AD-9	DRMT_25-INV1	12/01/2025	MBS PAYDOWN 100.0000		66,545	66,545	66,545			59		59		66,545				157	11/25/2060
24382E-AE-7	DRMT_25-INV1	12/01/2025	MBS PAYDOWN 100.0000		80,865	80,865	80,862			74		74		80,865				243	11/25/2060
251510-EH-2	DBALT_ 2005-3	12/01/2025	MBS PAYDOWN 70.8863		10,841	13,052	12,428	10,819		23		23		10,841				485	06/25/2035
251510-MF-7	DEUTCSHE BANK ALT	12/01/2025	MBS PAYDOWN 100.4592		233,658	218,006	193,008	228,801						228,801		4,857	4,857	4,363	02/25/2036
251511-AC-5	DEUTSCHE ALT-A SECURITIES INC	12/01/2025	MBS PAYDOWN 100.0000		175,913	188,347	152,603	158,036						158,036		17,877	17,877	4,677	06/25/2036
251511-AF-8	DEUTSCHE ALT-A SECURITIES INC	12/01/2025	MBS PAYDOWN 100.0000		102,776	110,046	89,174	92,469						92,469		10,308	10,308	2,718	06/25/2036
251513-AV-9	DEUTSCHE ALT-A SECURITIES INC	12/01/2025	MBS PAYDOWN 94.7177		71,021	78,170	67,339	69,572						69,572		1,449	1,449	1,577	10/25/2036
251513-BC-0	DEUTSCHE ALT-A SECURITIES INC	12/01/2025	MBS PAYDOWN 94.6372		27,065	30,452	25,796	26,499						26,499		566	566	610	10/25/2036
25151E-AE-3	DEUTSCHE ALT-A SECURITIES INC	12/01/2025	MBS PAYDOWN 100.0000		87,814	87,814	87,826	87,814						87,814				2,251	07/25/2036
251563-EP-3	DEUTSCHE MORTGAGE SECURITIES	08/01/2025	MBS PAYDOWN 100.0000		185	185	176	176						176		9	9	5	04/25/2034
26846X-AA-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/01/2025	MBS PAYDOWN 100.0000		4,326,955	4,326,955	4,326,928			27		27		4,326,955				113,559	03/25/2070
26846X-AB-6	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/01/2025	MBS PAYDOWN 100.0000		715,941	715,941	715,937			4		4		715,941				19,635	03/25/2070
26846X-AC-4	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/01/2025	MBS PAYDOWN 100.0000		1,163,028	1,163,028	1,163,006			22		22		1,163,028				32,715	03/25/2070
26846Y-AE-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/01/2025	MBS PAYDOWN 100.0000		559,081	559,081	559,075			6		6		559,081				10,521	08/25/2070
281914-AB-7	EFMT 2025-INV2	12/01/2025	MBS PAYDOWN 100.0000		664,592	664,592	664,581							664,592				13,575	05/26/2070
281914-AC-5	EFMT 2025-INV2	12/01/2025	MBS PAYDOWN 100.0000		888,560	888,560	888,551			19		19		888,560				19,127	05/26/2070
28224U-AH-7	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/26/2025	MBS PAYDOWN 100.0000		26,200	26,200	26,200			64		64		26,200				115	12/01/2070
28224U-AJ-3	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/26/2025	MBS PAYDOWN 100.0000		31,267	31,267	31,266			78		78		31,267				140	12/01/2070
28225K-AG-0	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/01/2025	MBS PAYDOWN 100.0000		17,522	17,522	17,521			22		22		17,522				124	11/25/2070
29445F-AA-6	EQUIFIRST MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		46,552	46,552	44,045	46,461		90		90		46,552				1,054	12/25/2032
29445F-AG-3	EQUIFIRST MORTGAGE LOAN TRUST	12/16/2025	MBS PAYDOWN 100.0000		9,007	9,007	8,747	8,992		16		16		9,007				266	09/25/2033
294751-BX-9	EQUITY ONE ABS INC.	12/01/2025	MBS PAYDOWN 100.0000		81,736	81,736	81,736	81,736						81,736				2,205	08/25/2033
32051D-6B-3	FIRST HORIZON ALTERNATIVE MORT	12/01/2025	MBS PAYDOWN 10.1688		15,609	15,610	15,828	15,587		22		22		15,609				417	09/25/2034
32051G-TD-7	FIRST HORIZON ALTERNATIVE MORT	12/01/2025	MBS PAYDOWN 100.0000		14,477	15,179	8,212	12,281						12,281		2,196	2,196	523	09/25/2035
32052M-AH-4	FIRST HORIZON ALTERNATIVE MORT	12/01/2025	MBS PAYDOWN 0.0027			5,945	2,120											38	10/25/2036
32053E-AD-0	FIRST HORIZON MORTGAGE PASS-TH	12/01/2025	MBS PAYDOWN 100.0000		2,965	2,965	2,954	2,965						2,965				109	05/26/2037
32056J-AG-9	FIRST HORIZON MORTGAGE PASS-T	12/01/2025	MBS PAYDOWN 100.0000		186	186	114	69						69		117	117	4	11/25/2037
33852F-AA-4	FLAGSTAR MORTGAGE TRUST FSMT_21-4	12/01/2025	MBS PAYDOWN 100.0000		413,250	413,250	418,933	413,420		(170)		(170)		413,250				5,647	06/26/2051
33853G-AB-9	FSMT_21-12	12/01/2025	MBS PAYDOWN 100.0000		2,024,761	2,024,761	2,027,292	2,024,842		(81)		(81)		2,024,761				26,696	11/27/2051
36169D-AA-0	GCAT TRUST GCAT_23-NQM2	12/01/2025	VARIOUS		3,334,834	3,334,834	3,334,817	3,334,834						3,334,834				109,416	11/25/2067
36171G-AA-9	GCAT 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		6,017,334	6,017,334	6,017,240			87		87		6,017,334				135,143	11/25/2069
36226M-AE-3	GRMT MORTGAGE LOAN TRUST	11/01/2025	MBS PAYDOWN 100.0000		7,446	7,446	7,267	7,267						7,267		179	179	266	07/20/2031
36228F-3Q-7	GSAA TRUST	12/01/2025	MBS PAYDOWN 100.0000		1,083	1,083	1,056	1,056						1,056		26	26	24	04/25/2034
36228F-4Q-6	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		2,170	2,170	2,145	2,170						2,170				86	06/25/2034
3622E8-AC-9	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		117,233	117,233	40,615	40,615						40,615		76,618	76,618	634	09/25/2036
3622E8-AF-2	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		53,388	53,388	14,405	14,405						14,405		38,982	38,982	289	09/25/2036
3622EL-AG-1	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		10,433	10,433	2,626	2,626						2,626		7,807	7,807	58	11/25/2036
3622EU-AB-2	GSAA HOME EQUITY TRUST	12/01/2025	VARIOUS		15,181	15,181	2,957	2,957						2,957		12,225	12,225	50	03/25/2037
3622EU-AC-0	GSAA HOME EQUITY TRUST	12/01/2025	VARIOUS		33,123	33,123	6,401	6,401						6,401		26,722	26,722	108	03/25/2037
3622MP-AB-4	GSR MORTGAGE LOAN TRUST GSR_07-1F	12/01/2025	MBS PAYDOWN 33.4680		10,513	12,589	7,432	10,513						10,513				347	01/25/2037
3622MP-AN-8	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 87.3350		54,382	60,645	57,695	54,382						54,382				1,750	01/25/2037
3622MP-AT-5	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 33.5021		678	809	544	641						641		37	37	21	01/25/2037
362334-MD-3	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		61,031	61,031	16,237	16,237						16,237		44,794	44,794	389	03/25/2036
362341-6X-2	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 0.0048		143,242	148,729	131,668	87,266						87,266		55,976	55,976	3,140	02/25/2036
362341-RU-5	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		7,897	7,897	6,920	6,920						6,920		977	977	351	09/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362375-AF-4	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		32,749	32,749	7,967	7,967						7,967		24,782	24,782	181	06/25/2036
36242D-BU-6	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		73,456	73,456	70,239	73,456						73,456				1,404	08/25/2034
36242D-D2-6	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		38,798	38,798	33,151	33,151						33,151		5,648	5,648	1,154	03/25/2035
36242D-DE-0	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		105,943	105,943	103,992	105,943						105,943				2,898	06/25/2034
36242D-FX-6	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		888	888	881	888						888				34	09/25/2034
36244S-AC-2	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		183,235	183,235	57,207	57,207						57,207		126,028	126,028	1,263	07/25/2036
36244S-AF-5	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		113,978	113,978	34,858	34,858						34,858		79,120	79,120	785	07/25/2036
36258W-AS-1	GS MORTGAGE_BACKED SECURITIES GSMBS_20-P	12/01/2025	MBS PAYDOWN 100.0000		37,835	37,835	38,539	37,862		(27)		(27)		37,835				629	10/25/2050
36261H-AJ-9	GSMBS 2021-PJ5 A8	12/01/2025	MBS PAYDOWN 100.0000		7,058	7,058	7,222	7,066		(8)		(8)		7,058				99	10/25/2051
36261M-AB-5	GSMBS_21-PJ1-A2	12/01/2025	MBS PAYDOWN 100.0000		281,654	281,654	293,405	282,024		(370)		(370)		281,654				3,776	06/25/2051
36262C-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS	12/01/2025	MBS PAYDOWN 100.0000		1,887,475	1,887,475	1,921,095	1,887,475						1,887,475				26,028	01/25/2052
36262L-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS	12/01/2025	MBS PAYDOWN 100.0000		1,022,484	1,022,484	1,034,626	1,022,842		(358)		(358)		1,022,484				14,840	11/27/2051
36273G-AB-4	GSMBS_25-NQM5	12/01/2025	MBS PAYDOWN 89.7219		87,766	87,766	87,765			200		200		87,766				611	07/25/2065
36273G-AC-2	GSMBS_25-NQM5	12/01/2025	MBS PAYDOWN 100.0000		63,475	63,475	63,475			233		233		63,475				442	07/25/2065
36275J-AD-2	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	12/01/2025	MBS PAYDOWN 100.0000		57,620	57,620	57,620			1		1		57,620				402	01/25/2066
36275J-AE-0	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	12/01/2025	MBS PAYDOWN 100.0000		63,642	63,642	63,641			1		1		63,642				466	01/25/2066
362933-AD-5	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	12/01/2025	MBS PAYDOWN 159.9115		41,632	26,035	26,034							41,632				113	11/25/2029
36297X-AB-9	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 87.0678		21,708	23,098	22,840	21,708						21,708				457	06/25/2036
36418G-BA-1	GFMT 2018-2 A51	12/01/2025	MBS PAYDOWN 100.0000		13,984	13,984	14,843	14,153		(168)		(168)		13,984				375	10/25/2058
38012T-AC-6	GMAC MORTGAGE CORPORATION LOAN	12/01/2025	MBS PAYDOWN 126.1758		32,695	27,594	19,303	75						75		32,620	32,620	878	10/25/2036
38012T-AE-2	GMAC MORTGAGE CORPORATION LOAN	12/01/2025	MBS PAYDOWN 126.1695		11,064	9,337	6,516	24						24		11,040	11,040	323	10/25/2036
393505-XH-0	GREEN TREE FINANCIAL CORPORATION	12/15/2025	MBS PAYDOWN 100.0000		56,172	56,172	51,133	46,461						46,461		9,711	9,711	2,098	01/15/2029
403958-AD-3	HOMES TRUST HOMES_25-NQM4	12/01/2025	MBS PAYDOWN 100.0000		211,679	211,679	211,678			23		23		211,679				3,939	08/25/2070
403958-AE-1	HOMES TRUST HOMES_25-NQM4	12/01/2025	MBS PAYDOWN 100.0000		421,581	421,581	421,581			48		48		421,581				8,136	08/25/2070
403966-AA-2	HOMES TRUST HOMES_25-NQM2	12/01/2025	MBS PAYDOWN 100.0000		4,098,733	4,098,733	4,098,723			1		1		4,098,733				90,821	02/25/2070
403966-AC-8	HOMES TRUST HOMES_25-NQM2	12/01/2025	MBS PAYDOWN 100.0000		1,153,856	1,153,856	1,153,842			264		264		1,153,856				28,292	02/25/2070
403969-AD-0	HOMES TRUST HOMES_25-AFC1	12/01/2025	MBS PAYDOWN 100.0000		152,058	152,058	151,797			128		128		152,058				2,795	01/26/2060
403969-AE-8	HOMES TRUST HOMES_25-AFC1	12/01/2025	MBS PAYDOWN 100.0000		215,253	215,253	215,791			(38)		(38)		215,253				4,095	01/26/2060
40446G-AD-4	HOMES TRUST HOMES_25-NQM3	12/01/2025	MBS PAYDOWN 30.0695		13,126	43,654	44,027							13,126				209	02/25/2070
40446G-AE-2	HOMES TRUST HOMES_25-NQM3	12/01/2025	MBS PAYDOWN 100.0000		1,573,097	1,573,097	1,573,075			393		393		1,573,097				33,555	02/25/2070
41161P-EX-7	HARBORVIEW MORTGAGE LOAN TRUS	12/01/2025	MBS PAYDOWN 100.0000		156,030	156,030	152,130	155,995		35		35		156,030				4,578	06/19/2034
43761D-AD-2	HOMES 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		649,363	649,363	649,369			2,458		2,458		649,363				22,441	01/27/2070
43761D-AE-0	HOMES 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		1,126,284	1,126,284	1,126,277			4,263		4,263		1,126,284				39,710	01/27/2070
43761J-AA-5	HOMES_23-NQM1	12/01/2025	MBS PAYDOWN 100.0000		3,569,571	3,569,571	3,563,453	3,569,571						3,569,571				126,387	01/25/2068
43761Y-AD-6	HOMES TRUST HOMES_25-AFC2	12/01/2025	MBS PAYDOWN 100.0000		512,500	512,500	512,499			1		1		512,500				8,263	06/25/2060
43761Y-AE-4	HOMES TRUST HOMES_25-AFC2	12/01/2025	MBS PAYDOWN 100.0000		1,205,883	1,205,883	1,205,883			1		1		1,205,883				19,959	06/25/2060
43762C-AD-3	HOMES TRUST HOMES_25-NQM5	12/01/2025	MBS PAYDOWN 100.0000		72,182	72,182	72,182			35		35		72,182				546	09/25/2070
43762C-AE-1	HOMES TRUST HOMES_25-NQM5	12/01/2025	MBS PAYDOWN 100.0000		144,365	144,365	144,363			72		72		144,365				1,135	09/25/2070
43762D-AB-5	HOMES TRUST HOMES_25-AFC4	12/01/2025	MBS PAYDOWN 100.0000		3,023	3,023	3,017							3,023				13	11/25/2060
43762D-AD-1	HOMES TRUST HOMES_25-AFC4	12/01/2025	MBS PAYDOWN 100.0000		11,078	11,078	11,078							11,078				49	11/25/2060
43762D-AE-9	HOMES TRUST HOMES_25-AFC4	12/01/2025	MBS PAYDOWN 100.0000		10,914	10,914	10,914							10,914				49	11/25/2060
45254N-JB-4	IMPAC CMB TRUST	12/01/2025	MBS PAYDOWN 100.0000		33,314	33,314	33,314	33,314						33,314				883	09/25/2034
45660L-EW-5	RESIDENTIAL ASSET SECURITIZATI	12/01/2025	MBS PAYDOWN 100.0000		38,374	38,374	18,755	18,755						18,755		19,619	19,619	1,362	04/25/2035
45660L-MZ-9	INDYMAC INDX MORTGAGE LOAN TRU	12/01/2025	MBS PAYDOWN 100.0000		55,747	53,394	41,951	52,195						52,195		3,552	3,552	1,552	07/25/2035
45660L-S7-5	INDYMAC INDX MORTGAGE LOAN TRU	12/01/2025	MBS PAYDOWN 100.0000		40,630	40,263	32,733	35,960						35,960		4,671	4,671	849	12/25/2035
45660L-SY-6	RESIDENTIAL ASSET SECURITIZATI	12/01/2025	MBS PAYDOWN 100.8303		77,363	66,652	38,118	59,712						59,712		17,651	17,651	1,704	07/25/2035
45660L-ZM-4	INDYMAC INDA MORTGAGE LOAN TRU	12/01/2025	MBS PAYDOWN 100.0000		1,592	1,592	1,538	1,242	349	1		350		1,592				25	11/25/2035
45661H-AR-8	INDYMAC INDX MORTGAGE LOAN TRU	12/01/2025	MBS PAYDOWN 100.0000		110,976	110,976	78,884	78,884						78,884		32,092	32,092	2,310	09/25/2036
45667Q-AD-3	INDYMAC INDX MORTGAGE LOAN TRU	12/01/2025	MBS PAYDOWN 100.0000		163,674	158,236	134,055	149,699						149,699		13,975	13,975	2,931	11/25/2036
45667Q-AE-1	INDYMAC INDX MORTGAGE LOAN TRU	12/01/2025	MBS PAYDOWN 100.0000		140,770	136,095	112,616	127,087						127,087		13,683	13,683	2,521	11/25/2036
45669E-AE-6	INDYMAC INDX MORTGAGE LOAN TRU	07/01/2025	MBS PAYDOWN 109.2115		31,032	30,962	15,289	8,802						8,802		22,230	22,230	257	05/26/2037
45669E-AM-8	INDYMAC INDX MORTGAGE LOAN TRU	12/01/2025	MBS PAYDOWN 100.0000		159,379	159,379	46,023	50,649						50,649		108,730	108,730	3,404	05/26/2037
46591G-AU-6	JPMMT_19-4-A18	12/01/2025	MBS PAYDOWN 100.0000		1,562,776	1,562,776	1,586,365	1,562,776						1,562,776				41,948	10/25/2049
46591G-AZ-5	JPMMT_19-4-B1	12/01/2025	MBS PAYDOWN 100.0000		121,087	121,087	122,263	121,115		(28)		(28)		121,087				2,920	10/25/2049
46591G-BA-9	JPMMT_19-4-B2	12/01/2025	MBS PAYDOWN 100.0000		141,936	141,936	141,038	141,919		17		17		141,936				3,423	10/25/2049
46591G-BB-7	JPMMT_19-4-B3	12/01/2025	MBS PAYDOWN 100.0000		85,420	85,420	82,884	85,373		47		47		85,420				2,060	10/25/2049
46591G-BC-5	JPMMT_19-4-B4	12/01/2025	MBS PAYDOWN 100.0000		38,136	38,136	34,251	38,059		76		76		38,136				920	10/25/2049
46591G-BD-3	JPMMT_19-4-B5	12/01/2025	MBS PAYDOWN 100.0000		19,364	19,364	15,029	19,329		35		35		19,364				467	10/25/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46591K-AZ-6	JPMMT 2019-8 A11	12/25/2025	MBS PAYDOWN 100.0000		938	938	886	931		7		7		938				28	03/25/2050
46592K-AC-6	JP MORGAN MORTGAGE TRUST JPMMT_21-3	12/01/2025	MBS PAYDOWN 100.0000		313,739	313,739	323,936	314,068		(329)		(329)		313,739				4,174	07/25/2051
46592N-AC-0	JPMMT 2021-7 A3	12/01/2025	MBS PAYDOWN 100.0000		5,879	5,879	5,977	5,882		(4)		(4)		5,879				78	11/27/2051
46593Q-AD-0	JPMMT_25-NQM1	12/01/2025	MBS PAYDOWN 100.0000		206,683	206,683	206,974			447		447		206,683				4,930	06/25/2065
46593T-AA-0	JPMMT_25-DSC1	12/01/2025	VARIOUS		2,527,527	2,527,527	2,527,475			47		47		2,527,527				56,098	08/25/2065
46593T-AD-4	JPMMT_25-DSC1	12/01/2025	MBS PAYDOWN 100.0000		470,154	470,154	470,213			6		6		470,154				10,760	08/25/2065
46593T-AE-2	JPMMT_25-DSC1	12/01/2025	MBS PAYDOWN 100.0000		898,666	898,666	898,664			3		3		898,666				21,394	08/25/2065
46594E-AE-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS3	12/01/2025	MBS PAYDOWN 100.0000		88,947	88,947	88,947							88,947				757	02/25/2066
466247-ZQ-9	JP MORGAN MORTGAGE TRUST	11/01/2025	MBS PAYDOWN 0.0000			947	460											39	01/25/2036
46627M-EA-1	J.P. MORGAN ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		37,939	42,986	22,407	27,290						27,290		10,649	10,649	1,539	03/25/2036
46628B-BD-1	JP MORGAN MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		4,617	19,579	14,830	206	3,589			3,589		3,794		823	823	240	10/25/2036
46628L-AA-6	JP MORGAN MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		15,344	19,580	13,918	8,969						8,969		6,375	6,375	419	06/25/2036
46628L-BG-2	JP MORGAN MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		242,306	242,306	239,489	242,218		88		88		242,306				6,897	04/25/2036
46628S-AE-3	JP MORGAN MORTGAGE ACQUISITION	12/01/2025	MBS PAYDOWN 100.0000		86,133	86,133	24,004	24,004						24,004		62,129	62,129	558	07/25/2036
46628S-AG-8	JP MORGAN MORTGAGE ACQUISITION	12/01/2025	MBS PAYDOWN 100.0000		62,109	62,109	17,057	17,057						17,057		45,051	45,051	402	07/25/2036
46629Q-AD-8	JP MORGAN MORTGAGE ACQUISITION	12/01/2025	MBS PAYDOWN 100.0000		58,414	58,414	32,420	32,420						32,420		25,994	25,994	973	09/25/2029
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION	12/01/2025	MBS PAYDOWN 100.0000		52,976	52,976	30,064	30,064						30,064		22,912	22,912	882	10/25/2036
46629Q-AF-3	JP MORGAN MORTGAGE ACQUISITION	12/01/2025	MBS PAYDOWN 100.0000		363,029	363,029	210,330	210,330						210,330		152,699	152,699	6,046	10/25/2036
46630L-AG-9	JP MORGAN MORTGAGE ACQUISITION	12/01/2025	MBS PAYDOWN 100.0000		14,545	14,545	13,095	13,124						13,124		1,421	1,421	317	11/25/2036
46630M-AD-4	JP MORGAN MORTGAGE ACQUISITION	12/01/2025	MBS PAYDOWN 100.0000		95,904	95,904	52,971	52,971						52,971		42,934	42,934	1,222	10/25/2030
46630M-AG-7	JP MORGAN MORTGAGE ACQUISITION	12/01/2025	MBS PAYDOWN 100.0000		16,928	16,928	9,692	9,692						9,692		7,235	7,235	216	01/25/2037
46640M-AC-4	JP MORGAN MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		656,642	656,642	639,200	654,679		1,963		1,963		656,642				8,282	07/27/2043
46641Y-AA-1	JP MORGAN MORTGAGE TRUST JPMMT_1	12/01/2025	MBS PAYDOWN 100.0000		520,213	520,213	531,836	524,243		(4,031)		(4,031)		520,213				8,793	06/25/2029
46643K-AA-9	JPMMT 2014-5 A1	12/01/2025	MBS PAYDOWN 100.0000		9,194	9,194	9,348	9,244		(50)		(50)		9,194				132	10/25/2029
46649E-AQ-2	JPMMT_18-2-A15	12/01/2025	MBS PAYDOWN 100.0000		1,957,110	1,957,110	1,925,423	1,955,718		1,392		1,392		1,957,110				36,917	08/25/2048
46649E-AZ-2	JPMMT_18-2-B1	12/01/2025	MBS PAYDOWN 100.0000		165,770	165,770	157,482	165,646		124		124		165,770				3,257	08/25/2048
46649E-BA-6	JPMMT_18-2-B2	12/01/2025	MBS PAYDOWN 100.0000		91,459	91,459	85,057	91,357		103		103		91,459				1,797	08/25/2048
46649E-BB-4	JPMMT_18-2-B3	12/01/2025	MBS PAYDOWN 100.0000		60,878	60,878	55,094	60,785		93		93		60,878				1,196	08/25/2048
46649E-BC-2	JPMMT_18-2-B4	12/01/2025	MBS PAYDOWN 100.0000		27,438	27,438	23,322	27,383		55		55		27,438				539	08/25/2048
46651P-BJ-7	JP MORGAN MORTGAGE TRUST JPMMT_19-10	12/01/2025	MBS PAYDOWN 100.0000		1,196,157	1,196,157	1,231,184	1,197,783		(1,626)		(1,626)		1,196,157				42,676	03/25/2050
46651P-BP-3	JP MORGAN MORTGAGE TRUST JPMMT_19-10	12/01/2025	MBS PAYDOWN 100.0000		134,842	134,842	144,281	135,112		(270)		(270)		134,842				4,187	03/25/2050
46651P-BS-7	JP MORGAN MORTGAGE TRUST JPMMT_19-10	12/01/2025	MBS PAYDOWN 100.0000		144,353	144,353	152,383	144,589		(235)		(235)		144,353				4,482	03/25/2050
46651P-BV-0	JP MORGAN MORTGAGE TRUST JPMMT_19-10	12/01/2025	MBS PAYDOWN 100.0000		94,586	94,586	98,074	94,695		(109)		(109)		94,586				2,937	03/25/2050
46651P-BY-4	JP MORGAN MORTGAGE TRUST JPMMT_19-10	12/01/2025	MBS PAYDOWN 100.0000		48,999	48,999	47,774	48,977		22		22		48,999				1,521	03/25/2050
46651P-BZ-1	JP MORGAN MORTGAGE TRUST JPMMT_19-10	12/01/2025	MBS PAYDOWN 100.0000		29,110	29,110	25,908	29,077		33		33		29,110				904	03/25/2050
46652F-AC-4	JP MORGAN MORTGAGE TRUST JPMMT_20-4	12/01/2025	MBS PAYDOWN 100.0000		61,144	61,144	62,797	61,262		(118)		(118)		61,144				923	11/25/2050
46652P-BQ-0	JP MORGAN MORTGAGE TRUST JPMMT_20-6	12/01/2025	MBS PAYDOWN 100.0000		1,994,173	1,994,173	2,047,543	1,995,955		(1,782)		(1,782)		1,994,173				31,513	11/25/2050
46652P-BV-9	JP MORGAN MORTGAGE TRUST JPMMT_20-6	12/01/2025	MBS PAYDOWN 100.0000		48,192	48,192	49,638	48,221		(29)		(29)		48,192				908	11/25/2050
46652P-BY-3	JP MORGAN MORTGAGE TRUST JPMMT_20-6	12/01/2025	MBS PAYDOWN 100.0000		46,207	46,207	46,669	46,217		(10)		(10)		46,207				871	11/25/2050
46652P-CB-2	JP MORGAN MORTGAGE TRUST JPMMT_20-6	12/01/2025	MBS PAYDOWN 100.0000		28,348	28,348	27,498	28,333		15		15		28,348				534	11/25/2050
46652P-CE-6	JP MORGAN MORTGAGE TRUST JPMMT_20-6	12/01/2025	MBS PAYDOWN 100.0000		15,875	15,875	13,970	15,841		34		34		15,875				299	11/25/2050
46652P-CF-3	JP MORGAN MORTGAGE TRUST JPMMT_20-6	12/01/2025	MBS PAYDOWN 100.0000		5,670	5,670	3,544	5,639		31		31		5,670				107	11/25/2050
46652V-AC-9	JP MORGAN MORTGAGE TRUST JPMMT_21-4	12/01/2025	MBS PAYDOWN 100.0000		751,453	751,453	763,077	751,843		(390)		(390)		751,453				10,558	08/25/2051
46652X-BL-4	JP MORGAN MORTGAGE TRUST JPMMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		5,375,480	5,375,480	5,575,518	5,382,017		(6,537)		(6,537)		5,375,480				80,408	06/26/2051
46652X-BR-1	JP MORGAN MORTGAGE TRUST JPMMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		76,141	76,141	77,092	76,161		(21)		(21)		76,141				1,240	06/26/2051
46652X-BU-4	JP MORGAN MORTGAGE TRUST JPMMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		48,463	48,463	48,100	48,458		5		5		48,463				790	06/26/2051
46652X-BX-8	JP MORGAN MORTGAGE TRUST JPMMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		24,302	24,302	23,634	24,290		12		12		24,302				396	06/26/2051
46652X-CA-7	JP MORGAN MORTGAGE TRUST JPMMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		14,232	14,232	10,105	14,173		60		60		14,232				232	06/26/2051
46653G-BL-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9	12/01/2025	MBS PAYDOWN 100.0000		1,872,720	1,872,720	1,899,209	1,873,168		(449)		(449)		1,872,720				25,191	12/25/2051
46653G-BR-7	JP MORGAN MORTGAGE TRUST JPMMT_21-9	12/01/2025	MBS PAYDOWN 100.0000		39,352	39,352	38,663	39,340		11		11		39,352				585	12/25/2051
46653G-BU-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9	12/01/2025	MBS PAYDOWN 100.0000		18,949	18,949	18,333	18,938		11		11		18,949				282	12/25/2051
46653G-BX-4	JP MORGAN MORTGAGE TRUST JPMMT_21-9	12/01/2025	MBS PAYDOWN 100.0000		10,338	10,338	9,692	10,327		11		11		10,338				154	12/25/2051
46653G-BY-2	JP MORGAN MORTGAGE TRUST JPMMT_21-9	12/01/2025	MBS PAYDOWN 100.0000		5,101	5,101	4,017	5,085		15		15		5,101				76	12/25/2051
46654W-AC-5	JP MORGAN MORTGAGE TRUST JPMMT_22-1	12/01/2025	MBS PAYDOWN 100.0000		795,836	795,836	794,468	795,790		46		46		795,836				12,284	07/25/2052
46658L-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_24-10	12/01/2025	MBS PAYDOWN 100.0000		8,564,523	8,564,523	8,428,026	8,539,880		24,643		24,643		8,564,523				248,589	03/25/2055
46658U-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_25-1	12/01/2025	MBS PAYDOWN 100.0000		2,190,030	2,190,030	2,199,269			(915)		(915)		2,190,030				74,605	06/25/2055
46659B-AC-6	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	12/01/2025	MBS PAYDOWN 100.0000		2,395,703	2,395,703	2,395,657			46		46		2,395,703				63,813	08/25/2055
46659B-AD-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	12/01/2025	MBS PAYDOWN 100.0000		239,398	239,398	239,395			3		3		239,398				6,611	08/25/2055

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46659B-AE-2	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	12/01/2025	MBS PAYDOWN 100.0000		1,381,504	1,381,504	1,381,490			14		14		1,381,504				39,838	08/25/2055
46659R-AD-9	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS2	12/01/2025	MBS PAYDOWN 100.0000		227,323	227,323	227,321			2		2		227,323				3,890	12/27/2055
46659R-AE-7	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS2	12/01/2025	MBS PAYDOWN 100.0000		306,826	306,826	306,823			3		3		306,826				5,345	12/27/2055
46659V-AD-0	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2	12/01/2025	MBS PAYDOWN 100.0000		309,946	309,946	309,940			6		6		309,946				3,228	10/25/2065
46659V-AE-8	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2	12/01/2025	MBS PAYDOWN 100.0000		572,209	572,209	572,200			8		8		572,209				6,239	10/25/2065
52521M-AB-8	LEHMAN ABS MORTGAGE LOAN TRUST	12/25/2025	MBS PAYDOWN 100.0000		124,823	124,823	80,334	80,334						80,334		44,490	44,490	2,227	06/25/2037
55265K-5L-9	MASTR ASSET SECURITIZATION TRU	12/01/2025	MBS PAYDOWN 100.0000		63,040	63,040	59,611	62,626		415		415		63,040				1,409	02/25/2034
55287G-AC-6	MFA TRUST MFRA_24-NQM3	12/01/2025	MBS PAYDOWN 55.3025		7,592	13,729	13,823							7,592				69	12/26/2069
55287J-AA-4	MFRA 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		8,044,312	8,044,312	8,044,273			38		38		8,044,312				232,919	03/25/2070
55287J-AB-2	MFRA 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		949,229	949,229	949,217			8		8		949,229				28,510	03/25/2070
55287J-AC-0	MFRA 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		2,043,255	2,043,255	2,043,248			7		7		2,043,255				63,032	03/25/2070
576433-QW-9	MASTR ADJUSTABLE RATE MORTGAGES TRUST	12/01/2025	MBS PAYDOWN 100.0000		575	575	583	575						575				23	09/25/2034
576433-VN-3	MASTR ADJUSTABLE RATE MORTGAGE	12/01/2025	MBS PAYDOWN 100.0000		3,234	3,234	3,234	3,234						3,234				83	12/25/2034
576434-UU-6	MASTR ALTERNATIVE LOANS TRUST	12/01/2025	MBS PAYDOWN 100.0000		8,998	8,998	8,793	8,996		2		2		8,998				204	08/25/2034
57643M-CG-7	MASTR ASSET SECURITIZATION TR	11/01/2025	MBS PAYDOWN 100.0000		15,137	15,137	13,214	13,228						13,228		1,909	1,909	700	12/27/2033
57643M-DU-5	MASTR ASSET SECURITIZATION TRUST	12/01/2025	MBS PAYDOWN 100.0000		9,625	9,625	9,076	9,603		22		22		9,625				265	06/25/2034
57643M-DV-3	MASTR ASSET SECURITIZATION TRUST	12/01/2025	MBS PAYDOWN 100.0000		4,087	4,087	2,352	2,352						2,352		1,735	1,735	115	06/25/2034
585494-AA-5	MELLO 2021-MTG2 A1	12/01/2025	MBS PAYDOWN 100.0000		8,403	8,403	8,534	8,406		(3)		(3)		8,403				103	06/26/2051
589929-E5-3	MERRILL LYNCH MORTGAGE INVESTORS INC.	12/01/2025	MBS PAYDOWN 100.0000		56,954	56,954	57,929	56,998		(44)		(44)		56,954				1,116	12/25/2032
59020U-LQ-6	MERRILL LYNCH MORTGAGE INVESTO	12/01/2025	MBS PAYDOWN 100.0000		30,796	30,796	30,897	30,805		(9)		(9)		30,796				745	08/25/2034
59020U-NN-1	MLCC MORTGAGE INVESTORS INC.	12/01/2025	MBS PAYDOWN 100.0000		12,331	12,331	12,398	12,336		(6)		(6)		12,331				464	12/25/2034
59020U-VM-4	MLCC MORTGAGE INVESTORS INC.	12/01/2025	MBS PAYDOWN 100.0000		89,002	89,002	89,789	89,066		(64)		(64)		89,002				3,325	04/25/2035
59020U-XK-6	MERRILL LYNCH MORTGAGE INVESTO	12/01/2025	MBS PAYDOWN 100.0000		186,959	186,959	185,966	186,959						186,959				5,422	07/25/2035
59020U-YN-9	MERRILL LYNCH MORTGAGE INVESTO	12/01/2025	MBS PAYDOWN 100.0000		446,553	446,553	441,443	446,553						446,553				11,115	06/25/2035
59023H-AG-6	MLCC MORTGAGE INVESTORS INC.	12/01/2025	MBS PAYDOWN 100.0000		16,402	16,402	16,369	16,400		2		2		16,402				441	01/25/2037
59023R-AJ-8	MERRILL LYNCH MORTGAGE INVESTO	12/01/2025	MBS PAYDOWN 98.4372		9,352	24,793	18,395	5,251						5,251		4,101	4,101	738	09/25/2036
59319D-AB-9	MFA TRUST MFRA_25-NQM5	12/26/2025	MBS PAYDOWN 100.0000		11,738	11,738	11,715			28		28		11,738				51	11/25/2070
59319D-AC-7	MFA TRUST MFRA_25-NQM5	12/26/2025	MBS PAYDOWN 100.0000		63,145	63,145	63,145							63,145				273	11/25/2070
59319D-AF-0	MFA TRUST MFRA_25-NQM5	12/26/2025	MBS PAYDOWN 100.0000		30,508	30,508	30,508			76		76		30,508				136	11/25/2070
59319D-AG-8	MFA TRUST MFRA_25-NQM5	12/26/2025	MBS PAYDOWN 100.0000		38,044	38,044	38,043			96		96		38,044				172	11/25/2070
61744C-JT-4	MSAB_04-H9	12/25/2025	MBS PAYDOWN 100.0000		625,814	625,814	556,974	621,949		3,865		3,865		625,814				13,265	11/25/2034
61745M-A4-5	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		10,233	10,233	9,711	10,203		29		29		10,233				319	04/25/2034
61748H-AW-1	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		5,025	5,025	4,997	5,025						5,025				162	07/25/2034
61748H-BQ-3	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		2,260	2,260	2,263	2,260						2,260				70	08/25/2034
61748H-CE-9	MSM 2004-7AR	12/01/2025	MBS PAYDOWN 100.0000		45,006	45,006	45,597	45,076		(71)		(71)		45,006				1,153	09/25/2034
61748H-CG-4	MSM 2004-7AR	12/01/2025	MBS PAYDOWN 100.0000		65,502	65,502	66,922	65,672		(170)		(170)		65,502				1,677	09/25/2034
61748H-EF-4	MSM 2004-8AR	12/01/2025	MBS PAYDOWN 100.0000		16,722	16,722	16,970	16,736		(15)		(15)		16,722				483	10/25/2034
61748H-HE-4	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		12,593	12,593	12,779	12,600		(7)		(7)		12,593				311	01/25/2035
61748H-PB-1	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 157.5241		14,563	12,693	7,169	11,048						11,048		3,515	3,515	374	11/25/2035
61749E-AD-9	MORGAN STANLEY MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		79,886	79,886	19,666	19,666						19,666		60,220	60,220	474	10/25/2036
61749E-AE-7	MORGAN STANLEY MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		23,078	23,078	5,624	5,624						5,624		17,454	17,454	137	10/25/2036
61749E-AH-0	MORGAN STANLEY MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		26,537	26,537	8,153	8,153						8,153		18,384	18,384	157	10/25/2036
61750Y-AB-5	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		26,691	26,691	5,614	5,614						5,614		21,077	21,077	157	11/25/2036
61750Y-AD-1	MORGAN STANLEY MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		43,451	43,451	9,698	9,698						9,698		33,753	33,753	256	11/25/2036
61750Y-AE-9	MORGAN STANLEY MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		6,207	6,207	1,357	1,357						1,357		4,850	4,850	37	11/25/2036
61750Y-AJ-8	MORGAN STANLEY MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		11,798	11,798	2,619	2,619						2,619		9,179	9,179	70	11/25/2036
61751D-AE-4	MORGAN STANLEY MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		21,277	21,277	6,802	6,802						6,802		14,475	14,475	75	10/25/2046
61751J-AH-4	MORGAN STANLEY MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		50,487	50,487	18,095	18,095						18,095		32,392	32,392	454	02/25/2047
61751J-AJ-0	MORGAN STANLEY MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		50,487	50,487	18,001	18,001						18,001		32,486	32,486	454	02/25/2047
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		19,163	19,163	7,164	7,164						7,164		11,999	11,999	147	01/25/2047
61752R-AJ-1	MORGAN STANLEY MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		42,785	42,785	15,526	15,526						15,526		27,259	27,259	327	01/25/2047
61752R-AM-4	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		38,524	38,524	11,478	11,478						11,478		27,046	27,046	295	01/25/2047
61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		823,176	823,176	854,045	824,521		(1,345)		(1,345)		823,176				12,311	12/27/2050
61772A-AD-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		1,332,924	1,332,924	1,350,002	1,333,597		(672)		(672)		1,332,924				17,690	03/27/2051
61772L-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		404,463	404,463	410,025	404,605		(141)		(141)		404,463				5,716	05/25/2051
61776X-AD-3	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		2,231,877	2,231,877	2,212,697	2,179,744		52,133		52,133		2,231,877				75,865	09/25/2054
61778X-AD-1	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		234,610	234,610	234,610							234,610				3,844	07/25/2070
61779B-AD-8	MSRM 2025-NQM5	12/01/2025	MBS PAYDOWN 100.0000		314,800	314,800	314,890			4		4		314,800				5,379	07/25/2070

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61779B-AE-6	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		895,633	895,633	895,618			15		15		895,633				16,164	07/25/2070
61779J-AD-1	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 51.4491		2,344	4,556	4,552			1		1		2,344				20	09/25/2070
61779K-AD-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 46.4751		4,488	9,656	9,643			1		1		4,488				41	09/25/2070
61779V-AD-4	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		8,071	8,071	8,071							8,071				35	09/25/2070
61790V-AA-5	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		2,919,300	2,919,300	2,919,259			42		42		2,919,300				59,262	03/25/2070
61790V-AD-9	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		569,102	569,102	569,117			9		9		569,102				11,926	03/25/2070
61790V-AE-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		660,318	660,318	660,308			10		10		660,318				14,378	03/25/2070
617932-AE-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		1,729,948	1,729,948	1,729,924			24		24		1,729,948				53,983	11/25/2069
617941-AA-7	MSRM 2025-NQM2	12/01/2025	MBS PAYDOWN 100.0000		5,258,421	5,258,421	5,258,318			93		93		5,258,421				125,721	01/27/2070
617941-AD-1	MSRM 2025-NQM2	12/01/2025	MBS PAYDOWN 100.0000		609,959	609,959	609,955			3		3		609,959				15,032	01/27/2070
617941-AE-9	MSRM 2025-NQM2	12/01/2025	MBS PAYDOWN 100.0000		1,251,467	1,251,467	1,251,465			2		2		1,251,467				32,458	01/27/2070
62956X-AA-9	NYMT 2024-INV1	12/01/2025	MBS PAYDOWN 100.0000		2,228,060	2,228,060	2,228,036	2,228,059						2,228,060				72,973	06/25/2069
62956X-AB-7	NYMT 2024-INV1	12/01/2025	MBS PAYDOWN 100.0623		1,163,663	1,163,632	1,163,628	1,163,663						1,163,663				40,265	06/25/2069
62956X-AC-5	NYMT 2024-INV1	12/01/2025	MBS PAYDOWN 100.0623		862,426	862,403	862,387	862,426						862,426				30,634	06/25/2069
62957J-AC-5	NYMT 2025-INV2	12/01/2025	MBS PAYDOWN 100.0000		67,818	67,818	67,817			1		1		67,818				655	10/25/2060
62957J-AF-8	NYMT 2025-INV2	12/01/2025	MBS PAYDOWN 100.0000		29,483	29,483	29,483							29,483				299	10/25/2060
62957J-AG-6	NYMT 2025-INV2	12/01/2025	MBS PAYDOWN 100.0000		44,229	44,229	44,229			1		1		44,229				466	10/25/2060
64352V-EF-4	NEW CENTURY HOME EQUITY LOAN TRUST NCHET	12/01/2025	MBS PAYDOWN 100.0000		631	631	646	634		(3)		(3)		631				17	11/25/2033
64352V-GK-1	NEW CENTURY HOME EQUITY LOAN T	12/01/2025	MBS PAYDOWN 100.0000		143,709	143,709	119,681	119,241						119,241		24,468	24,468	2,823	08/25/2034
64831X-AD-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	12/01/2025	MBS PAYDOWN 100.0000		991,396	991,396	991,394			2		2		991,396				23,437	04/27/2065
64831X-AE-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	12/01/2025	MBS PAYDOWN 100.0000		1,034,539	1,034,539	1,034,524			16		16		1,034,539				25,328	04/27/2065
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	12/01/2025	MBS PAYDOWN 100.0000		304,786	304,786	304,781			44		44		304,786				6,483	05/26/2065
649603-AQ-0	NEW YORK MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		50,770	50,770	45,154	39,897						39,897		10,873	10,873	1,158	05/25/2036
65535V-GH-5	NOMURA ASSET ACCEPTANCE CORPOR	03/01/2025	MBS PAYDOWN 100.0000		1	1	1	1						1					10/25/2034
65536V-AC-1	NOMURA ASSET ACCEPTANCE CORPOR	12/01/2025	MBS PAYDOWN 100.0000		100,863	100,863	23,426	23,426						23,426		77,437	77,437	840	08/25/2036
65537B-AC-4	NAA 2006-WF1	12/01/2025	MBS PAYDOWN 100.0000		113,932	113,932	32,946	32,946						32,946		80,986	80,986	799	06/25/2036
65537B-AF-7	NAA 2006-WF1	12/01/2025	MBS PAYDOWN 100.0000		74,569	74,569	21,456	21,456						21,456		53,113	53,113	523	06/25/2036
67120V-AB-1	ONSLOW BAY FINANCIAL LLC OBX_25-NQM2	12/01/2025	MBS PAYDOWN 100.0000		592,392	592,392	592,392							592,392				14,072	11/25/2064
67120V-AC-3	NYMT 2025-INV1	12/01/2025	MBS PAYDOWN 100.0000		2,500,956	2,500,956	2,500,947			9		9		2,500,956				58,421	04/26/2060
67120Y-AD-1	NYMT 2025-INV1	12/01/2025	MBS PAYDOWN 100.0000		338,634	338,634	338,631			3		3		338,634				8,206	04/26/2060
67120Y-AE-9	NYMT 2025-INV1	12/01/2025	MBS PAYDOWN 100.0000		675,323	675,323	675,322			1		1		675,323				16,809	04/26/2060
67121E-AA-0	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	12/01/2025	VARIOUS		65,638,222	65,423,018	65,422,102			916		916		65,423,018		215,204	215,204	1,649,266	03/25/2065
67121E-AB-8	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	12/01/2025	MBS PAYDOWN 100.0000		2,319,467	2,319,467	2,319,424			43		43		2,319,467				69,087	03/25/2065
67121E-AC-6	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	12/01/2025	MBS PAYDOWN 100.0000		2,494,889	2,494,889	2,494,864			25		25		2,494,889				77,637	03/25/2065
673916-AA-0	OBX 2025-NQM9	12/01/2025	VARIOUS		27,176,884	27,061,001	27,060,587			414		414		27,061,001		115,883	115,883	417,067	01/26/2065
673916-AB-8	OBX 2025-NQM9	12/01/2025	MBS PAYDOWN 100.0000		679,694	679,694	679,685			8		8		679,694				16,058	01/26/2065
673916-AC-6	OBX 2025-NQM9	12/01/2025	MBS PAYDOWN 100.0000		994,674	994,674	994,666			8		8		994,674				24,114	01/26/2065
67448U-AC-6	OBX 2025-NQM6	12/01/2025	MBS PAYDOWN 100.0000		1,333,935	1,333,935	1,326,068			566		566		1,333,935				32,725	03/25/2065
67449D-AC-3	OBX TRUST OBX_24-NQM15	12/01/2025	MBS PAYDOWN 100.0000		7,327	7,327	7,352							7,327				35	10/27/2064
67647M-BA-6	OCEANVIEW HOLDINGS OCMT_21-4	12/01/2025	MBS PAYDOWN 100.0000		5,695,802	5,695,802	5,850,158	5,702,172		(6,370)		(6,370)		5,695,802				90,249	09/25/2051
67647M-CD-9	OCEANVIEW HOLDINGS OCMT_21-4	12/01/2025	MBS PAYDOWN 100.0000		71,128	71,128	71,678	71,142		(14)		(14)		71,128				1,084	09/25/2051
67647M-CE-7	OCEANVIEW HOLDINGS OCMT_21-4	12/01/2025	MBS PAYDOWN 100.0000		16,414	16,414	16,300	16,412		2		2		16,414				250	09/25/2051
67647M-CF-4	OCEANVIEW HOLDINGS OCMT_21-4	12/01/2025	MBS PAYDOWN 100.0000		10,943	10,943	9,666	10,925		18		18		10,943				167	09/25/2051
67647U-CA-7	OCEANVIEW HOLDINGS OCMT_21-6	12/01/2025	MBS PAYDOWN 100.0000		6,073,999	6,073,999	6,224,901	6,079,211		(5,213)		(5,213)		6,073,999				97,477	01/25/2052
67647U-EG-2	OCEANVIEW HOLDINGS OCMT_21-6	12/01/2025	MBS PAYDOWN 100.0000		86,420	86,420	85,982	86,414		6		6		86,420				1,382	01/25/2052
67647U-EJ-6	OCEANVIEW HOLDINGS OCMT_21-6	12/01/2025	MBS PAYDOWN 100.0000		18,904	18,904	18,533	18,897		7		7		18,904				302	01/25/2052
67647U-EL-1	OCEANVIEW HOLDINGS OCMT_21-6	12/01/2025	MBS PAYDOWN 100.0000		17,014	17,014	15,105	16,988		26		26		17,014				272	01/25/2052
67648A-BA-1	OCEANVIEW HOLDINGS OCMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		3,955,737	3,955,737	4,034,851	3,957,550		(1,814)		(1,814)		3,955,737				56,008	05/25/2051
67648A-CD-4	OCEANVIEW HOLDINGS OCMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		102,582	102,582	101,187	102,555		27		27		102,582				1,421	05/25/2051
67648A-CE-2	OCEANVIEW HOLDINGS OCMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		24,128	24,128	23,454	24,115		14		14		24,128				334	05/25/2051
67648A-CF-9	OCEANVIEW HOLDINGS OCMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		14,419	14,419	12,557	14,392		28		28		14,419				200	05/25/2051
68403B-AD-7	OPTION ONE MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		124,942	124,942	124,942	124,942						124,942				2,334	03/25/2037
68403B-AG-0	OPTION ONE MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		56,521	56,521	56,521	56,521						56,521				1,038	03/25/2037
69121P-CK-7	OWNIT MORTGAGE LOAN ASSET-BACK	12/01/2025	MBS PAYDOWN 100.0000		289,911	289,911	80,706	80,706						80,706		209,205	209,205	2,979	12/26/2035
693350-AL-7	PHMC MORTGAGE PASS THROUGH CE	12/01/2025	MBS PAYDOWN 0.0005			89,378	61,171												07/18/2036
69335V-AL-6	PHMC MORTGAGES PASS THROUGH SERT	12/01/2025	MBS PAYDOWN 82.7532		16,136	19,615	10,028	16,136						16,136				552	10/18/2036
69335Y-AP-1	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 100.0000		20,064	20,064	20,336	20,081		(17)		(17)		20,064				688	12/18/2036
69336Q-AL-6	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 92.4523		17,372	18,234	12,746	17,372						17,372				390	07/18/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69336R-AZ-3	PHMC MORTGAGE PASS THROUGH CE	12/01/2025	MBS PAYDOWN 100.0000		5,100	5,100	4,038	4,038						4,038		1,062	1,062	140	06/18/2035
69336R-BA-7	PHMC MORTGAGE PASS THROUGH CE	12/01/2025	MBS PAYDOWN 100.0000		122	122	16	16						16		106	106	4	06/18/2035
69336R-BR-0	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 48.5437		1,083	1,220	1,240	1,083						1,083				43	07/18/2035
69336R-BS-8	PHMC MORTGAGE PASS THROUGH C	11/01/2025	VARIOUS			5,968	6,041	1,247	4,793		5,101	(308)		940		(940)	(940)		07/18/2035
69336R-CC-2	PHMC MORTGAGE PASS THROUGH CE	12/01/2025	MBS PAYDOWN 100.0000		29,641	29,641	26,813	29,572		69		69		29,641				763	08/18/2035
69336R-CF-5	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 37.9095		813	2,592	381	813						813				67	08/18/2035
69336R-CX-6	PHMC MORTGAGE PASS THROUGH CE	12/01/2025	MBS PAYDOWN 94.9007		13,048	13,768	7,782	13,048						13,048				410	11/18/2035
69336R-DP-2	PHMC MORTGAGE PASS THROUGH CE	12/01/2025	MBS PAYDOWN 100.0000		25,461	25,461	25,163	25,451		9		9		25,461				703	04/18/2036
69336R-DQ-0	PHMC MORTGAGE PASS THROUGH CE	12/01/2025	MBS PAYDOWN 76.0796		5,153	15,759	9,610	5,153						5,153				765	04/18/2036
69337A-AL-0	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 100.0000		116,082	116,082	116,425	116,082						116,082				1,888	02/18/2037
69337A-AM-8	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 75.4073		41,307	44,592	40,927	39,585		108		108		39,693		1,614	1,614	731	02/18/2037
69337G-AK-9	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 100.0000		155,959	155,959	155,195	155,845		114		114		155,959				4,512	05/18/2037
69337G-AL-7	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 96.8395		270,571	274,137	158,427	192,900						192,900		77,671	77,671	7,931	05/18/2037
69337N-AG-3	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 100.0000		8,791	8,791	8,756	8,789		2		2		8,791				188	06/18/2037
69337N-AH-1	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 96.5223		37,900	34,947	20,542	37,900						37,900				853	06/18/2037
69337R-AG-4	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 82.0111		29,332	36,194	10,905	29,332						29,332				773	09/18/2037
69337V-AE-0	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 0.0016			24,928	17,839											1,276	12/18/2037
69375B-AA-5	PSMC_19-3	12/01/2025	MBS PAYDOWN 100.0000		11,328	11,328	11,420	11,330		(2)		(2)		11,328				214	11/26/2049
69382F-AA-7	PRKCM TRUST PRKCM_25-HOME1	12/01/2025	MBS PAYDOWN 100.0000		6,112,573	6,112,573	6,112,476			97		97		6,112,573				163,373	02/25/2060
69382F-AD-1	PRKCM TRUST PRKCM_25-HOME1	12/01/2025	MBS PAYDOWN 100.0000		1,086,680	1,086,680	1,086,663			16		16		1,086,680				29,840	02/25/2060
69382F-AE-9	PRKCM TRUST PRKCM_25-HOME1	12/01/2025	MBS PAYDOWN 100.0000		1,249,682	1,249,682	1,249,669			12		12		1,249,682				36,147	02/25/2060
69382N-AB-8	PRPM LLC PRPM_25-NQM3	12/01/2025	MBS PAYDOWN 100.0000		284,806	284,806	284,803			4		4		284,806				5,146	05/27/2070
69392Y-AD-8	PRKCM_25-AFC1	12/01/2025	MBS PAYDOWN 100.0000		45,781	45,781	45,781			37		37		45,781				393	10/25/2060
69392Y-AE-6	PRKCM_25-AFC1	12/01/2025	MBS PAYDOWN 100.0000		49,929	49,929	49,929			41		41		49,929				437	10/25/2060
693983-AB-4	PRPM 2025-NQM2	12/01/2025	MBS PAYDOWN 100.0000		534,152	534,152	534,148			4		4		534,152				12,466	04/25/2070
693983-AC-2	PRPM 2025-NQM2	12/01/2025	MBS PAYDOWN 100.0000		696,912	696,912	696,902			10		10		696,912				16,825	04/25/2070
73071P-AA-3	POINT SECURITIZATION TRUST PSTRMS_25-2	11/25/2025	VARIOUS		6,484,854	6,513,344	6,493,520			27		27		6,493,545		(8,691)	(8,691)	17,688	09/25/2055
73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO	04/01/2025	MBS PAYDOWN 100.0000		36,478	36,478	35,612	35,865		613		613		36,478				258	01/25/2036
74277J-AB-5	PRKCM_25-AFC2	12/26/2025	MBS PAYDOWN 100.0000		4,727	4,727	4,719			18		18		4,727				20	12/27/2060
74277J-AC-3	PRKCM_25-AFC2	12/26/2025	MBS PAYDOWN 100.0000		51,999	51,999	51,998							51,999				218	12/27/2060
74277J-AD-1	PRKCM_25-AFC2	12/26/2025	MBS PAYDOWN 100.0000		29,652	29,652	29,652			114		114		29,652				128	12/27/2060
74277J-AE-9	PRKCM_25-AFC2	12/26/2025	MBS PAYDOWN 100.0000		17,190	17,190	17,189			67		67		17,190				76	12/27/2060
74936R-AA-2	RCKT MORTGAGE TRUST RCKT_21-2	12/01/2025	MBS PAYDOWN 100.0000		769,120	769,120	777,893	769,366		(246)		(246)		769,120				10,406	06/26/2051
74958X-AF-1	RESIDENTIAL FUNDING MTG SEC I	12/01/2025	VARIOUS		37,662	37,545	23,060	11,589						11,589		26,073	26,073	2,069	04/25/2037
760985-E6-4	RESIDENTIAL ASSET MORTGAGE PRO	12/01/2025	MBS PAYDOWN 100.0000		13,791	13,791	13,233	13,717		74		74		13,791				457	04/25/2031
760985-JL-6	RESIDENTIAL ASSET MORTGAGE PROD	12/01/2025	MBS PAYDOWN 100.0000		56,754	56,754	56,742	56,754						56,754				1,522	03/25/2032
76110V-QL-5	RESIDENTIAL FUNDING MORTGAGE S	04/01/2025	MBS PAYDOWN 100.0000																06/25/2034
76110W-B2-1	RESIDENTIAL ASSET SECURITIES C	12/01/2025	MBS PAYDOWN 100.0000		1,162	1,162	1,100	1,101						1,101		61	61	34	08/25/2034
76111X-RC-9	RESIDENTIAL FUNDING MTG SEC I	12/01/2025	MBS PAYDOWN 100.0000		21,990	21,990	19,522	21,898		92		92		21,990				632	12/25/2034
76111X-TE-3	RESIDENTIAL FUNDING MTG SEC I	12/01/2025	VARIOUS		22,420	22,258	22,223	22,419		1		1		22,420				706	03/25/2035
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I	12/01/2025	VARIOUS		170,518	174,830	176,847	170,941		(423)		(423)		170,518				4,612	06/25/2035
76111X-ZW-6	RESIDENTIAL FUNDING MTG SEC I RF	12/01/2025	VARIOUS		81,326	165,172	126,663	81,326						81,326				4,213	11/25/2035
80262B-AA-8	SAN 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		5,345,997	5,345,997	5,345,957			40		40		5,345,997				116,416	01/26/2065
80262B-AB-6	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	12/01/2025	MBS PAYDOWN 100.0000		110,128	110,128	110,126			2		2		110,128				2,486	01/26/2065
80262B-AC-4	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	12/01/2025	MBS PAYDOWN 100.0000		333,457	333,457	333,455			2		2		333,457				7,794	01/26/2065
80263B-AD-8	SAN 2025-NQM2	12/01/2025	VARIOUS		233,851	233,851	233,850			5		5		233,851				3,273	02/25/2065
80263B-AE-9	SAN 2025-NQM4	12/01/2025	VARIOUS		353,401	353,401	353,397			2		2		353,401				4,810	07/27/2065
80265D-AD-5	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	12/01/2025	MBS PAYDOWN 100.0000		7,422	7,422	7,422			3		3		7,422				59	11/25/2065
80265D-AE-3	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	12/01/2025	MBS PAYDOWN 100.0000		18,417	18,417	18,416			7		7		18,417				150	11/25/2065
805564-MG-3	SAXON ASSET SECURITIES TRUST	12/01/2025	MBS PAYDOWN 100.0000		73,654	73,654	73,651	73,654						73,654				734	05/25/2031
805564-QA-2	SAXON ASSET SECURITIES TRUST	12/01/2025	MBS PAYDOWN 100.0000		46,407	46,407	46,166	46,407						46,407				821	08/25/2035
81375W-HK-5	CREDIT-BASED ASSET SERVICING A	12/01/2025	MBS PAYDOWN 100.0000		86,930	86,930	59,150	59,150						59,150		27,780	27,780	1,482	01/25/2036
816939-AB-8	SEQUOIA MORTGAGE TRUST SEMT_24-INV1	12/01/2025	MBS PAYDOWN 100.0000		5,866,886	5,866,886	5,856,802	5,865,446		1,440		1,440		5,866,886				222,278	10/26/2054
81744H-AF-0	SEQUOIA MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		19,494	19,494	14,326	14,313						14,313		5,181	5,181	526	01/20/2047
81745J-AA-6	SEMT_13-11	12/01/2025	MBS PAYDOWN 100.0000		98,880	98,880	94,678	98,709		172		172		98,880				2,076	09/25/2043
81747B-BA-0	SEQUOIA MORTGAGE TRUST SEMT_18-1	12/01/2025	MBS PAYDOWN 100.0000		1,967,540	1,967,540	2,005,771	1,969,187		(1,647)		(1,647)		1,967,540				35,856	01/27/2048
81747B-CC-5	SEQUOIA MORTGAGE TRUST SEMT_18-1	12/01/2025	MBS PAYDOWN 100.0000		127,300	127,300	126,288	127,285		15		15		127,300				2,492	01/27/2048
81747B-CD-3	SEQUOIA MORTGAGE TRUST SEMT_18-1	12/01/2025	MBS PAYDOWN 100.0000		128,012	128,012	122,274	127,940		72		72		128,012				2,506	01/27/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81747B-CL-5	SEQUOIA MORTGAGE TRUST SEMT_18-1	12/01/2025	MBS PAYDOWN 100.0000		156,257	156,257	157,703	156,287		(30)		(30)		156,257				3,059	01/27/2048
81747F-BA-1	SEQUOIA MORTGAGE TRUST SEMT_18-4	12/01/2025	MBS PAYDOWN 100.0000		1,006,009	1,006,009	1,006,922	1,006,069		(59)		(59)		1,006,009				22,920	04/27/2048
81747F-CC-6	SEQUOIA MORTGAGE TRUST SEMT_18-4	12/01/2025	MBS PAYDOWN 100.0000		148,874	148,874	146,149	148,824		49		49		148,874				3,455	04/27/2048
81747F-CD-4	SEQUOIA MORTGAGE TRUST SEMT_18-4	12/01/2025	MBS PAYDOWN 100.0000		97,600	97,600	94,477	97,538		62		62		97,600				2,265	04/27/2048
81747F-CE-2	SEQUOIA MORTGAGE TRUST SEMT_18-4	12/01/2025	MBS PAYDOWN 100.0000		98,042	98,042	91,875	97,928		114		114		98,042				2,275	04/27/2048
81747K-AA-1	SEQUOIA MORTGAGE TRUST SEMT_21-1	12/01/2025	MBS PAYDOWN 100.0000		315,922	315,922	329,299	316,387		(465)		(465)		315,922				4,008	03/27/2051
81747W-EJ-2	SEMT 2018-7 B3	12/01/2025	MBS PAYDOWN 100.0000		7,305	7,305	7,239	7,305						7,305				169	09/25/2048
81748D-CC-0	SEQUOIA MORTGAGE TRUST SEMT_20-5	12/01/2025	MBS PAYDOWN 100.0000		88,409	88,409	89,963	88,444		(36)		(36)		88,409				1,310	01/25/2051
81748D-CD-8	SEQUOIA MORTGAGE TRUST SEMT_20-5	12/01/2025	MBS PAYDOWN 100.0000		29,880	29,880	29,853	29,880						29,880				443	01/25/2051
81748D-CE-6	SEQUOIA MORTGAGE TRUST SEMT_20-5	12/01/2025	MBS PAYDOWN 100.0000		23,411	23,411	22,150	23,386		26		26		23,411				347	01/25/2051
81748D-CH-9	SEQUOIA MORTGAGE TRUST SEMT_20-5	12/01/2025	MBS PAYDOWN 100.0000		8,996,682	8,996,682	9,279,566	9,009,060		(12,378)		(12,378)		8,996,682				124,228	01/25/2051
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20-2	12/01/2025	MBS PAYDOWN 100.0000		312,923	312,923	320,648	313,303		(380)		(380)		312,923				5,699	03/25/2050
81748M-AA-6	SEQUOIA MORTGAGE TRUST SEMT_20-1	12/01/2025	MBS PAYDOWN 100.0000		189,834	189,834	194,194	190,078		(244)		(244)		189,834				3,837	02/25/2050
81748V-AA-6	SEQUOIA MORTGAGE TRUST SEMT_21-3	12/01/2025	MBS PAYDOWN 100.0000		1,415,136	1,415,136	1,439,458	1,415,849		(713)		(713)		1,415,136				22,310	05/25/2051
81748X-AA-2	SEQUOIA MORTGAGE TRUST SEMT_21-5	12/01/2025	MBS PAYDOWN 100.0000		629,914	629,914	636,410	630,086		(172)		(172)		629,914				8,955	07/25/2051
81749A-BA-0	SEQUOIA MORTGAGE TRUST SEMT_21-8	12/01/2025	MBS PAYDOWN 100.0000		11,067,072	11,067,072	11,336,703	11,074,822		(7,750)		(7,750)		11,067,072				173,917	11/27/2051
81749A-CD-3	SEQUOIA MORTGAGE TRUST SEMT_21-8	12/01/2025	MBS PAYDOWN 100.0000		95,863	95,863	97,439	95,900		(37)		(37)		95,863				1,393	11/27/2051
81749A-CE-1	SEQUOIA MORTGAGE TRUST SEMT_21-8	12/01/2025	MBS PAYDOWN 100.0000		52,289	52,289	52,369	52,291		(3)		(3)		52,289				760	11/27/2051
81749A-CF-8	SEQUOIA MORTGAGE TRUST SEMT_21-8	12/01/2025	MBS PAYDOWN 100.0000		61,003	61,003	60,205	60,995		9		9		61,003				886	11/27/2051
81749C-AA-7	SEQUOIA MORTGAGE TRUST SEMT_22-1	12/01/2025	MBS PAYDOWN 100.0000		1,481,491	1,481,491	1,443,991	1,480,381		1,110		1,110		1,481,491				19,528	02/26/2052
81749H-AA-6	SEQUOIA MORTGAGE TRUST SEMT_24-2	12/01/2025	MBS PAYDOWN 100.0000		5,271,054	5,271,054	5,265,288	5,270,476		578		578		5,271,054				174,715	03/25/2054
81749N-AB-1	SEMT 2024-8	12/01/2025	MBS PAYDOWN 100.0000		9,312,624	9,312,624	9,231,139	9,297,516		15,109		15,109		9,312,624				314,688	09/25/2054
81749P-AC-4	SEMT 2024-9	12/01/2025	MBS PAYDOWN 100.0000		8,445,009	8,445,009	8,402,784	8,436,351		8,658		8,658		8,445,009				230,169	10/26/2054
863579-UU-0	STRUCTURED ADJUSTABLE RATE MOR	12/01/2025	MBS PAYDOWN 103.1023		38,651	38,341	30,796	31,080						31,080		7,570	7,570	1,234	07/25/2035
863579-VS-4	STRUCTURED ADJUSTABLE RATE MOR	12/01/2025	MBS PAYDOWN 102.8787		452,434	443,268	305,243	222,948						222,948		229,486	229,486	13,279	08/25/2035
863579-XV-5	STRUCTURED ADJUSTABLE RATE MOR	12/01/2025	MBS PAYDOWN 100.0000		9,344	8,271	6,649	8,384						8,384		961	961	271	09/25/2035
863579-Y3-6	STRUCTURED ADJUSTABLE RATE MOR	12/01/2025	MBS PAYDOWN 100.0000		15,003	14,891	4,867	1						1		15,002	15,002	338	04/25/2036
86358R-XY-8	STRUCTURED ASSET SECURITIES CORPORATION	12/01/2025	MBS PAYDOWN 100.0000		15,789	15,891	16,018	15,812		(23)		(23)		15,789				265	02/25/2032
86359A-ME-0	STRUCTURED ASSET SECURITIES CORPORATION	12/01/2025	MBS PAYDOWN 100.0000		17,338	17,338	16,586	17,156		182		182		17,338				316	04/25/2031
86359A-WR-0	STRUCTURED ASSET SECURITIES CORPORATION	12/01/2025	MBS PAYDOWN 100.0000		199,492	199,492	194,877	194,843						194,843		4,649	4,649	3,476	01/25/2031
86359B-MW-8	WELLS FARGO HOME EQUITY TRUST WFHET_04-1	12/25/2025	MBS PAYDOWN 100.0000		151,616	151,616	130,486	151,564		51		51		151,616				4,193	04/25/2034
86359B-WR-8	STRUCTURED ADJUSTABLE RATE MOR	12/01/2025	MBS PAYDOWN 100.0000		135,012	135,012	131,061	135,012						135,012				3,209	07/25/2034
86361P-AF-3	STRUCTURED ADJUSTABLE RATE MOR	12/01/2025	MBS PAYDOWN 100.0000		18,377	18,377	11,327	8,563						8,563		9,814	9,814	484	10/25/2036
86362T-AF-4	STRUCTURED ADJUSTABLE RATE MO	12/01/2025	MBS PAYDOWN 100.0000		49,095	49,129	27,251	11,378						11,378		37,717	37,717	1,121	02/25/2037
872225-AD-9	TBW MORTGAGE BACKED PASS THRO	12/01/2025	MBS PAYDOWN 100.0000		116,433	116,433	115,512	116,433						116,433				1,743	11/25/2036
872225-AH-0	TBW MORTGAGE BACKED PASS THRO	12/01/2025	MBS PAYDOWN 100.0000		5,636	5,636	5,614	5,634		2		2		5,636				198	11/25/2036
87222P-AD-5	TBW MORTGAGE BACKED PASS THROU	12/01/2025	MBS PAYDOWN 100.0000		9,688	9,688	1,875	1,875						1,875		7,813	7,813	51	01/25/2037
924925-AE-0	VERUS 2024-7	12/01/2025	MBS PAYDOWN 100.0000		1,234,079	1,234,079	1,228,101			949		949		1,234,079				22,589	09/25/2069
924928-AA-2	VERUS SECURITIZATION TRUST VERUS_25-3	12/01/2025	MBS PAYDOWN 100.0000		534,324	534,324	534,316			8		8		534,324				13,119	05/27/2070
924928-AB-0	VERUS SECURITIZATION TRUST VERUS_25-3	12/01/2025	VARIOUS		133,578	133,578	133,578							133,578				3,367	05/27/2070
924928-AC-8	VERUS SECURITIZATION TRUST VERUS_25-3	12/01/2025	VARIOUS		155,907	155,907	155,906			1		1		155,907				4,031	05/27/2070
92540V-AA-3	VERUS 2025-2	12/01/2025	MBS PAYDOWN 100.0000		9,609,284	9,609,284	9,609,255			29		29		9,609,284				233,033	03/25/2070
92540V-AE-5	VERUS 2025-2	12/01/2025	MBS PAYDOWN 100.0000		318,742	318,742	318,741							318,742				8,247	03/25/2070
92922F-Q4-3	WASHINGTON MUTUAL	12/01/2025	MBS PAYDOWN 100.0000		30,144	30,144	30,144	30,144						30,144				813	08/25/2035
92922F-Q5-0	WASHINGTON MUTUAL	12/01/2025	MBS PAYDOWN 100.0000		6,473	6,473	6,529	6,494		(21)		(21)		6,473				174	08/25/2035
92925G-AA-1	WAMU MORTGAGE PASS-THROUGH CER	12/01/2025	MBS PAYDOWN 103.2416		92,763	88,715	61,778	90,469						90,469		2,294	2,294	2,651	12/25/2036
92925V-AM-2	WAMU MORTGAGE PASS-THROUGH CER	12/01/2025	MBS PAYDOWN 101.1769		49,801	50,961	35,998	49,801						49,801				1,193	02/25/2037
92990G-AF-0	WAMU MORTGAGE PASS-THROUGH CER	12/01/2025	MBS PAYDOWN 99.4862		20,525	20,766	13,748	18,734						18,734		1,791	1,791	530	05/26/2037
93362F-AB-9	WASHINGTON MUTUAL	12/01/2025	MBS PAYDOWN 95.7568		226,216	227,123	197,244	226,216						226,216				4,800	08/25/2046
933634-AF-4	WAMU 2007-HY3 3A2	12/01/2025	MBS PAYDOWN 98.6729		49,302	49,914	40,984	48,555						48,555		747	747	764	03/25/2037
933636-AC-6	WAMU 2007-HY4	12/01/2025	MBS PAYDOWN 100.0000		18,376	19,711	14,219	6,958						6,958		11,419	11,419	442	04/25/2037
933637-AJ-9	WASHINGTON MUTUAL	12/01/2025	MBS PAYDOWN 94.1662		7,498	8,009	6,053	6,653						6,653		844	844	151	01/25/2037
93363B-AG-6	WAMU MORTGAGE PASS-THROUGH CER	12/01/2025	MBS PAYDOWN 92.0088		32,019	30,182	22,287	32,019						32,019				892	08/25/2036
93363N-AB-1	WASHINGTON MUTUAL	12/01/2025	MBS PAYDOWN 98.2540		66,501	67,661	46,524	66,501						66,501				1,435	10/25/2036
93363N-AF-2	WAMU MORTGAGE PASS-THROUGH CER	12/01/2025	MBS PAYDOWN 100.0000		24,751	31,627	22,097	12,880						12,880		11,872	11,872	655	10/25/2036
93363N-AM-7	WAMU MORTGAGE PASS-THROUGH CER	12/01/2025	MBS PAYDOWN 3.0244		75,891	74,124	56,451	75,891						75,891				1,947	10/25/2036
93363P-AK-6	WAMU MORTGAGE PASS-THROUGH CER	12/01/2025	MBS PAYDOWN 98.8319		199,973	192,615	145,523	197,542						197,542		2,431	2,431	3,899	11/25/2036
93934F-BL-5	WMALT MORTGAGE PASS-THROUGH CE	12/01/2025	MBS PAYDOWN 98.3540		11,527	12,123	11,937	11,527						11,527				364	08/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93934F-BQ-4	WMALT MORTGAGE PASS-THROUGH CE	12/01/2025	MBS PAYDOWN 98.3537		17,508	18,413	17,722	17,505		3		3		17,508				553	08/25/2035
93934F-CE-0	WMALT MORTGAGE PASS-THROUGH CE	12/01/2025	MBS PAYDOWN 100.0000		21,277	27,853	27,069	21,277						21,277				878	10/25/2035
93934F-CS-9	WMALT MORTGAGE PASS-THROUGH CE	12/01/2025	MBS PAYDOWN 100.0000		22,119	22,223	20,423	21,352						21,352		768	768	720	10/25/2035
93934F-EM-0	WMALT MORTGAGE PASS-THROUGH CE	12/01/2025	MBS PAYDOWN 68.3890		13,061	20,368	19,616	13,061						13,061				615	11/25/2035
93934F-LW-0	WMALT MORTGAGE PASS-THROUGH CE	12/01/2025	MBS PAYDOWN 100.0000		28,488	26,040	25,962	28,489						28,489		(1)	(1)	770	03/25/2036
93936H-AP-1	WASHINGTON MUTUAL MORTGAGE PAS	12/01/2025	MBS PAYDOWN 100.0000		1,721	1,432	1,043	1,486						1,486		235	235	35	04/25/2037
94980G-AK-7	WELLS FARGO HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		3,449	3,449	3,490	3,490						3,490		(42)	(42)	88	04/25/2034
94981F-AA-0	WELLS FARGO ALTERNATIVE LOAN T	04/01/2025	MBS PAYDOWN 100.0000		86,540	86,540	84,917	85,909		631		631		86,540				1,357	02/25/2035
94982D-AF-3	WELLS FARGO MORTGAGE BACKED SE	12/01/2025	MBS PAYDOWN 100.0000		9,457	9,457	9,290	9,456		1		1		9,457				424	08/25/2035
94983J-AC-6	WELLS FARGO MORTGAGE BACKED S	12/01/2025	MBS PAYDOWN 62.3191		11,650	13,225	11,461	11,395						11,395		254	254	327	03/25/2036
94983P-AG-3	WELLS FARGO MORTGAGE BACKED S	12/01/2025	MBS PAYDOWN 93.6445		34,021	34,503	29,491	34,021						34,021				1,340	04/25/2036
94983U-AB-3	WELLS FARGO MORTGAGE BACKED SECURITY	12/01/2025	MBS PAYDOWN 70.3190		113,641	121,588	89,712	113,641						113,641				4,271	04/27/2037
94984C-AE-6	WELLS FARGO MORTGAGE BACKED SE	12/01/2025	MBS PAYDOWN 92.2507		17,986	18,477	18,227	17,986						17,986				797	08/25/2036
94984M-AG-9	WELLS FARGO MORTGAGE BACKED S	12/01/2025	MBS PAYDOWN 100.0000		239,402	256,018	224,101	222,412						222,412		16,990	16,990	7,512	10/25/2036
94984U-AE-6	WELLS FARGO ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 0.0020		23,009	35,814	28,199	23,009						23,009				1,782	07/25/2037
94984U-AL-0	WELLS FARGO ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 99.1017		8,505	8,829	6,017	8,109						8,109		396	396	223	07/25/2037
94985G-BB-1	WELLS FARGO ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 93.5439		39,137	46,464	38,635	39,137						39,137				1,975	07/25/2037
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					422,180,537	422,287,709	418,956,500	151,378,476	8,731	163,800	5,101	167,430		418,365,076		3,815,466	3,815,466	9,978,889	XXX
00218E-AA-5	A10 SINGLE ASSET COMMERCIAL MORTGAGE SAC	09/15/2025	MBS PAYDOWN 100.0000		1,552,598	1,552,598	1,552,598	1,552,598						1,552,598				89,942	04/16/2040
00489M-AA-9	ACRE COMMERCIAL MORTGAGE TRUST A	03/15/2025	MBS PAYDOWN 100.0000		63,297,119	63,297,119	63,297,119	63,297,119						63,297,119				723,940	03/17/2034
00489M-AC-5	ACRE COMMERCIAL MORTGAGE TRUST A	03/15/2025	MBS PAYDOWN 100.0000		28,346,519	28,346,519	28,346,519	28,346,519						28,346,519				414,834	03/17/2034
00489M-AE-1	ACRE COMMERCIAL MORTGAGE TRUST A	03/15/2025	MBS PAYDOWN 100.0000		7,730,868	7,730,868	7,730,868	7,730,868						7,730,868				124,733	03/17/2034
00489M-AG-6	ACR_17-FL3-C	03/15/2025	MBS PAYDOWN 100.0000		15,461,737	15,461,737	15,461,737	15,461,737						15,461,737				278,070	03/17/2034
00489M-AJ-0	ACR_17-FL3-D	03/15/2025	MBS PAYDOWN 100.0000		25,769,563	25,769,563	25,769,563	25,769,563						25,769,563				540,759	03/17/2034
04681E-AA-5	A10 SECURITIZATION A10_21-A1FL	06/15/2025	MBS PAYDOWN 100.0000		3,921,215	3,921,215	3,921,215	3,921,215						3,921,215				26,648	10/15/2038
05490A-AA-1	BBUBS-12-TFT-A	06/01/2025	MBS PAYDOWN 100.0000		13,149,306	13,149,306	13,099,955	13,149,306						13,149,306				182,535	06/07/2030
05490A-AL-7	BB-UBS TRUST BBUBS_12-TFT	06/01/2025	INTEREST ONLY PAYMENT				3,267,161	121,851		(121,851)		(121,851)						270,817	06/07/2030
05492V-AC-9	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	12/01/2025	MBS PAYDOWN 100.0000		574,854	574,854	596,523	576,549		(1,695)		(1,695)		574,854				8,312	04/17/2053
05493E-AX-0	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	12/01/2025	MBS PAYDOWN 100.0000		762,586	762,586	770,170	763,328		(742)		(742)		762,586				15,048	02/17/2054
05551V-BJ-1	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	12/01/2025	MBS PAYDOWN 100.0000		172,742	172,742	173,686	172,783		(41)		(41)		172,742				3,517	07/15/2054
05589F-AC-8	BOP 2019-300M	01/01/2025	TRANSFER B/W DESIGNATIONS		21,200,000	21,200,000	21,200,000	21,200,000						21,200,000				91,278	02/28/2034
05592D-AA-2	BPR TRUST BPR_2022-OANA	06/15/2025	MBS PAYDOWN 100.0000		31,500,000	31,500,000	31,421,817	31,500,000						31,500,000				992,080	04/15/2037
05592D-AG-9	BPR TRUST BPR_2022-OANA	06/15/2025	MBS PAYDOWN 100.0000		18,000,000	18,000,000	17,955,090	18,000,000						18,000,000				616,862	04/15/2037
05592D-AJ-3	BPR TRUST BPR_2022-OANA	06/15/2025	MBS PAYDOWN 100.0000		9,000,000	9,000,000	8,977,680	9,000,000						9,000,000				319,806	04/15/2037
05592D-AL-8	BPR TRUST BPR_2022-OANA	06/15/2025	MBS PAYDOWN 100.0000		36,000,000	36,000,000	35,909,640	36,000,000						36,000,000				1,460,860	04/15/2037
05594C-AG-9	BX TRUST BX_25-LUNR	11/15/2025	MBS PAYDOWN 100.0000		639,099	639,099	639,099							639,099				15,463	06/15/2040
05594C-AK-0	BX COMMERCIAL MORTGAGE TRUST BX_25-LUNR	11/15/2025	MBS PAYDOWN 100.0000		168,480	168,480	168,480							168,480				4,401	06/15/2040
05604F-AC-9	BWAY MORTGAGE TRUST BWAY_13-1515	12/01/2025	MBS PAYDOWN 100.0000		714,085	714,085	731,932	714,085						714,085				16,473	03/10/2033
05609R-AJ-3	BX TRUST BX_2021-BXMF	10/15/2025	MBS PAYDOWN 100.0000		862,922	862,922	854,239	860,665		2,257		2,257		862,922				40,964	10/15/2038
05609R-AL-8	BX TRUST BX_2021-BXMF	10/15/2025	MBS PAYDOWN 100.0000		743,582	743,582	737,581	741,490		2,092		2,092		743,582				39,309	10/15/2038
05612K-AA-2	BX COMMERCIAL MORTGAGE TRUST BX_24-BRVE	09/15/2025	MBS PAYDOWN 100.0000		256,340	256,340	255,779	255,496		844		844		256,340				10,372	04/15/2041
05625A-AE-1	BLP COMMERICALMORTGAGE TRUST BLP_24-IND2	12/15/2025	MBS PAYDOWN 100.0000		1,194,927	1,194,927	1,191,939	1,191,083		3,843		3,843		1,194,927				68,222	03/15/2041
05625A-AG-6	BLP COMMERICALMORTGAGE TRUST BLP_24-IND2	12/15/2025	MBS PAYDOWN 100.0000		1,792,059	1,792,059	1,787,579	1,785,994		6,065		6,065		1,792,059				113,934	03/15/2041
060352-AE-1	BANK_17-BNK6	12/01/2025	MBS PAYDOWN 100.0000		78,458	78,458	79,711	78,562		(104)		(104)		78,458				1,842	07/16/2060
06036F-BB-6	BANK_18-BN15	06/01/2025	MBS PAYDOWN 100.0000		146,402	146,402	147,863	146,481		(79)		(79)		146,402				3,068	11/18/2061
06054A-AX-7	BACM_15-UBS7	10/01/2025	VARIOUS		16,391,486	16,400,000	16,518,017	16,336,528		66,044		66,044		16,402,572		(11,086)	(11,086)	428,502	09/17/2048
06054A-BB-4	BACM_15-UBS7	12/01/2025	VARIOUS		2,768,809	2,770,474	2,836,890	2,769,785		1,120		1,120		2,770,904		(2,095)	(2,095)	88,220	09/17/2048
06054M-AD-5	BANC OF AMERICA COMMERCIAL MORTG	12/01/2025	VARIOUS		12,416,117	12,463,905	12,324,057	12,396,302		71,145		71,145		12,467,447		(51,330)	(51,330)	265,993	07/16/2049
06427D-AR-4	BANK OF AMERICA COMMERCIAL MORTG	11/01/2025	MBS PAYDOWN 100.0000		576,834	576,834	583,189	577,417		(582)		(582)		576,834				13,970	02/17/2050
06540Y-AB-5	BANK_20-BN28	12/01/2025	MBS PAYDOWN 100.0000		137,572	137,572	140,216	137,898		(325)		(325)		137,572				2,176	03/15/2063
06541A-BB-5	BANK_21-BN31	12/01/2025	MBS PAYDOWN 100.0000		315,332	315,332	318,461	315,548		(216)		(216)		315,332				4,127	02/18/2054
06541R-AZ-6	BANK BANK_2019-BN20	12/01/2025	MBS PAYDOWN 100.0000		288,742	288,742	311,187	289,779		(1,037)		(1,037)		288,742				4,469	12/17/2052
06541T-AZ-2	BANK_20-BNK29	12/01/2025	MBS PAYDOWN 100.0000		20,143	20,143	20,626	20,211		(68)		(68)		20,143				363	11/17/2053
06541T-BA-6	BANK BANK_20-BN29	11/01/2025	MBS PAYDOWN 100.0000		442,154	442,154	446,550	442,422		(268)		(268)		442,154				5,274	11/17/2053
06644E-AB-4	BANK 2023-5YR1	12/01/2025	MBS PAYDOWN 100.0000		4,605,580	4,605,580	4,651,544	4,614,542		(8,962)		(8,962)		4,605,580				307,547	04/17/2056

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
08160J-AF-4	BENCHMARK MORTGAGE TRUST BMARK_19-B9	12/01/2025	MBS PAYDOWN 100.0000		287,203	287,203	321,869	289,719		(2,516)		(2,516)		287,203				6,164	03/15/2052
08160K-AF-1	BENCHMARK MORTGAGE TRUST BMARK_19-B15	12/01/2025	MBS PAYDOWN 100.0000		520,748	520,748	563,771	522,817		(2,069)		(2,069)		520,748				8,064	12/16/2072
08162Y-AG-7	BENCHMARK MORTGAGE TRUST BMARK_19-B14	12/01/2025	MBS PAYDOWN 100.0000		522,390	522,390	568,711	524,877		(2,488)		(2,488)		522,390				9,017	12/15/2062
096817-AA-9	BOCA COMMERCIAL MORTGAGE TRUST BOCA_24-B	12/15/2025	MBS PAYDOWN 100.0000		4,700,000	4,700,000	4,688,249	4,690,360		9,640		9,640		4,700,000				294,638	08/15/2041
096817-AC-5	BOCA COMMERCIAL MORTGAGE TRUST BOCA_24-B	12/15/2025	MBS PAYDOWN 100.0000		1,418,000	1,418,000	1,414,455	1,415,125		2,875		2,875		1,418,000				94,923	08/15/2041
096817-AG-6	BOCA COMMERCIAL MORTGAGE TRUST BOCA_24-B	12/15/2025	MBS PAYDOWN 100.0000		2,350,000	2,350,000	2,344,124	2,345,406		4,594		4,594		2,350,000				188,241	08/15/2041
12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	07/15/2025	MBS PAYDOWN 100.0000		299,883	299,883	299,133	298,957		925		925		299,883				8,539	08/15/2041
12433C-AC-9	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	07/15/2025	MBS PAYDOWN 100.0000		149,941	149,941	149,566	149,451		490		490		149,941				4,588	08/15/2041
12433C-AE-5	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	07/15/2025	MBS PAYDOWN 100.0000		74,971	74,971	74,783	74,712		259		259		74,971				2,453	08/15/2041
12433C-AG-0	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	07/15/2025	MBS PAYDOWN 100.0000		149,941	149,941	149,566	149,392		549		549		149,941				5,261	08/15/2041
12482H-AJ-3	CAMB COMMERCIAL MORTGAGE TRUST CAMB_19-L	06/15/2025	MBS PAYDOWN 100.0000		9,400,000	9,400,000	9,400,000	9,400,000						9,400,000				288,873	12/15/2037
12516W-AA-9	CENTURITY 2023 CITY TRUST CENT_23-CITY	07/15/2025	MBS PAYDOWN 100.0000		6,580,000	6,580,000	6,580,000	6,580,000						6,580,000				269,244	09/15/2038
12516W-AC-5	CENTURITY 2023 CITY TRUST CENT_23-CITY	07/15/2025	MBS PAYDOWN 100.0000		5,260,000	5,260,000	5,260,000	5,260,000						5,260,000				231,649	09/15/2038
12528Y-AE-3	CANTOR COMMERCIAL REAL ESTATE LENDING CF	11/01/2025	MBS PAYDOWN 100.0000		497,117	497,117	524,342	499,984		(2,867)		(2,867)		497,117				11,315	11/15/2052
12531W-BA-9	CFCRE COMMERCIAL MORTGAGE TRUST	09/01/2025	VARIOUS		36,661,092	36,663,433	36,071,977	36,419,276		244,184		244,184		36,663,460		(2,368)	(2,368)	702,260	01/10/2048
12531W-BF-8	CFCRE COMMERCIAL MORTGAGE TRUST	12/01/2025	VARIOUS		25,588,320	25,592,500	25,508,564	25,434,523		158,448		158,448		25,592,971		(4,651)	(4,651)	966,496	01/10/2048
12531Y-AM-0	CFCRE COMMERCIAL MORTGAGE TRUST	10/01/2025	VARIOUS		22,700,674	22,739,158	21,922,585	22,511,921		226,224		226,224		22,738,145		(37,471)	(37,471)	396,475	05/10/2058
12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		195,888	195,888	197,844	196,038		(150)		(150)		195,888				3,813	11/15/2049
12532C-AZ-8	CFCRE COMMERCIAL MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		15,854	15,854	16,013	15,877		(22)		(22)		15,854				524	06/17/2050
12593F-BF-0	COMM MORTGAGE TRUST COMM_15-LC21	06/01/2025	VARIOUS		27,484,585	27,510,000	27,534,498	27,414,622		97,140		97,140		27,511,763		(27,178)	(27,178)	494,463	07/10/2048
12593Q-BD-1	COMM MORTGAGE TRUST COMM_15-CR26	06/01/2025	VARIOUS		17,372,022	17,373,926	17,446,290	17,357,102		16,824		16,824		17,373,926		(1,904)	(1,904)	197,869	10/13/2048
12593Y-BD-4	COMM MORTGAGE TRUST COMM_16-CR28	09/01/2025	VARIOUS		26,409,695	26,412,571	25,970,338	26,233,997		178,594		178,594		26,412,591		(2,896)	(2,896)	569,390	02/12/2049
12593Y-BE-2	COMM MORTGAGE TRUST COMM_16-CR28	12/01/2025	VARIOUS		19,822,120	19,824,600	19,756,299	19,712,064		112,918		112,918		19,824,982		(2,862)	(2,862)	652,935	02/12/2049
12593Y-BK-8	COMM MORTGAGE TRUST COMM_16-CR28	01/15/2025	DEUTSCHE BANK SECURITIES INC.		109,247	111,300	114,634	111,572		(17)		(17)		111,555		(2,308)	(2,308)	566	02/12/2049
12594M-BC-1	COMM_16-COR1	01/15/2025	DEUTSCHE BANK SECURITIES INC.		1,847,727	1,929,300	2,066,505	1,971,132		(1,125)		(1,125)		1,970,008		(122,281)	(122,281)	7,454	10/13/2049
12625X-AA-5	COMM_13-300P-A1	07/01/2025	MBS PAYDOWN 100.0000		19,000,000	19,000,000	19,474,561	19,000,000						19,000,000				482,458	08/12/2030
12625X-AG-2	COMM_13-300P-B	07/01/2025	MBS PAYDOWN 100.0000		20,300,000	20,300,000	20,404,434	20,300,000						20,300,000				525,219	08/12/2030
12635F-AT-1	CSAIL_15-C3	11/01/2025	VARIOUS		11,494,344	11,500,000	11,541,847	11,458,036		42,533		42,533		11,500,569		(6,225)	(6,225)	196,353	08/17/2048
12635F-AX-2	CSAIL_15-C3	12/01/2025	VARIOUS		1,332,207	1,334,403	1,365,248	1,333,787		674		674		1,334,461		(2,253)	(2,253)	43,332	08/17/2048
12635W-AJ-6	COMM MORTGAGE TRUST COMM_16-787S	01/01/2025	TRANSFER B/W DESIGNATIONS		27,424,816	27,800,000	25,259,832	27,424,816						27,424,816				88,772	02/12/2036
12636F-BH-5	COMM_15-LC23	08/01/2025	VARIOUS		9,992,998	10,003,899	10,411,888	10,006,520		7,389		7,389		10,013,908		(20,910)	(20,910)	158,282	10/13/2048
12636F-BJ-1	COMM MORTGAGE TRUST COMM_15-LC23	10/01/2025	VARIOUS		34,284,260	34,303,900	34,849,779	34,234,519		76,823		76,823		34,311,342		(27,082)	(27,082)	921,849	10/13/2048
12636L-AY-6	CSAIL_16-C5	10/01/2025	VARIOUS		29,038,479	29,040,600	29,424,051	28,915,848		125,488		125,488		29,041,336		(2,858)	(2,858)	772,960	11/18/2048
12636M-AE-8	CSAIL COMMERCIAL MORTGAGE TRUST	12/01/2025	VARIOUS		4,831,225	4,897,198	5,044,085	4,910,704		(5,213)		(5,213)		4,905,491		(74,267)	(74,267)	63,228	01/15/2049
12637U-AV-1	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_16	12/01/2025	VARIOUS		13,533,556	13,535,688	13,670,977	13,539,076		(3,367)		(3,367)		13,535,710		(2,153)	(2,153)	324,599	11/18/2049
12652U-AT-6	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18	11/01/2025	MBS PAYDOWN 100.0000		6,284,147	6,284,147	6,346,945	6,286,368		(2,221)		(2,221)		6,284,147				79,070	04/17/2051
12658W-AA-7	CREDIT SUISSE MORTGAGE TRUST CSMC_21-B33	12/01/2025	MBS PAYDOWN 100.0000		282,165	282,165	290,629	282,502		(337)		(337)		282,165				4,682	10/13/2043
17290Y-AQ-1	CITIGROUP COMMERCIAL MORTGAGE TR	12/01/2025	VARIOUS		13,607,513	13,740,591	13,876,910	13,748,458		(4,405)		(4,405)		13,744,053		(136,540)	(136,540)	200,704	05/12/2049
17290Y-AR-9	CITIGROUP COMMERCIAL MORTGAGE TR	01/15/2025	DEUTSCHE BANK SECURITIES INC.		3,642,687	3,737,450	3,849,299	3,751,311		(535)		(535)		3,750,776		(108,089)	(108,089)	14,992	05/12/2049
17291C-BR-5	CITIGROUP COMMERCIAL MORTGAGE TR	01/15/2025	DEUTSCHE BANK SECURITIES INC.		166,471	172,250	177,408	173,053		(24)		(24)		173,029		(6,558)	(6,558)	610	08/12/2049
17291C-BT-1	CITIGROUP COMMERCIAL MORTGAGE TR	01/15/2025	DEUTSCHE BANK SECURITIES INC.		100,917	106,000	109,175	106,506		(15)		(15)		106,491		(5,574)	(5,574)	394	08/12/2049
17323V-AZ-8	CITIGROUP COMMERCIAL MORTGAGE TR	04/01/2025	VARIOUS		32,009,076	32,009,769	31,594,471	31,909,608		100,161		100,161		32,009,769		(693)	(693)	243,349	04/10/2048
17324D-AT-1	CITIGROUP COMMERCIAL MORTGAGE T	04/01/2025	VARIOUS		1,049,286	1,049,934	1,045,296	1,045,525		4,446		4,446		1,049,970		(684)	(684)	8,242	09/17/2048
17324D-AU-8	CITIGROUP COMMERCIAL MORTGAGE T	07/01/2025	VARIOUS		24,984,034	24,994,850	25,229,453	24,916,543		81,002		81,002		24,997,545		(13,510)	(13,510)	451,887	09/17/2048
17324K-AN-8	CGCMT_15-GC35	09/01/2025	VARIOUS		16,594,627	16,600,500	16,420,999	16,514,331		86,221		86,221		16,600,552		(5,925)	(5,925)	384,487	11/13/2048
17324K-AP-3	CITIGROUP COMMERCIAL MORTGAGE TRUST	12/01/2025	VARIOUS		12,344,597	12,359,660	12,976,778	12,388,500		(23,444)		(23,444)		12,365,056		(20,460)	(20,460)	376,374	11/13/2048
17325D-AD-5	CITIGROUP COMMERCIAL MORTGAGE TR	01/15/2025	DEUTSCHE BANK SECURITIES INC.		717,329	750,000	745,572	748,718		19		19		748,738		(31,409)	(31,409)	2,757	10/13/2049
17328C-AE-2	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	12/01/2025	MBS PAYDOWN 100.0000		496,393	496,393	540,719	498,388		(1,995)		(1,995)		496,393				8,376	12/16/2072
17328H-BC-4	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	12/01/2025	MBS PAYDOWN 100.0000		50	50	51	50						50				1	11/13/2052
200474-BC-7	COMM MORTGAGE TRUST COMM_15-LC19	01/01/2025	VARIOUS		12,109,902	12,109,902	11,980,151	12,109,902						12,109,902				31,201	02/10/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
29429C-AC-9	CITIGROUP COMMERCIAL MORTGAGE TR	12/01/2025	VARIOUS		9,056,412	9,067,279	8,766,685	9,007,805		58,199		58,199		9,066,004		(9,593)	(9,593)	196,288	04/16/2049
29429C-AD-7	CITIGROUP COMMERCIAL MORTGAGE TR	01/15/2025	DEUTSCHE BANK SECURITIES INC.		5,179,309	5,304,750	5,467,039	5,318,528		(791)		(791)		5,317,737		(138,429)	(138,429)	22,074	04/16/2049
29429C-AF-2	CITIGROUP COMMERCIAL MORTGAGE TR	01/15/2025	DEUTSCHE BANK SECURITIES INC.		1,535,618	1,600,000	1,647,888	1,604,586		(238)		(238)		1,604,348		(68,730)	(68,730)	7,170	04/16/2049
36192R-AA-0	GS MORTGAGE SECURITIES CORPORATI	11/01/2025	MBS PAYDOWN 100.0000		1,073,704	1,073,704	1,066,115	1,073,704						1,073,704				11,456	11/07/2034
36192R-AC-6	GS MORTGAGE SECURITIES CORPORATI	11/01/2025	INTEREST ONLY PAYMENT				105,266											4,267	11/07/2034
36250H-AJ-2	GSMS_14-GC26	05/01/2025	MBS PAYDOWN 100.0000		3,461,239	3,461,239	3,558,893	3,460,986		253		253		3,461,239				27,292	11/13/2047
36250P-AC-9	GS MORTGAGE SECURITIES TRUST GSM	03/01/2025	VARIOUS		7,450,556	7,451,406	7,482,776	7,442,553		8,939		8,939		7,451,493		(937)	(937)	53,805	07/10/2048
36250P-AH-8	GS MORTGAGE SECURITIES TRUST GSM	07/01/2025	VARIOUS		12,483,801	12,485,500	12,781,825	12,482,739		2,927		2,927		12,485,666		(1,865)	(1,865)	288,930	07/10/2048
36250W-AL-4	GS MORTGAGE SECURITIES TRUST GSM	09/01/2025	MBS PAYDOWN 100.0000		41,015,000	41,015,000	39,716,539	40,856,568		158,432		158,432		41,015,000				1,187,931	10/15/2035
36251P-AD-6	GS MORTGAGE SECURITIES TRUST GSM	01/15/2025	DEUTSCHE BANK SECURITIES INC.		460,125	477,000	491,280	479,322		(66)		(66)		479,256		(19,131)	(19,131)	1,699	10/13/2049
36251P-AH-7	GS MORTGAGE SECURITIES TRUST GSM	01/15/2025	DEUTSCHE BANK SECURITIES INC.		569,717	605,450	612,359	606,308		(32)		(32)		606,276		(36,559)	(36,559)	2,379	10/13/2049
36251X-AR-8	GS MORTGAGE SECURITIES TRUST GSM	01/15/2025	DEUTSCHE BANK SECURITIES INC.		619,438	638,150	659,568	642,244		(107)		(107)		642,137		(22,699)	(22,699)	2,746	11/15/2049
36252T-AR-6	GS MORTGAGE SECURITIES TRUST	01/15/2025	DEUTSCHE BANK SECURITIES INC.		488,887	500,000	494,355	498,889		27		27		498,916		(10,029)	(10,029)	1,906	05/12/2049
36253B-AU-7	GS MORTGAGE SECURITIES TRUST GSM	11/01/2025	MBS PAYDOWN 100.0000		1,938,531	1,938,531	2,002,588	1,938,531						1,938,531				43,564	06/12/2047
40442A-AA-7	HOSPITALITY INVESTORS TRUST 2022-HI32 HI	11/15/2025	MBS PAYDOWN 100.0000		12,356,523	12,356,523	12,294,625	12,356,523						12,356,523				633,003	07/15/2039
40442A-AC-3	HOSPITALITY INVESTORS TRUST 2022-HI32 HI	12/15/2025	MBS PAYDOWN 100.0000		1,947,594	1,947,594	1,937,836	1,943,309		4,284		4,284		1,947,594				122,367	07/15/2039
40442A-AE-9	HOSPITALITY INVESTORS TRUST 2022-HI32 HI	07/15/2025	MBS PAYDOWN 100.0000		295,993	295,993	294,511	295,076		917		917		295,993				10,478	07/15/2039
44217N-AC-0	JP MORGAN CHASE COMMERCIAL MORTG	02/01/2025	MBS PAYDOWN 100.0000		10,400,000	10,400,000	10,504,000	10,400,000						10,400,000				53,500	03/05/2037
44217N-AE-6	HOUSTON GALLERIA MALL TRUST HGMT	02/01/2025	INTEREST ONLY PAYMENT				2,920,445												03/07/2025
44217N-AJ-5	JP MORGAN CHASE COMMERCIAL MORTG	02/01/2025	MBS PAYDOWN 100.0000		24,000,000	24,000,000	24,239,998	24,000,000						24,000,000				127,440	03/05/2037
44217N-AL-0	JP MORGAN CHASE COMMERCIAL MORTG	02/01/2025	MBS PAYDOWN 100.0000		11,700,000	11,700,000	11,887,725	11,700,715		(715)		(715)		11,700,000				69,207	03/05/2037
44421L-AL-6	HUDSON YARDS HY_16-10HY	01/01/2025	TRANSFER B/W DESIGNATIONS		2,607,362	2,650,000	2,431,722	2,607,362						2,607,362				6,573	08/12/2038
46590M-AR-1	JPMORGAN CHASE COMMERCIAL MORTGA	01/15/2025	DEUTSCHE BANK SECURITIES INC.		923,492	955,650	934,437	950,990		105		105		951,094		(27,602)	(27,602)	3,371	08/17/2049
46590R-AD-1	JPMCC_16-JP3	09/01/2025	VARIOUS		147,729	149,344	141,947	148,163		476		476		148,639		(911)	(911)	1,848	08/17/2049
46590R-AE-9	JPMORGAN CHASE COMMERCIAL MORTGA	01/15/2025	DEUTSCHE BANK SECURITIES INC.		810,211	841,150	841,665	840,351		(4)		(4)		840,347		(30,137)	(30,137)	3,018	08/17/2049
46591A-AZ-8	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	03/01/2025	MBS PAYDOWN 100.0000		824,660	824,660	871,419	825,657		(997)		(997)		824,660				8,131	06/16/2051
46644Y-AU-4	JPMBB COMMERCIAL MORTGAGE SECURI	08/01/2025	VARIOUS		12,645,479	12,646,322	13,171,561	12,639,099		7,603		7,603		12,646,703		(1,224)	(1,224)	219,634	08/17/2048
46644Y-AZ-3	JPMBB COMMERCIAL MORTGAGE SECURI	12/01/2025	VARIOUS		6,654,736	6,662,951	6,813,043	6,660,092		2,954		2,954		6,663,045		(8,309)	(8,309)	191,943	08/17/2048
46645U-AT-4	JPMORGAN CHASE COMMERCIAL MORTGA	01/15/2025	DEUTSCHE BANK SECURITIES INC.		194,417	200,000	210,711	202,153		(53)		(53)		202,100		(7,683)	(7,683)	912	12/17/2049
46646R-AJ-2	JPMDB COMMERCIAL MORTGAGE SECURI	01/15/2025	DEUTSCHE BANK SECURITIES INC.		1,309,256	1,362,700	1,361,403	1,361,044						1,361,044		(51,788)	(51,788)	5,351	12/17/2049
50177B-AG-2	LBA 2024-BOLT	12/15/2025	MBS PAYDOWN 100.0000		1,180,000	1,180,000	1,177,022	1,177,613		2,387		2,387		1,180,000				72,419	06/15/2039
50177B-AJ-6	LBA 2024-BOLT	12/15/2025	MBS PAYDOWN 100.0000		920,000	920,000	917,682	918,145		1,855		1,855		920,000				58,326	06/15/2039
50219Q-AE-4	LSTAR COMMERCIAL MORTGAGE TRUST	10/01/2025	MBS PAYDOWN 100.0000		5,445,000	5,445,000	5,444,659	5,445,000						5,445,000				69,504	03/12/2049
50219Q-AG-9	LSTAR COMMERCIAL MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		7,200,000	7,200,000	7,199,452	7,199,452		548		548		7,200,000				207,956	03/12/2049
50219Q-AJ-3	LSTAR COMMERCIAL MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		4,610,179	4,610,179	4,609,967	4,609,967		212		212		4,610,179				182,194	03/12/2049
516681-AA-1	LA QUINTA MORTGAGE TRUST LAQ_23-LAQ	05/15/2025	MBS PAYDOWN 100.0000		1,292,545	1,292,545	1,289,313	1,305,553		(13,008)		(13,008)		1,292,545				25,934	03/17/2036
53218C-AE-0	LIFE FINANCIAL SERVICES TRUST LIFE_21-BM	04/15/2025	MBS PAYDOWN 100.0000		1,098,135	1,098,135	1,098,135	1,098,135						1,098,135				19,130	03/15/2038
53218C-AJ-9	LIFE FINANCIAL SERVICES TRUST LIFE_21-BM	02/15/2025	MBS PAYDOWN 100.0000		195,582	195,582	195,582	195,582						195,582				2,094	03/15/2038
55285A-AA-5	MF1 2022-FL9	12/17/2025	MBS PAYDOWN 100.0000		706,765	706,765	704,998	704,559		2,206		2,206		706,765				27,556	06/22/2037
55285B-AA-3	MF1 MULTIFAMILY HOUSING MORTGAGE LOAN TR	12/17/2025	MBS PAYDOWN 100.0000		18,389,149	18,389,149	18,332,082	18,371,932		17,217		17,217		18,389,149				780,491	09/21/2037
55352N-AJ-6	MSCG TRUST MSCCG_15-ALDR	06/01/2025	MBS PAYDOWN 100.0000		8,200,000	8,200,000	8,202,492	8,200,000						8,200,000				143,513	06/08/2035
55352N-AL-1	MSCG TRUST MSCCG_15-ALDR	06/01/2025	MBS PAYDOWN 100.0000		10,800,000	10,800,000	10,669,388	10,787,317		12,683		12,683		10,800,000				189,018	06/08/2035
55352N-AN-7	MSCG TRUST MSCCG_15-ALDR	01/01/2025	TRANSFER B/W DESIGNATIONS		19,631,752	19,700,000	18,644,057	19,631,752						19,631,752				56,830	06/08/2035
61690A-AE-4	MSBAM_15-C27	10/01/2025	VARIOUS		32,570,568	32,614,500	33,970,337	32,624,437		11,915		11,915		32,636,353		(65,784)	(65,784)	820,680	12/17/2047
61690F-AL-7	MSBAM_15-C22	03/01/2025	VARIOUS		29,940,157	29,940,478	29,121,920	29,838,891		101,587		101,587		29,940,478		(321)	(321)	137,788	04/17/2048
61690Q-AD-1	MSBAM 2015-C23	05/01/2025	MBS PAYDOWN 100.0000		123,900	123,900	132,673	124,380		(481)		(481)		123,900				1,406	07/15/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61690Q-AE-9	MORGAN STANLEY BAML TRUST MSBAM_	06/01/2025	VARIOUS		7,197,640	7,200,000	7,240,515	7,175,290		25,019		25,019		7,200,310		(2,670)	(2,670)	114,489	07/15/2050
61690Q-AG-4	MORGAN STANLEY BAML TRUST MSBAM_	06/01/2025	VARIOUS		29,466,428	29,499,000	29,565,636	29,384,027		114,973		114,973		29,499,000		(32,572)	(32,572)	529,513	07/15/2050
61690V-AZ-1	MSBAM_15-C26	10/01/2025	VARIOUS		16,150,322	16,193,600	17,081,916	16,242,746		(36,068)		(36,068)		16,206,679		(56,357)	(56,357)	324,862	10/15/2048
61690V-BB-3	MORGAN STANLEY BAML TRUST MSBAM_15-C26	11/01/2025	VARIOUS		17,623,419	17,702,000	17,919,459	17,658,048		45,911		45,911		17,703,958		(80,539)	(80,539)	529,030	10/15/2048
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST M	11/01/2025	VARIOUS		2,432,677	2,436,151	2,460,407	2,438,532		(2,294)		(2,294)		2,436,239		(3,562)	(3,562)	60,219	11/18/2049
61691A-BL-6	MSC 2015-UBS8 A4	12/01/2025	MBS PAYDOWN 100.0000		30,000	30,000	33,492	30,554		(554)		(554)		30,000				973	12/17/2048
61691U-BD-0	MORGAN STANLEY CAPITAL I TRUST MSC_19-L3	12/01/2025	MBS PAYDOWN 100.0000		14,963	14,963	15,887	15,038		(75)		(75)		14,963				305	11/15/2052
61764X-BJ-3	MORGAN STANLEY BAML TRUST MSBAM_15-C21	02/01/2025	VARIOUS		20,879,057	20,879,500	20,910,944	20,833,396		46,104		46,104		20,879,500		(443)	(443)	82,242	03/17/2048
61764X-BL-8	MORGAN STANLEY BAML TRUST MSBAM_15-C21	09/01/2025	VARIOUS		13,300,000	13,300,000	12,991,786	13,261,229		38,771		38,771		13,300,000				130,103	03/17/2048
61765Y-AA-0	MORGAN STANLEY CAPITAL I TRUST M	01/17/2025	VARIOUS		16,809,860	18,000,000	18,377,244	18,029,455		(1,967)		(1,967)		18,027,488		(1,217,628)	(1,217,628)	95,653	01/12/2038
61765Y-AC-6	MORGAN STANLEY CAPITAL I TRUST M	01/17/2025	PERFORMANCE TRUST CAPITAL PARTNERS LLC		9,240,000	10,500,000	10,294,757	10,465,788		1,286		1,286		10,467,074		(1,227,074)	(1,227,074)	55,797	01/12/2038
61766E-BE-4	MORGAN STANLEY BAML TRUST MSBAM_	01/15/2025	DEUTSCHE BANK SECURITIES INC.		2,898,005	2,951,050	3,047,132	2,959,958		(476)		(476)		2,959,481		(61,477)	(61,477)	12,265	05/17/2049
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBAM_	09/01/2025	MBS PAYDOWN 100.0000		1,032,652	1,032,652	1,042,942	1,033,592		(940)		(940)		1,032,652				21,995	11/18/2049
61767F-BA-8	MORGAN STANLEY CAPITAL I TRUST M	01/15/2025	DEUTSCHE BANK SECURITIES INC.		48,032	50,000	49,348	49,826		3		3		49,829		(1,797)	(1,797)	174	08/17/2049
61767Y-AY-6	MORGAN STANLEY CAPITAL I TRUST MSC_18-H3	12/01/2025	MBS PAYDOWN 100.0000		3,615,865	3,615,865	3,704,422	3,622,381		(6,516)		(6,516)		3,615,865				103,032	07/17/2051
61771M-AV-2	MORGAN STANLEY CAPITAL I TRUST MSC_19-H7	12/01/2025	MBS PAYDOWN 100.0000		65,171	65,171	67,765	65,441		(270)		(270)		65,171				1,949	07/17/2052
67021H-AA-4	NRTH 2024-PARK	10/15/2025	MBS PAYDOWN 100.0000		21,900,000	21,900,000	21,864,139	21,874,172		25,828		25,828		21,900,000				1,101,658	03/15/2039
68373B-AA-9	OPEN TRUST OPEN_23-AIR	11/15/2025	MBS PAYDOWN 100.0000		8,680,904	8,680,904	8,659,202	8,686,925		(6,021)		(6,021)		8,680,904				363,528	11/15/2040
68373B-AC-5	OPEN TRUST OPEN_23-AIR	12/15/2025	MBS PAYDOWN 100.0000		31,048,000	31,048,000	30,970,380	31,022,454		25,546		25,546		31,048,000				2,525,081	11/15/2040
74165P-AB-6	PRIMA CAPITAL LTD PRIMA_16-6A	02/20/2025	MBS PAYDOWN 100.0000		1,163,709	1,163,709	1,118,404	1,161,601		2,108		2,108		1,163,709				6,982	08/24/2040
74166Q-AC-1	PRIMA CAPITAL LTD PRIMA_19-7A	03/25/2025	MBS PAYDOWN 100.0000		4,652,896	4,652,896	4,616,845	4,630,395		22,500		22,500		4,652,896				29,582	12/27/2050
74166X-AA-0	PRIMA CAPITAL LTD PRIMA_2021-X	07/26/2025	MBS PAYDOWN 100.0000		8,409,262	8,409,262	8,371,937	8,391,741		17,521		17,521		8,409,262				99,412	12/25/2051
74167T-AA-8	PRIMA CAPITAL LTD PRIMA_20-8A	03/20/2025	MBS PAYDOWN 100.0000		7,645,285	7,645,285	7,587,006	7,636,163		9,122		9,122		7,645,285				28,478	12/26/2070
74190A-AB-8	PRIMA 2013-3A	01/20/2025	MBS PAYDOWN 100.0000		7,358,470	7,358,470	7,358,464	7,358,470						7,358,470				26,852	10/26/2035
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURITIE	12/01/2025	VARIOUS		3,246,794	3,248,437	3,146,876	3,219,592		28,890		28,890		3,248,482		(1,688)	(1,688)	64,064	10/13/2048
78419C-AE-4	SG COMMERCIAL MORTGAGE SECURITIES	10/01/2025	MBS PAYDOWN 100.0000		579,066	579,066	577,249	570,821		8,245		8,245		579,066				6,984	10/13/2048
830941-AA-8	SKY1 2025-LINE	12/15/2025	MBS PAYDOWN 100.0000		1,931,727	1,931,727	1,926,898			6,342		6,342		1,931,727				104,433	04/15/2042
90269P-AA-9	UBS-BAMLL TRUST UBSBM_12-WRM	01/01/2025	MBS PAYDOWN 100.0000		998,239	998,239	1,018,138	998,239						998,239				3,047	06/12/2030
90269P-AG-6	UBS-BAMLL TRUST UBSBM_12-WRM	01/01/2025	MBS PAYDOWN 100.0000		11,300,000	11,300,000	11,525,476	11,300,000						11,300,000				39,202	06/12/2030
90276E-AD-9	UBS COMMERCIAL MORTGAGE TRUST UB	09/01/2025	MBS PAYDOWN 100.0000		278,271	278,271	281,034	278,528		(257)		(257)		278,271				5,487	06/17/2050
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	11/01/2025	MBS PAYDOWN 100.0000		504,104	504,104	509,141	504,775		(671)		(671)		504,104				19,317	12/15/2051
90278M-AZ-0	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C	12/01/2025	MBS PAYDOWN 100.0000		22	22	22	22						22					10/18/2052
90278P-AY-6	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C	12/01/2025	MBS PAYDOWN 100.0000		1,207,331	1,207,331	1,314,670	1,212,510		(5,179)		(5,179)		1,207,331				19,627	12/17/2052
90353K-AX-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	11/01/2025	MBS PAYDOWN 100.0000		301,121	301,121	307,175	301,770		(649)		(649)		301,121				11,233	10/17/2051
92939G-AA-5	WFLD_14-MONT-A	12/01/2025	MBS PAYDOWN 100.0000		85,600	85,600	88,194	85,600						85,600				1,761	08/12/2031
92939G-AL-1	WFLD_14-MONT-D	01/01/2025	TRANSFER B/W DESIGNATIONS		2,000,000	2,000,000	1,907,077	1,184,324	815,676			815,676		2,000,000				6,258	08/12/2031
92939H-BA-2	WFRBS_14-C23	12/01/2025	MBS PAYDOWN 100.0000		2,829,920	2,829,920	2,908,653	2,829,824		96		96		2,829,920				45,327	10/17/2057
94989D-AW-9	WELLS FARGO COMMERCIAL MORTGAGE	02/01/2025	VARIOUS		53,729,628	53,730,018	53,014,330	53,603,500		126,518		126,518		53,730,018		(391)	(391)	251,953	02/18/2048
94989M-AE-9	WELLS FARGO COMMERCIAL MORTGAGE	09/01/2025	VARIOUS		31,707,387	31,726,500	31,938,173	31,630,627		95,896		95,896		31,726,523		(19,135)	(19,135)	480,013	07/17/2058
94989Q-AV-2	WELLS FARGO COMMERCIAL MORTGAGE	08/01/2025	VARIOUS		13,412,343	13,413,619	13,734,689	13,406,199		7,449		7,449		13,413,648		(1,305)	(1,305)	251,241	09/17/2048
94989Q-AX-8	WELLS FARGO COMMERCIAL MORTGAGE	08/01/2025	VARIOUS		8,570,501	8,571,500	8,773,278	8,567,420		4,121		4,121		8,571,541		(1,040)	(1,040)	229,749	09/17/2048
94989V-AC-3	WELLS FARGO COMMERCIAL MORTGAGE	07/01/2025	MBS PAYDOWN 100.0000		2,023,537	2,023,537	2,098,787	2,027,640		(4,103)		(4,103)		2,023,537				31,072	09/17/2057
94989V-AD-1	WELLS FARGO COMMERCIAL MORTGAGE	09/01/2025	VARIOUS		12,246,949	12,252,750	12,543,670	12,242,920		11,598		11,598		12,254,518		(7,570)	(7,570)	290,713	09/17/2057
94989W-AS-6	WELLS FARGO COMMERCIAL MORTGAGE	10/01/2025	VARIOUS		6,937,306	6,947,000	7,082,204	6,939,914		8,174		8,174		6,948,088		(10,782)	(10,782)	165,427	11/18/2048
94989W-AU-1	WELLS FARGO COMMERCIAL MORTGAGE	11/01/2025	VARIOUS		20,461,483	20,497,000	20,842,903	20,463,630		36,873		36,873		20,500,503		(39,021)	(39,021)	628,391	11/18/2048
94989X-BC-8	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	09/01/2025	VARIOUS		15,072,206	15,086,500	15,481,473	15,068,625		23,480		23,480		15,092,105		(19,899)	(19,899)	362,932	12/17/2048
94989Y-AZ-6	WELLS FARGO COMMERCIAL MORTGAGE	12/01/2025	VARIOUS		39,331,677	39,337,166	39,595,263	39,174,957		162,826		162,826		39,337,783		(6,106)	(6,106)	1,303,287	01/17/2059
94990E-AG-9	WFCM 2018-AUS C	01/01/2025	TRANSFER B/W DESIGNATIONS		3,887,165	3,900,000	3,877,236	3,887,165						3,887,165				13,189	08/15/2036
95000A-AT-4	WELLS FARGO COMMERCIAL MORTGAGE	08/01/2025	VARIOUS		13,474,752	13,499,865	13,634,229	13,499,865						13,499,865		(25,113)	(25,113)	222,353	12/17/2048
95000C-BA-0	WFCM_16-NXS5	11/01/2025	VARIOUS		15,961,286	15,962,500	16,084,610	15,860,692		102,177		102,177		15,962,868		(1,582)	(1,582)	468,332	01/17/2059
95000C-BB-8	WELLS FARGO COMMERCIAL MORTGAGE	12/01/2025	VARIOUS		8,591,715	8,592,828	8,564,542	8,548,480		44,514		44,514		8,592,994		(1,278)	(1,278)	300,558	01/17/2059

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
95000C-BD-4	WELLS FARGO COMMERCIAL MORTGAGE	01/15/2025	DEUTSCHE BANK SECURITIES INC.		151,838	153,700	158,307	154,056		(23)		(23)		154,033		(2,195)	(2,195)	766	01/17/2059
95000F-AT-3	WELLS FARGO COMMERCIAL MORTGAGE	01/15/2025	DEUTSCHE BANK SECURITIES INC.		153,576	158,300	158,220	158,112						158,112		(4,536)	(4,536)	580	07/17/2048
95000G-BA-1	WELLS FARGO COMMERCIAL MORTGAGE	01/15/2025	DEUTSCHE BANK SECURITIES INC.		129,894	140,450	144,656	141,051		(20)		(20)		141,031		(11,137)	(11,137)	494	08/17/2049
95000H-BF-8	WELLS FARGO COMMERCIAL MORTGAGE	01/15/2025	DEUTSCHE BANK SECURITIES INC.		1,431,881	1,479,800	1,489,137	1,479,861		(46)		(46)		1,479,815		(47,934)	(47,934)	5,442	10/18/2049
95000L-AY-9	WFCM_16-C33	11/01/2025	VARIOUS		5,155,660	5,172,822	5,182,247	5,147,965		28,565		28,565		5,176,530		(20,870)	(20,870)	112,172	03/17/2059
95000L-AZ-6	WELLS FARGO COMMERCIAL MORTGAGE	12/01/2025	VARIOUS		14,970,199	15,017,147	15,519,934	15,067,021		(42,041)		(42,041)		15,024,980		(54,781)	(54,781)	408,158	03/17/2059
95000L-BB-8	WELLS FARGO COMMERCIAL MORTGAGE	01/15/2025	DEUTSCHE BANK SECURITIES INC.		876,998	900,000	926,929	902,394		(135)		(135)		902,259		(25,261)	(25,261)	4,218	03/17/2059
95000P-AD-6	WFCM_16-C37	11/01/2025	VARIOUS		1,099,376	1,111,728	1,164,795	1,119,857		(3,823)		(3,823)		1,116,034		(16,657)	(16,657)	23,342	12/15/2049
95000P-AE-4	WELLS FARGO COMMERCIAL MORTGAGE	01/15/2025	DEUTSCHE BANK SECURITIES INC.		484,513	500,000	523,547	504,605		(116)		(116)		504,489		(19,976)	(19,976)	2,371	12/15/2049
95001C-AJ-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	01/01/2025	TRANSFER B/W DESIGNATIONS		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				24,151	12/15/2034
95002E-AZ-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	12/01/2025	MBS PAYDOWN 100.0000		363,831	363,831	390,294	365,055		(1,224)		(1,224)		363,831				5,371	02/18/2053
95002R-AV-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	12/01/2025	MBS PAYDOWN 100.0000		1,081,695	1,081,695	1,146,597	1,085,031		(3,335)		(3,335)		1,081,695				16,365	06/17/2053
95002R-AW-8	WFCM_20-C56	02/01/2025	MBS PAYDOWN 100.0000		1,053,632	1,053,632	1,101,654	1,053,632						1,053,632				3,853	06/17/2053
95002U-AD-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	12/01/2025	MBS PAYDOWN 100.0000		627,468	627,468	633,735	627,764		(296)		(296)		627,468				6,253	07/15/2053
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					1,678,903,556	1,683,465,071	1,691,357,008	1,676,736,994	815,676	2,875,641		3,691,317		1,683,161,279		(4,257,727)	(4,257,727)	36,680,904	XXX
00090T-AA-5	ABPCI DIRECT LENDING FUND ABS LTD ABDLF_	10/20/2025	MBS PAYDOWN 100.0000		4,650,157	4,650,157	4,579,033	4,639,978		10,179		10,179		4,650,157				90,039	12/29/2030
00120D-AA-4	AGL_2022-17A-A	02/07/2025	SECURITY CALLED AT 100.00000000 100.0000		16,522,000	16,522,000	16,463,527	16,487,886		628		628		16,488,514		33,486	33,486	294,989	01/22/2035
00120D-AC-0	AGL_2022-17A-B	02/07/2025	SECURITY CALLED AT 100.00000000 100.0000		2,894,000	2,894,000	2,823,984	2,846,112		669		669		2,846,781		47,219	47,219	56,227	01/22/2035
00120J-AA-1	AGL CLO LTD AGL 2020-13	08/08/2025	SECURITY CALLED AT 100.00000000 100.0000		19,900,000	19,900,000	19,900,000	19,900,000						19,900,000				934,888	10/20/2034
00120J-AE-3	AGL CLO LTD AGL 2020-13	08/08/2025	SECURITY CALLED AT 100.00000000 100.0000		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				142,632	10/20/2034
00141Y-AA-3	AIG CLO AIGIM_21-1	02/14/2025	SECURITY CALLED AT 100.00000000 100.0000		6,600,000	6,600,000	6,600,000	6,600,000						6,600,000				124,917	04/24/2034
00141Y-AC-9	AIG CLO AIGIM_21-1	02/14/2025	SECURITY CALLED AT 100.00000000 100.0000		1,400,000	1,400,000	1,390,500	1,396,758		44		44		1,396,802		3,198	3,198	28,287	04/24/2034
00263*-AB-8	ASIF FUNDING I LLC ASIF_24-1	12/18/2025	SECURITY CALLED AT 100.00000000 100.0000		46,986,560	46,986,560	46,986,560	20,508,720						46,986,560				1,298,752	08/01/2030
00851W-AA-7	AGL CLO LTD AGL_21-14A	03/21/2025	SECURITY CALLED AT 100.00000000 100.0000		17,866,000	17,866,000	17,835,948	17,848,497		1,161		1,161		17,849,658		16,342	16,342	442,308	12/02/2034
00851W-AC-3	AGL CLO LTD AGL_21-14A	03/21/2025	SECURITY CALLED AT 100.00000000 100.0000		3,300,000	3,300,000	3,300,000	3,300,000						3,300,000				88,619	12/02/2034
00889B-AA-9	AIMCO CLO LTD AIMCO_21-15	03/31/2025	SECURITY CALLED AT 100.00000000 100.0000		32,700,000	32,700,000	32,446,110	32,600,804		8,356		8,356		32,609,161		90,840	90,840	880,758	10/17/2034
00889B-AB-7	AIMCO CLO LTD AIMCO_21-15	03/31/2025	SECURITY CALLED AT 100.00000000 100.0000		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				105,709	10/17/2034
00889B-AC-5	AIMCO CLO LTD AIMCO_21-15	03/31/2025	SECURITY CALLED AT 100.00000000 100.0000		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				82,994	10/17/2034
00900C-AL-8	AIMCO CLO AIMCO_17-AA	03/12/2025	SECURITY CALLED AT 100.00000000 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				91,745	04/20/2034
00900C-AN-4	AIMCO CLO AIMCO_17-AA	03/12/2025	SECURITY CALLED AT 100.00000000 100.0000		950,000	950,000	950,000	950,000						950,000				23,476	04/20/2034
00901Q-AA-0	AIMCO 2023-20A	10/16/2025	MBS PAYDOWN 100.0000		14,544,529	14,544,529	14,544,529	14,544,529						14,544,529				889,813	10/16/2036
00901Q-AC-6	AIMCO 2023-20A	10/16/2025	MBS PAYDOWN 100.0000		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				283,709	10/16/2036
00901Q-AE-2	AIMCO 2023-20A	10/16/2025	MBS PAYDOWN 100.0000		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				341,166	10/16/2036
00901Q-AG-7	AIMCO 2023-20A	10/16/2025	MBS PAYDOWN 100.0000		3,625,000	3,625,000	3,625,000	3,625,000						3,625,000				308,143	10/16/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
016269-AA-0	ALINE_18-1A-A	02/06/2025	VARIOUS		11,530,443	11,530,443	11,530,443	11,530,443						11,530,443				198,866	07/21/2031
01749W-AA-1	ALLEGRO CLO LTD ALLEG_22-1A	03/06/2025	SECURITY CALLED AT 100.00000000 100.0000		13,995,000	13,995,000	13,990,669	13,992,511		101		101		13,992,612		2,388	2,388	317,881	07/20/2035
01749W-AC-7	ALLEGRO CLO LTD ALLEG_22-1A	03/06/2025	SECURITY CALLED AT 100.00000000 100.0000		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				66,938	07/20/2035
01750W-AC-3	ALLEGRO CLO LTD ALLEG_21-1A	07/30/2025	SECURITY CALLED AT 100.00000000 100.0000		6,650,000	6,650,000	6,642,625	6,646,797		689		689		6,647,486		2,514	2,514	301,816	07/20/2034
01750W-AE-9	ALLEGRO CLO LTD ALLEG_21-1A	07/30/2025	SECURITY CALLED AT 100.00000000 100.0000		7,400,000	7,400,000	7,212,500	7,267,682		16,234		16,234		7,283,916		116,084	116,084	368,317	07/20/2034
01750W-AG-4	ALLEGRO CLO LTD ALLEG_21-1A	07/30/2025	SECURITY CALLED AT 100.00000000 100.0000		700,000	700,000	700,000	700,000						700,000				37,034	07/20/2034
03665J-AJ-7	ANTARES CLO ANTR_17-1A	01/15/2025	SECURITY CALLED AT 100.00000000 100.0000		5,900,000	5,900,000	5,787,625	5,864,129		763		763		5,864,891		35,109	35,109	91,177	04/20/2033
03665J-AK-4	ANTARES CLO ANTR_17-1A	01/15/2025	SECURITY CALLED AT 100.00000000 100.0000		500,000	500,000	500,000	500,000						500,000				8,217	04/20/2033
03666B-AA-2	ANTARES CLO LTD ANTR_21-1A	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		17,700,000	17,700,000	17,458,750	17,659,670		25,416		25,416		17,685,086		14,914	14,914	1,078,232	07/25/2033
03666B-AC-8	ANTARES CLO LTD ANTR_21-1A	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		600,000	600,000	600,000	600,000						600,000				37,260	07/25/2033
03666L-AL-6	ANTARES CLO ANTR_20-1A	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		20,750,000	20,750,000	20,403,653	20,599,236		64,719		64,719		20,663,955		86,045	86,045	1,255,707	10/24/2033
03666L-AQ-5	ANTARES CLO ANTR_20-1A	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				123,271	10/24/2033
03764Q-BC-5	APIDOS CLO APID_13-15A	08/22/2025	VARIOUS		7,156,222	7,156,222	7,146,454	7,186,625		14,424		14,424		7,201,049		(44,827)	(44,827)	237,503	04/21/2031
03764Q-BE-1	APIDOS CLO APID_13-15A	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				154,928	04/21/2031
03765L-AP-7	APID_15-20A-A1RA	09/26/2025	VARIOUS		15,216,597	15,216,597	15,216,597	15,216,597						15,216,597				655,455	07/16/2031
03770G-AA-4	APIDOS CLO APID_22-42A	02/27/2025	SECURITY CALLED AT 100.00000000 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				48,192	01/22/2036
03770G-AE-6	APIDOS CLO APID_22-42A	02/27/2025	SECURITY CALLED AT 100.00000000 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				269,624	01/22/2036
04016N-AM-5	ARES CLO LTD ARES_17-44A	08/13/2025	SECURITY CALLED AT 100.00000000 100.0000		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				77,031	04/17/2034
04016N-AP-8	ARES CLO LTD ARES_17-44A	08/13/2025	SECURITY CALLED AT 100.00000000 100.0000		2,900,000	2,900,000	2,900,000	2,900,000						2,900,000				144,971	04/17/2034
04016N-AR-4	ARES CLO LTD ARES_17-44A	08/13/2025	SECURITY CALLED AT 100.00000000 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				52,926	04/17/2034
04018L-AJ-4	ARES CLO LTD ARES_18-50A	07/01/2025	VARIOUS		882,895	882,895	875,075	877,058		1,753		1,753		878,811		4,084	4,084	28,457	01/15/2032
04018L-AL-9	ARES CLO LTD ARES_18-50A	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		2,005,000	2,005,000	1,999,857	2,004,000		365		365		2,004,366		634	634	90,526	01/15/2032
04020F-AG-9	ARES 2023-ALF4A	10/15/2025	MBS PAYDOWN 100.0000		1,000,000	1,000,000	1,000,500			(500)		(500)		1,000,000				45,582	10/15/2036
05874V-AA-1	BALLYROCK CLO LTD BALLY_23-23A	05/09/2025	SECURITY CALLED AT 100.00000000 100.0000		140,000,000	140,000,000	140,000,000	140,000,000						140,000,000				4,904,911	04/25/2036
05875A-AA-6	BALLYROCK CLO LTD BALLY_23-24A	07/11/2025	SECURITY CALLED AT 100.00000000 100.0000		1,262,000	1,262,000	1,262,000	1,262,000						1,262,000				58,260	07/15/2036
05875A-AC-2	BALLYROCK CLO LTD BALLY_23-24A	07/11/2025	SECURITY CALLED AT 100.00000000 100.0000		4,998,000	4,998,000	4,998,000	4,998,000						4,998,000				257,994	07/15/2036
05875A-AE-8	BALLYROCK CLO LTD BALLY_23-24A	07/11/2025	SECURITY CALLED AT 100.00000000 100.0000		1,593,000	1,593,000	1,593,000	1,593,000						1,593,000				89,967	07/15/2036
06763F-AB-6	BABSON CLO LTD BABSN_23-2	09/18/2025	SECURITY CALLED AT 100.00000000 100.0000		1,064,000	1,064,000	1,064,000	1,064,000						1,064,000				64,097	07/21/2036
06763F-AC-4	BABSON CLO LTD BABSN_23-2	09/18/2025	SECURITY CALLED AT 100.00000000 100.0000		1,520,000	1,520,000	1,520,000	1,520,000						1,520,000				97,876	07/21/2036
06763F-AD-2	BABSON CLO LTD BABSN_23-2	09/18/2025	SECURITY CALLED AT 100.00000000 100.0000		1,064,000	1,064,000	1,064,000	1,064,000						1,064,000				72,929	07/21/2036
067932-AA-1	BABSON CLO LTD BABSN_23-3	09/29/2025	SECURITY CALLED AT 100.00000000 100.0000		1,830,000	1,830,000	1,830,000	1,830,000						1,830,000				107,983	10/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07133R-AA-3	BATTALION CLO LTD BATLN_18-12A	02/26/2025	VARIOUS		19,247,018	19,247,018	19,247,018	19,247,018						19,247,018				305,861	05/19/2031
07134W-AA-1	BATTALION CLO LTD BATLN_21-21A	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		7,925,000	7,925,000	7,885,900	7,905,188		4,094		4,094		7,909,283		15,717	15,717	333,867	07/17/2034
07134W-AE-3	BATTALION CLO LTD BATLN_21-21A	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		2,600,000	2,600,000	2,496,520	2,538,451		7,367		7,367		2,545,818		54,182	54,182	112,713	07/17/2034
07134W-AG-8	BATTALION CLO LTD BATLN_21-21A	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				110,950	07/17/2034
07378W-AQ-1	BEAN CREEK CLO LTD BCRK_15-1A	04/20/2025	MBS PAYDOWN 100.0000		3,195,202	3,195,202	3,195,202	3,195,202						3,195,202				69,336	04/20/2031
08182F-AN-9	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		12,670,000	12,670,000	12,609,241	12,642,756		7,197		7,197		12,649,953		20,047	20,047	637,767	07/15/2034
08182F-AS-8	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		5,175,000	5,175,000	5,143,600	5,164,572		2,319		2,319		5,166,891		8,109	8,109	284,187	07/15/2034
08182F-AU-3	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				139,054	07/15/2034
08186K-AA-2	BENEFIT STREET PARTNERS CLO LTD BSP_23-3	04/25/2025	MBS PAYDOWN 100.0000		20,600,000	20,600,000	20,601,200	20,600,917		(917)		(917)		20,600,000				684,056	04/25/2036
08186K-AG-9	BENEFIT STREET PARTNERS CLO LTD BSP_23-3	04/25/2025	MBS PAYDOWN 100.0000		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				109,450	04/25/2036
08186P-AJ-2	BENEFIT STREET PARTNERS CLO LTD BSP_19-1	10/15/2025	MBS PAYDOWN 100.0000		17,818,000	17,818,000	17,781,197	17,796,842		21,158		21,158		17,818,000				1,050,558	10/15/2034
08186P-AN-3	BENEFIT STREET PARTNERS CLO LTD BSP_19-1	10/15/2025	MBS PAYDOWN 100.0000		3,200,000	3,200,000	3,165,750	3,177,301		22,699		22,699		3,200,000				205,869	10/15/2034
08186V-AA-8	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	07/16/2025	SECURITY CALLED AT 100.00000000 100.0000		6,875,000	6,875,000	6,791,688	6,835,484		7,454		7,454		6,842,938		32,062	32,062	289,997	04/25/2034
08186V-AE-0	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	07/16/2025	SECURITY CALLED AT 100.00000000 100.0000		900,000	900,000	900,000	900,000						900,000				41,725	04/25/2034
08186V-AJ-9	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	07/16/2025	SECURITY CALLED AT 100.00000000 100.0000		500,000	500,000	500,000	500,000						500,000				25,197	04/25/2034
08763Q-AA-0	BTNY2_18-1A	09/05/2025	VARIOUS		13,165,588	13,165,588	13,164,182	13,165,955		261		261		13,166,216		(628)	(628)	516,313	04/30/2031
08763Q-AC-6	BETONY CLO 2 LTD BTNY2_18-1A	09/05/2025	SECURITY CALLED AT 100.00000000 100.0000		1,580,000	1,580,000	1,578,736	1,580,000						1,580,000				84,883	04/30/2031
12511G-AA-9	CBAM CLO MANAGEMENT CBAM_21-14A	09/26/2025	SECURITY CALLED AT 100.00000000 100.0000		4,760,000	4,760,000	4,760,000	4,760,000						4,760,000				258,159	04/20/2034
12511G-AC-5	CBAM CLO MANAGEMENT CBAM_21-14A	09/26/2025	SECURITY CALLED AT 100.00000000 100.0000		1,465,000	1,465,000	1,465,000	1,465,000						1,465,000				84,989	04/20/2034
12511W-AH-9	CCS8 UNITRANCHE PTNR 2024-1 FUNDED	12/30/2025	SECURITY CALLED AT 100.00000000 100.0000		12,935,424	12,935,424	12,935,424							12,935,424				412,619	04/28/2029
13876J-AC-6	CANYC_12-1RA-A	10/15/2025	MBS PAYDOWN 100.0000		4,773,700	4,773,700	4,773,700	4,773,700						4,773,700				161,189	07/15/2030
13876N-AL-7	CANYON CAPITAL CLO LTD CANYC_20-2A	01/31/2025	SECURITY CALLED AT 100.00000000 100.0000		13,800,000	13,800,000	13,763,200	13,777,278		375		375		13,777,653		22,347	22,347	250,680	10/16/2034
13876N-AN-3	CANYON CAPITAL CLO LTD CANYC_20-2A	01/31/2025	SECURITY CALLED AT 100.00000000 100.0000		5,400,000	5,400,000	5,400,000	5,400,000						5,400,000				106,354	10/16/2034
13877L-AA-4	CANYON CLO LTD CANYC_22-2	03/07/2025	SECURITY CALLED AT 100.00000000 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				538,327	01/15/2036
13877L-AC-0	CANYON CLO LTD CANYC_22-2	03/07/2025	SECURITY CALLED AT 100.00000000 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				214,830	01/15/2036
13887P-AK-1	CANYON CAPITAL CLO LTD CANYC_16-	10/15/2025	MBS PAYDOWN 100.0000		8,411,943	8,411,943	8,353,059	8,408,363		3,580		3,580		8,411,943				279,704	07/15/2031
13887W-AJ-9	CANYON CAPITAL CLO LTD CANYC_19-2A	02/11/2025	SECURITY CALLED AT 100.00000000 100.0000		13,700,000	13,700,000	13,700,000	13,700,000						13,700,000				272,496	10/15/2034
13887W-AL-4	CANYON CAPITAL CLO LTD CANYC_19-2A	02/11/2025	SECURITY CALLED AT 100.00000000 100.0000		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				58,345	10/15/2034
14310G-AN-0	CGMS_13-3A	07/15/2025	MBS PAYDOWN 100.0000		1,268,410	1,268,410	1,268,410	1,268,410						1,268,410				30,569	10/15/2030
14310G-AQ-3	CGMS_13-3A	10/14/2025	VARIOUS		1,713,000	1,713,000	1,713,000	1,713,000						1,713,000				100,348	10/15/2030
14310G-AS-9	CGMS_13-3A	10/14/2025	SECURITY CALLED AT 100.00000000 100.0000		930,000	930,000	929,070	930,000						930,000				56,848	10/15/2030
14317G-AS-2	CARLYLE US CLO LTD CGMS_22-6A	10/25/2025	MBS PAYDOWN 100.0000		1,000,000	1,000,000	1,002,500			(2,500)		(2,500)		1,000,000				68,631	10/27/2036
14317Y-AA-2	CARLYLE GLOBAL MARKET STRATEGIES CGMS_21	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		5,230,000	5,230,000	5,166,570	5,196,453		7,226		7,226		5,203,679		26,321	26,321	242,353	07/20/2034
14317Y-AC-8	CARLYLE GLOBAL MARKET STRATEGIES CGMS_21	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		800,000	800,000	800,000	800,000						800,000				38,548	07/20/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14317Y-AE-4	CARLYLE GLOBAL MARKET STRATEGIES CGMS_21	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				95,365	07/20/2034
14317Y-AG-9	CARLYLE GLOBAL MARKET STRATEGIES CGMS_21	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				52,601	07/20/2034
14983C-AA-3	CBA COMMERCIAL SMALL BALANCE C	12/01/2025	MBS PAYDOWN 100.0000		12,764	13,030	5,519	5						5		12,759	12,759	425	01/25/2039
150323-BA-0	CEDAR FUNDING LTD CEDF_21-14A	01/09/2025	SECURITY CALLED AT 100.00000000 100.0000		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				36,690	07/24/2034
150323-BC-6	CEDAR FUNDING LTD CEDF_21-14A	01/09/2025	SECURITY CALLED AT 100.00000000 100.0000		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				16,998	07/24/2034
15032A-AN-7	CEDAR FUNDING LTD CEDF_16-5A	10/17/2025	MBS PAYDOWN 100.0000		4,913,800	4,913,800	4,911,269	4,913,125		675		675		4,913,800				162,634	07/17/2031
15033P-AA-1	CEDAR FUNDING LTD CEDF_23-17	07/20/2025	MBS PAYDOWN 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				947,088	07/21/2036
15033P-AC-7	CEDAR FUNDING LTD CEDF_23-17	07/20/2025	MBS PAYDOWN 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				265,209	07/21/2036
15033P-AE-3	CEDAR FUNDING LTD CEDF_23-17	07/20/2025	MBS PAYDOWN 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				287,959	07/21/2036
15033T-AN-5	CEDAR FUNDING LTD CEDF_20-12A	03/06/2025	SECURITY CALLED AT 100.00000000 100.0000		12,200,000	12,200,000	12,179,240	12,190,455		210		210		12,190,665		9,335	9,335	264,986	10/25/2034
15033T-AQ-8	CEDAR FUNDING LTD CEDF_20-12A	03/06/2025	SECURITY CALLED AT 100.00000000 100.0000		3,652,000	3,652,000	3,643,792	3,649,457						3,649,457		2,543	2,543	82,938	10/25/2034
15033T-AS-4	CEDAR FUNDING LTD CEDF_20-12A	03/06/2025	SECURITY CALLED AT 100.00000000 100.0000		4,050,000	4,050,000	4,046,563	4,049,369						4,049,369		631	631	94,946	10/25/2034
15033T-AW-5	CEDAR FUNDING LTD CEDF_2020-12A	03/06/2025	SECURITY CALLED AT 100.00000000 100.0000		1,733,000	1,733,000	1,669,746	1,699,669		317		317		1,699,986		33,014	33,014	50,477	10/25/2034
18452L-AG-3	CLEAR CREEK CLO LTD CLRCK_15-1A	01/20/2025	MBS PAYDOWN 100.0000		1,275,846	1,275,846	1,275,846	1,275,846						1,275,846				19,821	10/21/2030
18452L-AJ-7	CLEAR CREEK CLO LTD CLRCK_15-1A	03/27/2025	VARIOUS		3,600,000	3,600,000	3,598,200	3,600,000		822		822		3,600,822		(822)	(822)	82,539	10/21/2030
21623P-AC-1	COOK_18-1A	10/17/2025	MBS PAYDOWN 100.0000		10,170,000	10,170,000	10,167,925	10,170,000						10,170,000				595,011	04/17/2030
21623P-AE-7	COOK_18-1A	12/05/2025	VARIOUS		6,200,000	6,200,000	6,200,000	6,200,000						6,200,000				425,993	04/17/2030
26243K-AC-1	DRYDEN SENIOR LOAN FUND DRSLF_18-57A	02/11/2025	SECURITY CALLED AT 100.00000000 100.0000		11,581,191	11,581,191	11,572,385	11,583,906						11,583,906		(2,716)	(2,716)	164,056	05/15/2031
26243K-AE-7	DRYDEN SENIOR LOAN FUND DRSLF_18-57A	02/11/2025	SECURITY CALLED AT 100.00000000 100.0000		3,400,000	3,400,000	3,400,000	3,400,000						3,400,000				50,989	05/15/2031
26245R-AA-8	DRYDEN SENIOR LOAN FUND DRSLF_18-58A	03/05/2025	VARIOUS		27,379,110	27,379,110	27,379,110	27,379,110						27,379,110				584,975	07/17/2031
26245R-AE-0	DRYDEN SENIOR LOAN FUND DRSLF_18-58A	03/05/2025	SECURITY CALLED AT 100.00000000 100.0000		2,618,000	2,618,000	2,584,287	2,615,316		269		269		2,615,585		2,415	2,415	63,608	07/17/2031
26246G-AA-1	DRYDEN 87 CLO LTD DRSLF_2021-87A	08/08/2025	SECURITY CALLED AT 100.00000000 100.0000		3,600,000	3,600,000	3,598,655	3,600,000						3,600,000				150,172	05/20/2034
26246G-AC-7	DRYDEN 87 CLO LTD DRSLF_2021-87A	08/08/2025	SECURITY CALLED AT 100.00000000 100.0000		1,432,000	1,432,000	1,430,380	1,430,789		437		437		1,431,226		774	774	62,331	05/20/2034
26246G-AE-3	DRYDEN 87 CLO LTD DRSLF_2021-87A	08/08/2025	SECURITY CALLED AT 100.00000000 100.0000		900,000	900,000	900,000	900,000						900,000				40,479	05/20/2034
26246G-AG-8	DRYDEN 87 CLO LTD DRSLF_2021-87A	08/08/2025	SECURITY CALLED AT 100.00000000 100.0000		600,000	600,000	600,000	600,000						600,000				28,509	05/20/2034
26249B-AS-0	DRSLF_13-30A	11/15/2025	MBS PAYDOWN 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				396,649	11/15/2028
26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF_18-64A	10/18/2025	MBS PAYDOWN 100.0000		7,079,878	7,079,878	7,076,383	7,078,485		1,393		1,393		7,079,878				185,298	04/18/2031
26254F-AG-9	DRYDEN SENIOR LOAN FUND DRSLF_23-107	08/15/2025	MBS PAYDOWN 100.0000		7,500,000	7,500,000	7,512,876			(12,876)		(12,876)		7,500,000				271,625	08/15/2035
28924A-AB-7	ELM TRUST MDCP_20-4A	12/20/2025	MBS PAYDOWN 100.0000		2,657,250	2,657,250	2,657,242	2,661,653		(4,403)		(4,403)		2,657,250				38,704	10/22/2029
28924A-AC-5	ELM TRUST MDCP_20-4A	12/20/2025	MBS PAYDOWN 100.0000		822,767	822,767	822,748	824,264		(1,497)		(1,497)		822,767				20,742	10/20/2029
28933B-AB-1	ELM TRUST MDCP_20-3A	12/20/2025	MBS PAYDOWN 100.0000		1,992,420	1,992,420	1,992,373	1,989,717		2,703		2,703		1,992,420				35,508	08/20/2029
28933B-AC-9	ELM TRUST MDCP_20-3A	12/20/2025	MBS PAYDOWN 100.0000		660,250	660,250	660,232	658,885		1,365		1,365		660,250				17,923	08/20/2029
29003W-AA-3	ELMWOOD CLO 14 LTD ELM14_22-1A	08/15/2025	SECURITY CALLED AT 100.00000000 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				47,256	04/20/2035
29003W-AC-9	ELMWOOD CLO 14 LTD ELM14_22-1A	08/15/2025	SECURITY CALLED AT 100.00000000 100.0000		450,000	450,000	450,000	450,000						450,000				23,053	04/20/2035
29244C-AA-6	EMPOWER CLO LTD EMPWR_23-1	05/07/2025	SECURITY CALLED AT 100.00000000 100.0000		23,465,773	23,465,773	23,485,295	23,482,920		(2,069)		(2,069)		23,480,850		(15,077)	(15,077)	829,136	04/25/2036
29244C-AC-2	EMPOWER CLO LTD EMPWR_23-1	05/07/2025	SECURITY CALLED AT 100.00000000 100.0000		9,130,000	9,130,000	9,130,000	9,130,000						9,130,000				347,198	04/25/2036
29247B-AA-5	EMPWR 2023-2A	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		41,170,077	41,170,077	41,185,972	41,185,019		(768)		(768)		41,184,251		(14,174)	(14,174)	2,345,657	07/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29247B-AG-2	EMPWR 2023-2A	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		10,570,000	10,570,000	10,570,700	10,570,487		(33)		(33)		10,570,454		(454)	(454)	652,446	07/15/2036
33833V-AA-3	522 FUNDING CLO LTD MORGN_21-7A	03/11/2025	SECURITY CALLED AT 100.00000000 100.0000		6,100,000	6,100,000	6,100,000	6,100,000						6,100,000				137,649	04/23/2034
33833V-AE-5	522 FUNDING CLO LTD MORGN_21-7A	03/11/2025	SECURITY CALLED AT 100.00000000 100.0000		700,000	700,000	700,000	700,000						700,000				16,823	04/23/2034
33834W-AC-6	MORGAN_19-4A	04/20/2025	MBS PAYDOWN 100.0000		1,830,000	1,830,000	1,830,000	1,830,000						1,830,000				48,585	04/22/2030
36320U-AC-4	GALAXY CLO LTD GALXY_18-27A	06/10/2025	VARIOUS		10,796,963	10,796,963	10,781,066	10,800,682		1,696		1,696		10,802,379		(5,415)	(5,415)	274,912	05/16/2031
36320U-AE-0	GALAXY CLO LTD GALXY_18-27A	06/10/2025	SECURITY CALLED AT 100.00000000 100.0000		1,044,000	1,044,000	1,039,872	1,044,000						1,044,000				36,727	05/16/2031
36320W-AL-0	GALAXY CLO LTD GALXY_15-21A	09/10/2025	VARIOUS		5,811,535	5,811,535	5,807,880	5,825,401		(12,531)		(12,531)		5,812,870		(1,336)	(1,336)	177,744	04/21/2031
36320W-AN-6	GALAXY CLO LTD GALXY_15-21A	09/10/2025	SECURITY CALLED AT 100.00000000 100.0000		2,550,000	2,550,000	2,549,660	2,550,000						2,550,000				137,592	04/21/2031
38175J-AA-5	GOCAP_13-17A	01/14/2025	SECURITY CALLED AT 100.00000000 100.0000		4,560,918	4,560,918	4,557,966	4,576,041						4,576,041		(15,123)	(15,123)	67,088	10/25/2030
38175J-AC-1	GOCAP_13-17A	01/14/2025	SECURITY CALLED AT 100.00000000 100.0000		2,700,000	2,700,000	2,693,250	2,700,000						2,700,000				42,753	10/25/2030
38177U-AA-8	GCPAF_20-1A-A2	04/20/2025	MBS PAYDOWN 100.0000		2,490,461	2,490,461	2,490,476	2,490,461		(1)		(1)		2,490,461				21,619	01/22/2029
38177U-AC-4	GCPAF_20-1A-B	04/20/2025	MBS PAYDOWN 100.0000		229,840	229,840	229,840	229,840						229,840				2,796	01/22/2029
38178E-AA-3	GOLUB CAPITAL PARTNERS CLO LTD G	06/25/2025	SECURITY CALLED AT 100.00000000 100.0000		5,200,000	5,200,000	5,200,000	5,200,000						5,200,000				220,888	07/25/2033
38178H-AA-6	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	10/20/2025	MBS PAYDOWN 100.0000		1,841,091	1,841,091	1,841,091	1,841,091						1,841,091				30,377	04/20/2029
38178H-AC-2	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	10/20/2025	MBS PAYDOWN 100.0000		240,549	240,549	240,549	240,549						240,549				5,462	04/20/2029
38178X-AA-1	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	10/20/2025	MBS PAYDOWN 100.0000		1,885,479	1,885,479	1,885,479	1,885,479						1,885,479				28,399	10/19/2029
38178X-AC-7	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	10/20/2025	MBS PAYDOWN 100.0000		942,740	942,740	942,740	942,740						942,740				19,265	10/19/2029
38179E-AC-8	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	01/01/2025	PRIOR YEAR INCOME															1,605	07/22/2030
38179U-AB-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_23-	11/07/2025	SECURITY CALLED AT 100.00000000 100.0000		20,475,000	20,475,000	20,474,250	20,475,000						20,475,000				1,369,002	11/10/2036
38179U-AD-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_23-	11/07/2025	SECURITY CALLED AT 100.00000000 100.0000		3,795,000	3,795,000	3,795,000	3,795,000						3,795,000				287,897	11/10/2036
38179V-AC-0	GCPAF 2024-1A	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		12,560,000	12,560,000	12,560,000	12,560,000						12,560,000				1,001,676	01/25/2034
39729R-AB-4	GREENWOOD PARK CLO LTD GRNPK_18-1A	08/15/2025	VARIOUS		2,062,241	2,062,241	2,050,052	2,049,740		7,603		7,603		2,057,343		4,899	4,899	68,109	04/15/2031
39729R-AC-2	GREENWOOD PARK CLO LTD GRNPK_18-1A	08/15/2025	SECURITY CALLED AT 100.00000000 100.0000		3,400,000	3,400,000	3,400,000	3,400,000						3,400,000				173,948	04/15/2031
39729R-AD-0	GREENWOOD PARK CLO LTD GRNPK_18-1A	08/15/2025	SECURITY CALLED AT 100.00000000 100.0000		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				91,281	04/15/2031
40437W-AQ-1	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_14A-1	02/20/2025	SECURITY CALLED AT 100.00000000 100.0000		4,400,000	4,400,000	4,400,000	4,400,000						4,400,000				84,243	01/25/2034
44057G-AA-2	HORIZON FUNDING TRUST HRZN_22-1	09/11/2025	VARIOUS		27,242,101	27,242,101	27,236,032	27,258,902		(16,801)		(16,801)		27,242,101				961,467	11/15/2030
44328H-AA-3	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_23-17	04/08/2025	SECURITY CALLED AT 100.00000000 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				295,748	04/23/2036
44328H-AH-8	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_23-17	04/08/2025	SECURITY CALLED AT 100.00000000 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				331,467	04/23/2036
44330G-AE-3	HIGHBRIDGE LOAN MANAGEMENT LTD H	03/03/2025	SECURITY CALLED AT 100.00000000 100.0000		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				187,222	01/28/2030
46147K-AA-0	INVESCO CLO LTD INVCO_23-2	05/08/2025	SECURITY CALLED AT 100.00000000 100.0000		17,369,000	17,369,000	17,362,716	17,368,880		300		300		17,369,180		(180)	(180)	599,215	04/21/2036
46147K-AB-8	INVESCO CLO LTD INVCO_23-2	05/08/2025	SECURITY CALLED AT 100.00000000 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				260,841	04/21/2036
46147K-AC-6	INVESCO CLO LTD INVCO_23-2	05/08/2025	SECURITY CALLED AT 100.00000000 100.0000		5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				215,945	04/21/2036
46149M-AA-4	IVZ_21-2A-A	09/05/2025	SECURITY CALLED AT 100.00000000 100.0000		9,491,000	9,491,000	9,409,045	9,455,754		10,046		10,046		9,465,800		25,200	25,200	494,682	07/17/2034
46149M-AC-0	IVZ_21-2A-B	09/05/2025	SECURITY CALLED AT 100.00000000 100.0000		900,000	900,000	900,000	900,000						900,000				50,809	07/17/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46604C-AA-4	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	06/05/2025	SECURITY CALLED AT 100.00000000 100.0000		23,522,000	23,522,000	23,511,923	23,523,268		(67)		(67)		23,523,201		(1,201)	(1,201)	1,011,519	04/20/2035
46604C-AC-0	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	06/05/2025	SECURITY CALLED AT 100.00000000 100.0000		8,515,000	8,515,000	8,520,653	8,520,395		(183)		(183)		8,520,213		(5,213)	(5,213)	425,233	04/20/2035
46604R-AA-1	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		14,388,000	14,388,000	14,388,000	14,388,000						14,388,000				842,584	07/18/2035
46604R-AC-7	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		4,708,000	4,708,000	4,708,000	4,708,000						4,708,000				315,987	07/18/2035
48206K-AQ-9	JNPPK 2023-1A	10/08/2025	SECURITY CALLED AT 100.00000000 100.0000		989,000	989,000	989,000	989,000						989,000				54,434	07/21/2036
48206K-AS-5	JNPPK 2023-1A	10/08/2025	SECURITY CALLED AT 100.00000000 100.0000		4,726,000	4,726,000	4,726,000	4,726,000						4,726,000				273,980	07/21/2036
48206K-AU-0	JNPPK 2023-1A	10/08/2025	SECURITY CALLED AT 100.00000000 100.0000		1,654,000	1,654,000	1,654,000	1,654,000						1,654,000				100,739	07/21/2036
48206K-AW-6	JNPPK 2023-1A	10/08/2025	SECURITY CALLED AT 100.00000000 100.0000		648,000	648,000	648,000	648,000						648,000				45,803	07/21/2036
48661Q-AA-9	KAYNE CLO LTD KAYNE_20-9A	01/07/2025	SECURITY CALLED AT 100.00000000 100.0000		23,600,000	23,600,000	23,548,300	23,579,908		91		91		23,579,999		20,001	20,001	347,884	01/17/2034
48661Q-AE-1	KAYNE CLO LTD KAYNE_20-9A	01/07/2025	SECURITY CALLED AT 100.00000000 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				55,676	01/17/2034
55952M-AA-1	MAGNETITE CLO LTD MAGNE_23-34	02/27/2025	SECURITY CALLED AT 100.00000000 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				458,266	04/21/2036
55952M-AC-7	MAGNETITE CLO LTD MAGNE_23-34	02/27/2025	SECURITY CALLED AT 100.00000000 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				75,512	04/21/2036
55952M-AE-3	MAGNETITE CLO LTD MAGNE_23-34	02/27/2025	SECURITY CALLED AT 100.00000000 100.0000		3,167,500	3,167,500	3,167,500	3,167,500						3,167,500				87,674	04/21/2036
55953M-AN-2	MAGNETITE CLO MAGNE_15-15A	06/12/2025	VARIOUS		8,398,923	8,398,923	8,334,940	8,339,884		33,084		33,084		8,372,968		25,955	25,955	242,772	07/25/2031
55953M-AA-8	MAGNETITE CLO LTD MAGNE_2022-32A	09/10/2025	SECURITY CALLED AT 100.00000000 100.0000		32,140,000	32,140,000	31,234,054	31,675,660		103,342		103,342		31,779,001		360,999	360,999	1,691,302	04/16/2035
55953M-AE-0	MAGNETITE CLO LTD MAGNE_2022-32A	09/10/2025	SECURITY CALLED AT 100.00000000 100.0000		250,000	250,000	250,000	250,000						250,000				15,333	04/16/2035
55953M-AG-5	MAGNETITE CLO LTD MAGNE_2022-32A	09/10/2025	SECURITY CALLED AT 100.00000000 100.0000		300,000	300,000	300,000	300,000						300,000				21,562	04/16/2035
55955E-AL-2	MAGNETITE CLO LIMITED MAGNE_20-27	10/03/2025	SECURITY CALLED AT 100.00000000 100.0000		13,035,000	13,035,000	13,019,778	13,028,088		2,404		2,404		13,030,492		4,508	4,508	726,394	10/20/2034
55955E-AN-8	MAGNETITE CLO LTD MAGNE_20-27A	10/03/2025	SECURITY CALLED AT 100.00000000 100.0000		4,478,000	4,478,000	4,475,236	4,478,000						4,478,000				267,240	10/20/2034
55955L-AJ-1	MAGNETITE CLO LTD MAGNE_2020-28A	01/15/2025	SECURITY CALLED AT 100.00000000 100.0000		23,620,000	23,620,000	23,179,150	23,383,508		1,977		1,977		23,385,485		234,515	234,515	339,062	01/22/2035
55955L-AL-6	MAGNETITE CLO LTD MAGNE_2020-28A	01/15/2025	SECURITY CALLED AT 100.00000000 100.0000		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				37,146	01/22/2035
610331-AA-8	MONROE CAPITAL ABS FUNDING MCAF_21-1	10/22/2025	MBS PAYDOWN 100.0000		2,241,799	2,241,799	2,220,870	2,237,554		4,245		4,245		2,241,799				38,471	04/22/2031
61033M-AB-0	MONROE CAPITAL INCOME PLUS ABS FUNDING L	10/22/2025	MBS PAYDOWN 100.0000		2,662,761	2,662,761	2,619,579	2,654,718		8,043		8,043		2,662,761				57,000	04/30/2032
617934-AC-8	MORGAN STANLEY EATON VANCE CLE MSEV_23-1	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		305,000	305,000	305,000	305,000						305,000				13,981	07/21/2036
617934-AE-4	MORGAN STANLEY EATON VANCE CLE MSEV_23-1	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		499,000	499,000	499,000	499,000						499,000				23,897	07/21/2036
62880T-AA-9	NALP BUSINESS LOAN TRUST 2025-1	12/25/2025	MBS PAYDOWN 100.0000		3,438,915	3,438,915	3,438,252			5,974		5,974		3,438,915				69,980	09/26/2050
62880T-AB-7	NALP BUSINESS LOAN TRUST 2025-1	12/25/2025	MBS PAYDOWN 100.0000		194,015	194,015	193,996			413		413		194,015				4,870	09/26/2050
62880T-AC-5	NALP BUSINESS LOAN TRUST 2025-1	12/25/2025	MBS PAYDOWN 100.0000		196,661	196,661	196,648			548		548		196,661				6,480	09/26/2050
64129J-BE-9	NEUBERGER BERMAN CLO LTD NEUB_13	04/09/2025	VARIOUS		2,977,938	2,977,938	2,977,938	2,977,938						2,977,938				72,912	01/28/2030
64129J-BG-4	NEUBERGER BERMAN CLO LTD NEUB_13	04/09/2025	SECURITY CALLED AT 100.00000000 100.0000		1,750,000	1,750,000	1,727,425	1,750,000						1,750,000				49,448	01/28/2030
64129K-AW-7	NEUBERGER BERMAN CLO LTD NEUB_13	07/15/2025	MBS PAYDOWN 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				182,533	10/15/2029
64132D-AJ-7	NEUBERGER BERMAN CLO LTD NEUB_2019-32A	07/15/2025	VARIOUS		2,794,004	2,794,004	2,758,298	2,786,440		1,557		1,557		2,787,996		6,008	6,008	113,169	01/20/2032
64132D-AL-2	NEUBERGER BERMAN CLO LTD NEUB_19-32A	07/15/2025	SECURITY CALLED AT 100.00000000 100.0000		1,717,000	1,717,000	1,711,000	1,715,021		385		385		1,715,406		1,594	1,594	77,157	01/20/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64132D-AN-8	NEUBERGER BERMAN CLO LTD NEUB_19-32A	07/15/2025	SECURITY CALLED AT 100.00000000 100.0000		260,000	260,000	258,570	260,000						260,000				12,262	01/20/2032
64133W-AA-3	NEUBERGER BERMAN CLO LTD NEUB_21-42A	02/28/2025	SECURITY CALLED AT 100.00000000 100.0000		2,850,454	2,850,454	2,832,211	2,840,605		511		511		2,841,116		9,338	9,338	63,074	07/16/2035
64133W-AC-9	NEUBERGER BERMAN CLO LTD NEUB_21-42A	02/28/2025	SECURITY CALLED AT 100.00000000 100.0000		7,800,000	7,800,000	7,542,584	7,648,961		4,683		4,683		7,653,645		146,355	146,355	187,221	07/16/2035
64133W-AE-5	NEUBERGER BERMAN CLO LTD NEUB_21-42A	02/28/2025	SECURITY CALLED AT 100.00000000 100.0000		500,000	500,000	500,000	500,000						500,000				12,470	07/16/2035
64134A-AA-0	NEUBERGER BERMAN CLO LTD NEUB_21-43A	03/20/2025	SECURITY CALLED AT 100.00000000 100.0000		15,004,455	15,004,455	14,709,207	14,863,768		10,230		10,230		14,873,997		130,458	130,458	378,717	07/17/2035
64134A-AC-6	NEUBERGER BERMAN CLO LTD NEUB_21-43A	03/20/2025	SECURITY CALLED AT 100.00000000 100.0000		6,193,323	6,193,323	6,001,727	6,081,265		4,755		4,755		6,086,020		107,303	107,303	168,774	07/17/2035
64134A-AE-2	NEUBERGER BERMAN CLO LTD NEUB_21-43A	03/20/2025	SECURITY CALLED AT 100.00000000 100.0000		250,000	250,000	250,000	250,000						250,000				7,187	07/17/2035
67080P-AC-0	NYACK PARK CLO LTD NYKPK_21-1	10/09/2025	SECURITY CALLED AT 100.00000000 100.0000		20,457,387	20,457,387	19,819,288	20,158,709		80,459		80,459		20,239,168		218,219	218,219	1,155,533	10/20/2034
67080P-AE-6	NYACK PARK CLO LTD NYKPK_21-1A	10/09/2025	SECURITY CALLED AT 100.00000000 100.0000		4,300,000	4,300,000	4,300,000	4,300,000						4,300,000				263,124	10/20/2034
67080P-AJ-5	NYACK PARK CLO LTD NYKPK_21-1	10/09/2025	SECURITY CALLED AT 100.00000000 100.0000		4,977,000	4,977,000	4,967,535	4,971,340		916		916		4,972,256		4,744	4,744	321,631	10/20/2034
670891-AC-4	OCP CLO LTD OCP_23-28	07/16/2025	MBS PAYDOWN 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				535,109	07/16/2036
670891-AE-0	OCP CLO LTD OCP_23-28	07/16/2025	MBS PAYDOWN 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				286,513	07/16/2036
67098W-AN-1	OAK HILL CREDIT PARTNERS OAKC_2020-7A	07/02/2025	SECURITY CALLED AT 100.00000000 100.0000		7,800,000	7,800,000	7,636,310	7,713,814		13,519		13,519		7,727,333		72,668	72,668	313,904	02/24/2037
67098W-AQ-4	OAK HILL CREDIT PARTNERS OAKC_2020-7A	07/02/2025	SECURITY CALLED AT 100.00000000 100.0000		500,000	500,000	500,000	500,000						500,000				21,886	02/24/2037
67116H-AA-0	OCP CLO LTD OCP_23-26A	03/17/2025	SECURITY CALLED AT 100.00000000 100.0000		22,500,000	22,500,000	22,500,000	22,500,000						22,500,000				610,872	04/17/2036
67116H-AC-6	OCP CLO LTD OCP_23-26A	03/17/2025	SECURITY CALLED AT 100.00000000 100.0000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				133,311	04/17/2036
67116H-AE-2	OCP CLO LTD OCP_23-26A	03/17/2025	SECURITY CALLED AT 100.00000000 100.0000		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				57,715	04/17/2036
67389B-AA-3	OAKTREE CLO LTD OAKCL_21-2A	02/07/2025	SECURITY CALLED AT 100.00000000 100.0000		13,600,000	13,600,000	13,483,750	13,526,620		1,766		1,766		13,528,386		71,614	71,614	261,828	01/16/2035
67389B-AC-9	OAKTREE CLO LTD OAKCL_21-2A	02/07/2025	SECURITY CALLED AT 100.00000000 100.0000		3,555,000	3,555,000	3,521,794	3,536,692		260		260		3,536,952		18,048	18,048	74,914	01/16/2035
67389B-AG-0	OAKTREE CLO LTD OAKCL_21-2A	02/07/2025	SECURITY CALLED AT 100.00000000 100.0000		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				36,272	01/16/2035
67389D-AA-9	OAKTREE CLO LTD OAKCL_23-1	05/01/2025	SECURITY CALLED AT 100.00000000 100.0000		11,954,000	11,954,000	11,939,276	11,955,962		483		483		11,956,445		(2,445)	(2,445)	418,330	04/15/2036
67389D-AE-1	OAKTREE CLO LTD OAKCL_23-1	05/01/2025	SECURITY CALLED AT 100.00000000 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				347,130	04/15/2036
67389D-AG-6	OAKTREE CLO LTD OAKCL_23-1	05/01/2025	SECURITY CALLED AT 100.00000000 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				256,170	04/15/2036
67402F-AJ-8	OAKTREE CLO LTD OAKCL_20-1A	02/14/2025	SECURITY CALLED AT 100.00000000 100.0000		8,695,000	8,695,000	8,546,535	8,625,311		2,495		2,495		8,627,806		67,194	67,194	176,223	07/17/2034
67402F-AL-3	OAKTREE CLO LTD OAKCL_20-1A	02/14/2025	SECURITY CALLED AT 100.00000000 100.0000		2,600,000	2,600,000	2,586,625	2,591,676		170		170		2,591,847		8,153	8,153	57,100	07/17/2034
67402F-AN-9	OAKTREE CLO LTD OAKCL_20-1A	02/14/2025	SECURITY CALLED AT 100.00000000 100.0000		250,000	250,000	250,000	250,000						250,000				5,745	07/17/2034
67571L-AA-9	OCTAGON 67 OCT67_23-1A	05/20/2025	SECURITY CALLED AT 100.00000000 100.0000		18,987,000	18,987,000	18,972,880	18,987,000						18,987,000				681,888	04/25/2036
67571L-AC-5	OCTAGON 67 OCT67_23-1A	05/20/2025	SECURITY CALLED AT 100.00000000 100.0000		5,250,000	5,250,000	5,249,625	5,250,000						5,250,000				194,583	04/25/2036
67571L-AE-1	OCTAGON 67 OCT67_23-1A	05/20/2025	SECURITY CALLED AT 100.00000000 100.0000		8,095,000	8,095,000	8,092,305	8,094,795		(52)		(52)		8,094,743		257	257	318,647	04/25/2036
67571L-AG-6	OCTAGON 67 OCT67_23-1A	05/20/2025	SECURITY CALLED AT 100.00000000 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				86,777	04/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67572Y-BQ-4	OCT22_14-1A	10/22/2025	MBS PAYDOWN 100.0000		4,914,804	4,914,804	4,914,804	4,914,804						4,914,804				162,142	01/22/2030
67578J-AA-7	OCTAGON INVESTMENT PARTNERS 51 LTD OCT51	02/19/2025	SECURITY CALLED AT 100.00000000 100.0000		3,700,000	3,700,000	3,647,260	3,676,708		852		852		3,677,560		22,440	22,440	74,011	07/20/2034
67578J-AC-3	OCTAGON INVESTMENT PARTNERS 51 LTD OCT51	02/19/2025	SECURITY CALLED AT 100.00000000 100.0000		2,327,000	2,327,000	2,326,775	2,327,000						2,327,000				50,849	07/20/2034
67590E-AS-3	OCT15_13-1A	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				105,698	07/19/2030
67591T-AA-8	OCT35_18-1A	08/19/2025	VARIOUS		1,351,802	1,351,802	1,351,802	1,351,802						1,351,802				48,491	01/21/2031
67591T-AC-4	OCT35_18-1A	08/19/2025	SECURITY CALLED AT 100.00000000 100.0000		3,060,000	3,060,000	3,060,000	3,060,000						3,060,000				147,590	01/21/2031
67591T-AE-0	OCT35_18-1A	08/19/2025	SECURITY CALLED AT 100.00000000 100.0000		2,380,000	2,380,000	2,380,000	2,380,000						2,380,000				120,782	01/21/2031
675930-AG-6	OCTAGON 59 LTD OCT59_2022-1	11/05/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		2,278,981	2,275,000	2,275,000	2,275,000						2,275,000		3,981	3,981	155,261	05/15/2035
676924-AC-7	OHA CREDIT FUNDING LTD OAKC_23-16	10/20/2025	MBS PAYDOWN 100.0000		3,540,405	3,540,405	3,540,405	3,540,405						3,540,405				226,500	10/20/2036
676924-AE-3	OHA CREDIT FUNDING LTD OAKC_23-16	10/20/2025	MBS PAYDOWN 100.0000		8,672,000	8,672,000	8,672,000	8,672,000						8,672,000				581,103	10/20/2036
676924-AG-8	OHA CREDIT FUNDING LTD OAKC_23-16	10/20/2025	MBS PAYDOWN 100.0000		3,540,405	3,540,405	3,540,405	3,540,405						3,540,405				251,558	10/20/2036
676924-AJ-2	OHA CREDIT FUNDING LTD OAKC_23-16	10/20/2025	MBS PAYDOWN 100.0000		1,000,000	1,000,000	1,003,500			(3,500)		(3,500)		1,000,000				62,681	10/20/2036
67707G-AC-3	OAKC_21-8A	01/09/2025	SECURITY CALLED AT 100.00000000 100.0000		17,500,000	17,500,000	17,490,344	17,497,370		7		7		17,497,376		2,624	2,624	245,471	01/18/2034
67707G-AE-9	OAKC_21-8A	01/09/2025	SECURITY CALLED AT 100.00000000 100.0000		300,000	300,000	295,650	298,897		(13)		(13)		298,885		1,115	1,115	4,422	01/18/2034
69144@-AA-8	OXFORD FINANCE FUNDING IX LLC	07/14/2025	VARIOUS		92,028,685	92,028,685	92,463,995	92,463,995						92,463,995		(435,310)	(435,310)	2,591,473	09/15/2034
69144@-AB-6	OXFORD FINANCE FUNDING IX LLC	07/14/2025	VARIOUS		12,606,669	12,606,669	12,606,669	12,606,669						12,606,669				433,079	09/15/2034
69144@-AC-4	OXFORD FIN FUNDING IX LLC FUNDED	12/15/2025	SECURITY CALLED AT 100.00000000 100.0000		18,707,013	18,707,013	18,707,013							18,707,013				181,293	09/15/2034
69144@-AD-2	OXFORD FINANCE FUNDING IX FUNDED	12/15/2025	SECURITY CALLED AT 100.00000000 100.0000		2,588,200	2,588,200	2,588,200							2,588,200				30,191	09/15/2034
69145@-AA-7	OXFORD FINANCE CREDIT FUND FUNDING TRUST	07/14/2025	EXCHANGE TRANSACTIONS		109,789,127	109,789,127	109,789,126	109,789,125						109,789,125		2	2	3,456,866	09/15/2034
69145@-AB-5	OXFORD FINANCE CREDIT FUND FUNDING TRUST	07/14/2025	EXCHANGE TRANSACTIONS		15,248,490	15,248,490	15,248,489	15,248,489						15,248,488		2	2	516,963	09/15/2034
69145@-AC-3	OXFORD FINANCE CREDIT FUND FUNDING TRUST	07/14/2025	EXCHANGE TRANSACTIONS		12,198,792	12,198,792	12,198,791	12,198,791						12,198,790		2	2	466,056	09/15/2034
69145@-AD-1	OXFORD FINANCE CREDIT FUND FUNDING TRUST	07/14/2025	EXCHANGE TRANSACTIONS		7,624,245	7,624,245	7,624,245	7,624,245						7,624,245				367,160	09/15/2034
69688X-AS-0	PLMRS_14-1A	01/17/2025	MBS PAYDOWN 100.0000		864,874	864,874	865,269	864,874						864,874				13,348	01/17/2031
69688X-AU-5	PLMRS_14-1A	01/17/2025	MBS PAYDOWN 100.0000		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				105,631	01/17/2031
69688X-AW-1	PLMRS_14-1A	01/17/2025	MBS PAYDOWN 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,273	01/17/2031
69689C-AW-6	PALMER SQUARE CLO LTD PLMRS_15-2	01/20/2025	MBS PAYDOWN 100.0000		3,722,250	3,722,250	3,701,823	3,707,543		14,708		14,708		3,722,250				56,875	07/22/2030
69689C-AY-2	PALMER SQUARE CLO LTD PLMRS_15-2	01/20/2025	MBS PAYDOWN 100.0000		4,170,000	4,170,000	4,146,600	4,170,000						4,170,000				68,512	07/22/2030
69689C-BA-3	PALMER SQUARE CLO LTD PLMRS_15-2	01/20/2025	MBS PAYDOWN 100.0000		500,000	500,000	500,100	500,000						500,000				8,726	07/22/2030
69689Q-AA-3	PALMER SQUARE CLO PLMRS_2022-1	09/18/2025	SECURITY CALLED AT 100.00000000 100.0000		13,250,000	13,250,000	13,235,750	13,241,842		1,952		1,952		13,243,794		6,206	6,206	696,785	04/20/2035
69689Q-AC-9	PALMER SQUARE CLO PLMRS_2022-1	09/18/2025	SECURITY CALLED AT 100.00000000 100.0000		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				108,327	04/20/2035
69701X-AA-2	PALMER SQUARE CLO LTD PLMRS_21-2A	03/28/2025	SECURITY CALLED AT 100.00000000 100.0000		5,666,000	5,666,000	5,608,326	5,639,752		2,193		2,193		5,641,945		24,055	24,055	152,603	07/17/2034
69701X-AC-8	PALMER SQUARE CLO LTD PLMRS_21-2A	03/28/2025	SECURITY CALLED AT 100.00000000 100.0000		600,000	600,000	600,000	600,000						600,000				17,526	07/17/2034
69702E-AA-3	PALMER SQUARE CLO LTD PLMRS_21-4	07/02/2025	SECURITY CALLED AT 100.00000000 100.0000		24,250,000	24,250,000	24,249,800	24,250,000						24,250,000				1,023,697	10/16/2034
69702E-AC-9	PALMER SQUARE CLO LTD PLMRS_21-4	07/02/2025	SECURITY CALLED AT 100.00000000 100.0000		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				123,339	10/16/2034
69702E-AE-5	PALMER SQUARE CLO LTD PLMRS_21-4	07/02/2025	SECURITY CALLED AT 100.00000000 100.0000		3,100,000	3,100,000	3,096,750	3,099,007		201		201		3,099,209		791	791	148,328	10/16/2034
69702E-AG-0	PLMRS 2021-4A	07/02/2025	SECURITY CALLED AT 100.00000000 100.0000		3,000,000	3,000,000	2,820,000	2,861,326		10,250		10,250		2,871,577		128,423	128,423	165,210	10/16/2034
70015Q-AA-6	PARK AVENUE INSTITUTIONAL ADVISERS CLO P	09/04/2025	SECURITY CALLED AT 100.00000000 100.0000		28,800,000	28,800,000	28,795,350	28,800,000						28,800,000				1,535,654	01/20/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
70015Q-AC-2	PARK AVENUE INSTITUTIONAL ADVISERS CLO P	09/04/2025	SECURITY CALLED AT 100.00000000 100.0000		5,400,000	5,400,000	5,400,000	5,400,000						5,400,000				305,107	01/20/2034
70015Q-AE-8	PARK AVENUE INSTITUTIONAL ADVISERS CLO P	07/28/2025	MORGAN STANLEY & CO. LLC		1,603,360	1,600,000	1,600,000	1,600,000						1,600,000		3,360	3,360	88,723	01/20/2034
70015Q-AG-3	PAIA_2021-1	07/28/2025	MORGAN STANLEY & CO. LLC		501,140	500,000	499,000	500,000						500,000		1,140	1,140	32,995	01/20/2034
70016R-AL-9	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	06/12/2025	VARIOUS		951,072	951,072	951,072	951,072						951,072				24,007	10/20/2031
70016R-AQ-8	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	06/12/2025	SECURITY CALLED AT 100.00000000 100.0000		1,650,000	1,650,000	1,650,125	1,650,003		(3)		(3)		1,650,000				67,321	10/20/2031
70017K-AL-3	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	10/10/2025	SECURITY CALLED AT 100.00000000 100.0000		11,880,000	11,880,000	11,880,000	11,880,000						11,880,000				637,878	02/14/2034
70017K-AN-9	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	10/10/2025	SECURITY CALLED AT 100.00000000 100.0000		2,175,000	2,175,000	2,175,000	2,175,000						2,175,000				122,964	02/14/2034
70017K-AQ-2	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	03/18/2025	JP MORGAN SECURITIES LLC		920,000	920,000	920,000	920,000						920,000				22,125	02/14/2034
72133L-AA-0	PIKES PEAK CLO PIPK_23-12A	02/18/2025	SECURITY CALLED AT 100.00000000 100.0000		41,600,000	41,600,000	41,601,400	41,601,132		(50)		(50)		41,601,081		(1,081)	(1,081)	920,989	04/21/2036
72133L-AF-9	PIKES PEAK CLO PIPK_23-12A	02/18/2025	SECURITY CALLED AT 100.00000000 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				227,752	04/21/2036
72134C-AA-9	PIKES PEAK CLO PIPK_23-14	06/13/2025	SECURITY CALLED AT 100.00000000 100.0000		13,945,000	13,945,000	13,946,125	13,946,008		(39)		(39)		13,945,969		(969)	(969)	579,383	04/21/2036
72134C-AE-1	PIKES PEAK CLO PIPK_23-14	06/13/2025	SECURITY CALLED AT 100.00000000 100.0000		9,130,000	9,130,000	9,130,000	9,130,000						9,130,000				412,110	04/21/2036
72134C-AG-6	PIKES PEAK CLO PIPK_23-14	06/13/2025	SECURITY CALLED AT 100.00000000 100.0000		6,391,000	6,391,000	6,391,000	6,391,000						6,391,000				321,852	04/21/2036
75009A-AJ-9	RAD CLO LTD RAD_23-18	06/04/2025	SECURITY CALLED AT 100.00000000 100.0000		75,748,000	75,748,000	75,748,000	75,748,000						75,748,000				3,115,612	04/15/2036
75009P-AA-5	RAD_21-12A-A	07/30/2025	MBS PAYDOWN 100.0000		13,400,000	13,400,000	13,342,600	13,400,000						13,400,000				591,201	10/30/2034
75009P-AC-1	RAD_21-12A-B	07/30/2025	MBS PAYDOWN 100.0000		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				133,727	10/30/2034
75884E-AA-0	REG18_21-1A-A1	02/28/2025	SECURITY CALLED AT 100.00000000 100.0000		3,844,000	3,844,000	3,785,875	3,815,573		1,587		1,587		3,817,160		26,840	26,840	85,722	01/17/2034
75884E-AB-8	REGATTA XVIII FUNDING LTD REG18_21-1A	02/28/2025	SECURITY CALLED AT 100.00000000 100.0000		1,500,000	1,500,000	1,440,300	1,464,872		1,210		1,210		1,466,082		33,918	33,918	34,414	01/17/2034
75884E-AC-6	REG18_21-1A-B	02/28/2025	SECURITY CALLED AT 100.00000000 100.0000		937,000	937,000	937,000	937,000						937,000				22,134	01/17/2034
75884Y-AA-6	REG20-21-2A-A	02/11/2025	SECURITY CALLED AT 100.00000000 100.0000		16,800,000	16,800,000	16,723,500	16,756,127		1,330		1,330		16,757,458		42,542	42,542	333,045	10/15/2034
75884Y-AC-2	REG20-21-2A-B	02/11/2025	SECURITY CALLED AT 100.00000000 100.0000		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				45,379	10/15/2034
75884Y-AE-8	REGATTA XX FUNDING LTD REG20_21-2	02/11/2025	SECURITY CALLED AT 100.00000000 100.0000		3,300,000	3,300,000	3,300,000	3,300,000						3,300,000				75,128	10/15/2034
75888E-AA-6	REGATTA XIX FUNDING LTD REG19_22-1A	10/20/2025	MBS PAYDOWN 100.0000		5,958,000	5,958,000	5,829,013	5,876,259		81,741		81,741		5,958,000				343,215	04/20/2035
75888E-AG-3	REGATTA XIX FUNDING LTD REG19_22-1A	10/20/2025	MBS PAYDOWN 100.0000		4,230,000	4,230,000	4,125,240	4,158,637		71,363		71,363		4,230,000				266,340	04/20/2035
773663-AA-7	ROCKLAND PARK CLO LTD ROCKP_21-1A	08/14/2025	SECURITY CALLED AT 100.00000000 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				47,607	04/20/2034
773663-AC-3	ROCKLAND PARK CLO LTD ROCKP_21-1A	08/14/2025	SECURITY CALLED AT 100.00000000 100.0000		400,000	400,000	400,000	400,000						400,000				20,792	04/20/2034
773663-AE-9	ROCKLAND PARK CLO LTD ROCKP_21-1A	08/14/2025	SECURITY CALLED AT 100.00000000 100.0000		800,000	800,000	800,000	800,000						800,000				43,234	04/20/2034
77587A-AC-0	ROMARK CLO LTD RMRK_18-1A	10/20/2025	MBS PAYDOWN 100.0000		6,195,196	6,195,196	6,157,852	6,191,974		3,222		3,222		6,195,196				232,024	04/21/2031
77588L-AA-9	ROMARK CLO LTD RMRK_21-4A	10/10/2025	MBS PAYDOWN 100.0000		1,600,000	1,600,000	1,598,080	1,600,000						1,600,000				94,226	07/10/2034
77588L-AC-5	ROMARK CLO LTD RMRK_21-4A	10/10/2025	MBS PAYDOWN 100.0000		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				117,502	07/10/2034
77588L-AE-1	ROMARK CLO LTD RMRK_21-4A	10/10/2025	MBS PAYDOWN 100.0000		400,000	400,000	400,000	400,000						400,000				28,342	07/10/2034
77588P-AC-6	ROMARK CLO LTD RMRK_21-5A	08/19/2025	SECURITY CALLED AT 100.00000000 100.0000		16,500,000	16,500,000	16,500,000	16,500,000						16,500,000				825,475	01/16/2035
77588P-AE-2	ROMARK CLO LTD RMRK_21-5A	08/19/2025	SECURITY CALLED AT 100.00000000 100.0000		3,800,000	3,800,000	3,800,000	3,800,000						3,800,000				211,567	01/16/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
817941-AA-5	NWML 2023-2A	10/06/2025	SECURITY CALLED AT 100.00000000 100.0000		17,400,000	17,400,000	17,400,000	17,400,000						17,400,000				1,072,895	10/15/2036
817941-AG-2	720 EAST CLO LTD NWML_23-2	10/06/2025	SECURITY CALLED AT 100.00000000 100.0000		1,340,000	1,340,000	1,340,000	1,340,000						1,340,000				98,527	10/15/2036
81880X-AL-6	SHACKLETON CLO LTD SHACK_19-14A	07/11/2025	SECURITY CALLED AT 100.00000000 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				214,086	07/20/2034
81880X-AQ-5	SHACKLETON CLO LTD SHACK_19-14A	07/11/2025	SECURITY CALLED AT 100.00000000 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				47,200	07/20/2034
81881C-AC-1	SHACKLETON CLO LTD SHACK_18-12	07/02/2025	SECURITY CALLED AT 100.00000000 100.0000		585,000	585,000	575,406	584,694		306		306		585,000				26,067	07/21/2031
81883M-AL-7	SHACKLETON CLO LTD SHACK_19-15A	10/15/2025	MBS PAYDOWN 100.0000		2,870,411	2,870,411	2,870,411	2,870,411						2,870,411				110,218	01/15/2032
83012F-AA-6	SIXST_21-17A-A	03/06/2025	SECURITY CALLED AT 100.00000000 100.0000		20,670,000	20,670,000	20,667,111	20,668,795		(73)		(73)		20,668,723		1,277	1,277	469,622	01/20/2034
83012K-AA-5	SIXTH STREET CLO XVI LTD SIXST_21-19A	08/12/2025	SECURITY CALLED AT 100.00000000 100.0000		4,495,000	4,495,000	4,447,589	4,472,413		5,823		5,823		4,478,236		16,764	16,764	211,832	07/20/2034
83012K-AC-1	SIXTH STREET CLO XVI LTD SIXST_21-19A	08/12/2025	SECURITY CALLED AT 100.00000000 100.0000		2,800,000	2,800,000	2,797,500	2,799,647		353		353		2,800,000				145,720	07/20/2034
83012K-AE-7	SIXTH STREET CLO XVI LTD SIXST_21-19A	08/12/2025	SECURITY CALLED AT 100.00000000 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				54,501	07/20/2034
83012K-AG-2	SIXTH STREET CLO XVI LTD SIXST_2021-19A	08/12/2025	SECURITY CALLED AT 100.00000000 100.0000		1,000,000	1,000,000	984,000	995,069		1,156		1,156		996,224		3,776	3,776	62,696	07/20/2034
83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1A	10/15/2025	MBS PAYDOWN 100.0000		8,611,317	8,611,317	8,575,080	8,606,613		4,704		4,704		8,611,317				298,103	04/15/2031
87272H-AA-8	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	10/16/2025	MBS PAYDOWN 100.0000		8,210,179	8,210,179	8,206,955	8,207,657		2,523		2,523		8,210,179				304,050	01/16/2031
88238C-AA-0	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	06/27/2025	SECURITY CALLED AT 100.00000000 100.0000		23,968,000	23,968,000	23,966,502	23,968,882		(76)		(76)		23,968,806		(806)	(806)	1,028,920	04/21/2036
88238C-AB-8	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	06/27/2025	SECURITY CALLED AT 100.00000000 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				162,355	04/21/2036
88238C-AC-6	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	06/27/2025	SECURITY CALLED AT 100.00000000 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				153,687	04/21/2036
883310-AL-8	THAYER PARK CLO LTD THAYR_17-1A	11/21/2025	SECURITY CALLED AT 100.00000000 100.0000		5,400,000	5,400,000	5,356,800	5,377,415		6,864		6,864		5,384,280		15,721	15,721	334,960	04/20/2034
89532U-AA-1	TRESTLES CLO LTD TREST_2021-5	04/20/2025	MBS PAYDOWN 100.0000		17,500,000	17,500,000	17,491,200	17,499,481		519		519		17,500,000				520,984	10/20/2034
89532U-AE-3	TRESTLES CLO LTD TREST_2021-5	04/20/2025	MBS PAYDOWN 100.0000		3,000,000	3,000,000	2,983,613	2,990,251		9,749		9,749		3,000,000				96,592	10/20/2034
89532U-AJ-2	TRESTLES CLO LTD TREST_2021-5	04/20/2025	MBS PAYDOWN 100.0000		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				44,814	10/20/2034
89532W-AA-7	TRESTLES CLO LTD TREST_21-4A	11/10/2025	SECURITY CALLED AT 100.00000000 100.0000		13,450,000	13,450,000	13,398,385	13,427,743		6,452		6,452		13,434,194		15,806	15,806	831,741	07/21/2034
89532W-AC-3	TRESTLES CLO LTD TREST_21-4A	11/10/2025	SECURITY CALLED AT 100.00000000 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				101,261	07/21/2034
89532W-AG-4	TRESTLES CLO LTD TREST_21-4A	11/10/2025	SECURITY CALLED AT 100.00000000 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				100,499	07/21/2034
90357P-BC-7	US BANK C&I CREDIT-LINKED NOTES SERIES U	12/25/2025	MBS PAYDOWN 100.0000		5,457,899	5,457,899	5,457,899							5,457,899				134,299	02/25/2032
90357P-BE-3	US BANK C&I CREDIT-LINKED NOTES SERIES U	12/25/2025	VARIOUS		3,453,766	3,453,766	3,453,766							3,453,766				91,503	02/25/2032
91824X-AW-0	VCP RRL ABS LTD VCRRL_22-1	10/20/2025	MBS PAYDOWN 100.0000		2,080,648	2,080,648	2,080,230			6,931		6,931		2,080,648				64,145	07/20/2035
91824X-AY-6	VCP RRL ABS LTD VCRRL_22-1	10/20/2025	MBS PAYDOWN 100.0000		1,147,944	1,147,944	1,147,944							1,147,944				52,073	07/20/2035
91825D-AA-1	VCP RRL ABS LTD VCRRL_24-1A	10/20/2025	MBS PAYDOWN 100.0000		1,656,241	1,656,241	1,656,241	1,656,241						1,656,241				97,987	04/20/2034
91825D-AC-7	VCP RRL ABS LTD VCRRL_24-1A	10/20/2025	MBS PAYDOWN 100.0000		978,688	978,688	978,688	978,688						978,688				63,489	04/20/2034
91825N-AE-1	VCRRL 2025-1A	10/20/2025	MBS PAYDOWN 100.0000		9,249,159	9,249,159	9,249,159							9,249,159				323,122	04/20/2035
91825N-AG-6	VCRRL 2025-1A	10/20/2025	MBS PAYDOWN 100.0000		3,272,185	3,272,185	3,272,185							3,272,185				154,690	04/20/2035
92243R-AA-2	VCP RRL ABS I LTD VCRRL_21-1	10/20/2025	MBS PAYDOWN 100.0000		4,346,547	4,346,547	4,346,547	4,346,547						4,346,547				39,914	10/20/2031
92261L-AA-2	VELOX LIBRI NOTE SPV 2023 (FUNDED)	12/22/2025	VARIOUS		180,531,838	180,531,838	182,588,122	90,545,322		(595,901)		(595,901)		181,936,431		(1,404,593)	(1,404,593)	3,185,427	08/20/2030
92261L-AB-0	VELOX LIBRI SPV 2023 (FUNDED)	12/22/2025	VARIOUS		13,796,778	13,796,778	14,003,119	7,177,220		(42,501)		(42,501)		13,957,281		(160,503)	(160,503)	303,223	08/20/2030
92261L-AC-8	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	12/22/2025	VARIOUS		5,912,905	5,912,905	6,027,633	3,071,654		(16,817)		(16,817)		6,005,090		(92,185)	(92,185)	152,903	08/20/2030
92261L-AD-6	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	12/22/2025	VARIOUS		7,660,157	7,660,157	7,689,487	4,365,170		(10,231)		(10,231)		7,667,666		(7,509)	(7,509)	259,116	08/20/2030
92331V-AA-6	VENTURE CDO LTD VENTR_18-31A	10/20/2025	MBS PAYDOWN 100.0000		2,469,563	2,469,563	2,439,168	2,463,971		5,591		5,591		2,469,563				74,437	04/20/2031
92559E-AA-9	VIBRANT CLO LTD VIBR_21-15A	04/02/2025	SECURITY CALLED AT 100.00000000 100.0000		17,600,000	17,600,000	17,600,000	17,600,000						17,600,000				472,378	01/22/2035
92915C-AQ-7	VOYA CLO LTD VOYA_16-1A	10/20/2025	MBS PAYDOWN 100.0000		3,482,189	3,482,189	3,482,154	3,481,780		409		409		3,482,189				131,875	01/21/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92917J-AA-5	VOYA CLO LTD VOYA_18-1A	10/15/2025	MBS PAYDOWN 100.0000		4,014,510	4,014,510	4,014,510	4,014,510						4,014,510				156,024	07/15/2031
92919A-AA-2	VOYA CLO VOYA_21-2	02/25/2025	SECURITY CALLED AT 100.00000000 100.0000		21,000,000	21,000,000	20,967,000	20,985,248		580		580		20,985,828		14,172	14,172	440,029	10/20/2034
92919A-AC-8	VOYA CLO VOYA_21-2	02/25/2025	SECURITY CALLED AT 100.00000000 100.0000		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				69,878	10/20/2034
92919A-AE-4	VOYA CLO VOYA_21-2	02/25/2025	SECURITY CALLED AT 100.00000000 100.0000		2,835,000	2,835,000	2,835,000	2,835,000						2,835,000				67,905	10/20/2034
92920F-AA-8	VOYA CLO LTD VOYA_23-1	12/15/2025	SECURITY CALLED AT 100.00000000 100.0000		38,805,355	38,805,355	38,805,355	38,805,355						38,805,355				2,766,882	01/21/2037
92920F-AJ-9	VOYA CLO LTD VOYA_23-1	12/15/2025	SECURITY CALLED AT 100.00000000 100.0000		2,750,000	2,750,000	2,750,000	2,750,000						2,750,000				218,538	01/21/2037
94950H-AA-3	WELLFLEET CLO LTD WELF_17-3A	02/26/2025	VARIOUS		3,416,048	3,416,048	3,413,083	3,423,876		903		903		3,424,779		(8,731)	(8,731)	66,539	01/17/2031
94950H-AC-9	WELLFLEET CLO LTD WELF_17-3A	02/26/2025	SECURITY CALLED AT 100.00000000 100.0000		3,250,000	3,250,000	3,244,375	3,250,000						3,250,000				75,130	01/17/2031
94951J-AA-8	WELLFLEET CLO LIMITED WELF_21-3A	07/24/2025	SECURITY CALLED AT 100.00000000 100.0000		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				504,484	01/16/2035
94951J-AC-4	WELLFLEET CLO LIMITED WELF_21-3A	07/24/2025	SECURITY CALLED AT 100.00000000 100.0000		3,800,000	3,800,000	3,800,000	3,800,000						3,800,000				192,434	01/16/2035
95023A-AA-8	WELLFLEET CLO LIMITED WELF_21-2	08/19/2025	SECURITY CALLED AT 100.00000000 100.0000		5,600,000	5,600,000	5,600,000	5,600,000						5,600,000				280,640	07/17/2034
95023A-AC-4	WELLFLEET CLO LIMITED WELF_21-2	08/19/2025	SECURITY CALLED AT 100.00000000 100.0000		2,013,333	2,013,333	2,013,408	2,013,354		(10)		(10)		2,013,344		(11)	(11)	111,232	07/17/2034
G7739#-AA-0	HPS 2021 SLV V (FUNDED)	08/01/2025	VARIOUS		9,067,524	9,067,524	9,067,524	9,067,524						9,067,524				344,545	12/30/2031
G7740*-AA-1	HPS 2021 SLV V (FUNDED)	08/01/2025	VARIOUS		7,287,137	7,287,137	7,287,137	7,287,137						7,287,137				280,188	12/30/2031
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					2,808,896,698	2,808,888,483	2,804,783,279	2,603,685,733		58,444		58,444		2,808,521,910		374,791	374,791	101,820,336	XXX
33883D-AL-8	FLATIRON CLO LTD FLAT_23-1A	06/10/2025	SECURITY CALLED AT 100.00000000 100.0000		1,000,000	1,000,000	939,800	952,309		2,656		2,656		954,965		45,035	45,035	87,464	04/17/2036
33883G-AA-5	FLATIRON CLO LTD FLAT_18-1A	04/08/2025	VARIOUS		3,969,973	3,969,973	3,948,852	3,955,435		4,979		4,979		3,960,414		9,559	9,559	92,853	04/17/2031
33883G-AC-1	FLATIRON CLO LTD FLAT_18-1A	04/08/2025	SECURITY CALLED AT 100.00000000 100.0000		3,060,000	3,060,000	3,060,000	3,060,000						3,060,000				89,667	04/17/2031
33883G-AE-7	FLATIRON CLO LTD FLAT_18-1A	04/08/2025	SECURITY CALLED AT 100.00000000 100.0000		850,000	850,000	850,000	850,000						850,000				26,337	04/17/2031
33883J-AN-1	FLATIRON CLO LTD FLAT_19-R	04/08/2025	VARIOUS		763,000	763,000	758,575	762,130		249		249		762,379		621	621	16,709	11/16/2034
33883J-AQ-4	FLATIRON CLO LTD FLAT_2019-1A	04/08/2025	SECURITY CALLED AT 100.00000000 100.0000		8,021,000	8,021,000	8,021,711	8,021,174		(174)		(174)		8,021,000				196,051	11/16/2034
33883J-AS-0	FLATIRON CLO LTD FLAT_2019-1A	04/08/2025	SECURITY CALLED AT 100.00000000 100.0000		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				41,928	11/16/2034
33883M-AL-8	FLAT 2020-1A	10/16/2025	SECURITY CALLED AT 100.00000000 100.0000		4,955,621	4,955,621	4,955,621	4,955,621						4,955,621				285,142	05/20/2036
33883M-AN-4	FLAT 2020-1A	10/16/2025	SECURITY CALLED AT 100.00000000 100.0000		1,890,666	1,890,666	1,890,666	1,890,666						1,890,666				116,240	05/20/2036
33883M-AQ-7	FLAT 2020-1A	10/16/2025	SECURITY CALLED AT 100.00000000 100.0000		540,000	540,000	540,000	540,000						540,000				38,645	05/20/2036
33883Q-AE-5	FLATIRON CLO LTD FLAT_21-2A	02/21/2025	SECURITY CALLED AT 100.00000000 100.0000		6,800,000	6,800,000	6,800,000	6,800,000						6,800,000				156,336	10/15/2034
33883Q-AG-0	FLATIRON CLO LTD FLAT_21-2A	02/21/2025	SECURITY CALLED AT 100.00000000 100.0000		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				39,078	10/15/2034
33883Q-AJ-4	FLATIRON CLO LTD FLAT_21-2A	02/21/2025	SECURITY CALLED AT 100.00000000 100.0000		2,300,000	2,300,000	2,300,000	2,300,000						2,300,000				65,241	10/15/2034
33883Q-AL-9	FLATIRON CLO LTD FLAT_21-2A	02/21/2025	SECURITY CALLED AT 100.00000000 100.0000		4,200,000	4,200,000	4,200,000	4,200,000						4,200,000				165,791	10/15/2034
33884E-AE-1	FLAT 2024-1A	09/03/2025	SECURITY CALLED AT 100.00000000 100.0000		1,205,000	1,205,000	1,205,000	1,205,000						1,205,000				96,015	07/15/2036
33884E-AL-5	FLAT 2024-1A	09/03/2025	SECURITY CALLED AT 100.00000000 100.0000		1,205,000	1,205,000	1,205,000	1,205,000						1,205,000				118,050	07/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36221#-AA-1	GPP PRIVATE DEBT V RS LP	12/24/2025	SECURITY CALLED AT 100.00000000 100.0000		27,807,770	27,807,770	27,807,770	27,146,770						27,807,770				797,269	09/30/2029
55280H-AW-7	MCF CLO LLC MCFCL_2014-1A	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		10,325,000	10,325,000	10,325,000	10,325,000						10,325,000				607,712	10/20/2033
55280H-AY-3	MCF CLO LLC MCFCL_2014-1A	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				175,538	10/20/2033
55280H-BA-4	MCF CLO LLC MCFCL_2014-1A	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		1,950,000	1,950,000	1,950,000	1,950,000						1,950,000				136,266	10/20/2033
55280H-BC-0	MCF CLO LLC MCFCL_2014-1A	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		850,000	850,000	850,000	850,000						850,000				68,765	10/20/2033
55280H-BE-6	MCF CLO LLC MCFCL_2014-1A	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		850,000	850,000	798,908	823,906		5,234		5,234		829,140		20,860	20,860	108,272	10/20/2033
55281F-AN-0	MCF CLO LLC MCFCL_2017-3A	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		6,700,000	6,700,000	6,527,500	6,638,182		22,835		22,835		6,661,017		38,983	38,983	337,364	07/20/2033
55281F-AP-5	MCF CLO LLC MCFCL_2017-3A	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		4,620,000	4,620,000	4,539,350	4,568,038		11,284		11,284		4,579,322		40,678	40,678	243,015	07/20/2033
55281F-AQ-3	MCF CLO LLC MCFCL_2017-3A	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		6,250,000	6,250,000	5,749,000	5,926,753		56,579		56,579		5,983,332		266,668	266,668	378,927	07/20/2033
55281F-AR-1	MCF CLO LLC MCFCL_2017-3A	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		250,000	250,000	250,000	250,000						250,000				17,565	07/20/2033
55281F-AS-9	MCF CLO LLC MCFCL_2017-3A	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		400,000	400,000	392,000	399,907		93		93		400,000				44,321	07/20/2033
55293L-AA-1	MCF CLO LLC MCFCL_23-1	04/15/2025	MBS PAYDOWN 100.0000		113,333	113,333	113,333	113,333						113,333				3,589	04/16/2035
55293L-AC-7	MCF CLO LLC MCFCL_23-1	04/15/2025	MBS PAYDOWN 100.0000		17,347,000	17,347,000	17,347,000	17,347,000						17,347,000				603,445	04/16/2035
55293L-AG-8	MCF CLO LLC MCFCL_23-1	04/15/2025	MBS PAYDOWN 100.0000		6,391,000	6,391,000	6,391,000	6,391,000						6,391,000				257,863	04/16/2035
55293L-AL-7	MCF CLO LLC MCFCL_23-1	04/15/2025	MBS PAYDOWN 100.0000		5,478,000	5,478,000	5,478,000	5,478,000						5,478,000				240,411	04/16/2035
55293L-AN-3	MCF CLO LLC MCFCL_23-1	04/15/2025	MBS PAYDOWN 100.0000		1,260,000	1,260,000	1,260,000	1,260,000						1,260,000				69,311	04/16/2035
55293M-AA-9	MCF CLO LLC MCFCL_23-1	04/15/2025	MBS PAYDOWN 100.0000		1,265,000	1,265,000	1,233,375	1,249,650		15,350		15,350		1,265,000				94,080	04/16/2035
87230A-AY-2	TCI-FLATIRON CLO LTD TFLAT_16-1A	07/17/2025	MBS PAYDOWN 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				250,721	01/17/2032
87230A-BA-3	TCI-FLATIRON CLO LTD TFLAT_16-1A	07/17/2025	MBS PAYDOWN 100.0000		4,600,000	4,600,000	4,600,000	4,600,000						4,600,000				227,136	01/17/2032
87231B-AE-3	TCI-FLATIRON CLO LTD TFLAT_17-1A	05/07/2025	SECURITY CALLED AT 100.00000000 100.0000		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				51,505	11/18/2030
87231B-AL-7	TCI-FLATIRON CLO LTD TFLAT_17-1A	05/07/2025	VARIOUS		925,418	925,418	908,528	909,351		7,200		7,200		916,551		8,867	8,867	19,587	11/18/2030
87232A-AL-8	TCI-FLATIRON CLO LTD TFLAT_18-1A	07/29/2025	MBS PAYDOWN 100.0000		3,301,776	3,301,776	3,272,702	3,295,480		6,296		6,296		3,301,776				114,075	01/29/2032
87232A-AN-4	TCI-FLATIRON CLO LTD TFLAT_18-1A	07/29/2025	MBS PAYDOWN 100.0000		967,000	967,000	960,625	963,720		3,280		3,280		967,000				44,407	01/29/2032
87232A-AS-3	TFLAT_2018-1R	07/29/2025	MBS PAYDOWN 100.0000		1,000,000	1,000,000	932,500	961,576		38,424		38,424		1,000,000				56,160	01/29/2032
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					156,661,557	156,661,557	155,611,816	155,395,001		174,285		174,285		156,230,286		431,271	431,271	6,578,851	XXX
001958-AE-3	APA FINANCE LLC	09/30/2025	MBS PAYDOWN 100.0000		736,475	736,475	736,475	736,475						736,475				13,355	02/29/2056
001958-AF-0	APA FINANCE LLC	09/30/2025	VARIOUS		515,544	515,544	515,544	515,544						515,544				11,863	02/29/2056
00792F-AA-6	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	09/15/2025	MBS PAYDOWN 100.0000		3,978,000	3,978,000	3,977,546	3,977,987		13		13		3,978,000				203,475	09/15/2028
00792F-AB-4	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	09/15/2025	MBS PAYDOWN 100.0000		3,246,000	3,246,000	3,245,256	3,245,815		185		185		3,246,000				181,127	09/15/2028
00792F-AC-2	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	09/15/2025	MBS PAYDOWN 100.0000		1,966,000	1,966,000	1,965,714	1,965,986		14		14		1,966,000				115,158	09/15/2028
00834J-AA-8	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	01/15/2025	MBS PAYDOWN 100.0000		119,199,000	119,199,000	119,196,413	119,199,000						119,199,000				656,588	01/18/2028
00834J-AB-6	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	01/15/2025	MBS PAYDOWN 100.0000		8,420,000	8,420,000	8,418,755	8,419,986					14	8,419,986			14	50,380	01/18/2028
00834J-AC-4	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	01/15/2025	MBS PAYDOWN 100.0000		8,420,000	8,420,000	8,418,957	8,420,000						8,420,000				56,975	01/18/2028
00834J-AE-0	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	01/15/2025	MBS PAYDOWN 100.0000		3,724,000	3,724,000	3,691,659	3,721,821		2,179		2,179		3,724,000				20,513	01/18/2028
00834J-AF-7	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	01/15/2025	MBS PAYDOWN 100.0000		1,434,000	1,434,000	1,414,724	1,432,685		1,315		1,315		1,434,000				8,580	01/18/2028
00834J-AG-5	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	01/15/2025	MBS PAYDOWN 100.0000		964,000	964,000	954,420	963,352		648		648		964,000				6,523	01/18/2028
02008F-AC-8	ALLYA 2024-1	07/22/2025	LLOYDS SECURITIES INC		18,985,641	18,900,000	18,897,256	18,898,486		751		751		18,899,237		86,404	86,404	581,406	12/15/2028
02158A-AA-1	ALT LOAN ISSUER 2024 A-1 LLC	12/15/2025	MBS PAYDOWN 100.0000		7,826,849	7,826,849	7,826,849	7,826,849						7,826,849				466,039	11/15/2035
02158A-AB-9	ALTERNATIVE LOAN ISSUER LLC A	12/15/2025	MBS PAYDOWN 100.0000		1,853,181	1,853,181	1,853,181	1,853,181						1,853,181				124,732	11/15/2035
02158A-AC-7	ALTERNATIVE LOAN ISSUER LLC ALTLLC_24-A1	12/15/2025	MBS PAYDOWN 100.0000		1,315,223	1,315,223	1,315,223	1,315,223						1,315,223				95,335	11/15/2035
038370-AA-0	AQUA FINANCE TRUST AQFIT_19-A	12/15/2025	MBS PAYDOWN 100.0000		169,828	169,828	169,802	169,624		204		204		169,828				2,805	07/16/2040
03837D-AA-2	AQUA FINANCE TRUST AQFIT_24-A	12/17/2025	MBS PAYDOWN 100.0000		14,571,834	14,571,834	14,570,626	14,541,308		30,526		30,526		14,571,834				367,306	04/18/2050
038394-AA-0	AQUA FINANCE TRUST AQFIT_25-A	12/17/2025	VARIOUS		10,041,706	10,041,706	10,019,731			5,319		5,319		10,041,706				131,253	12/19/2050
038394-AB-8	AQUA FINANCE TRUST AQFIT_25-A	12/17/2025	MBS PAYDOWN 100.0000		523,810	523,810	523,716			1,289		1,289		523,810				15,819	12/19/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
038413-AA-8	AQUA FINANCE TRUST AQFIT_20-A	12/17/2025	MBS PAYDOWN 100.0000		232,206	232,206	232,163	232,012		194		194		232,206				2,337	07/17/2046
038413-AB-6	AQUA FINANCE TRUST AQFIT_20-A	12/17/2025	MBS PAYDOWN 100.0000		205,811	205,811	205,747	205,561		251		251		205,811				3,042	07/17/2046
04362V-AA-3	ASCNT_24-A-A	12/25/2025	MBS PAYDOWN 100.0000		2,982,338	2,982,338	2,967,717	2,969,489		12,849		12,849		2,982,338				97,199	10/25/2050
05377R-FP-4	AVIS BUDGET RENTAL CAR FUNDING AESOP_22-	06/03/2025	MUFG SECURITIES AMERICA INC		15,584,560	15,556,000	15,549,985	15,553,127		523		523		15,553,651		30,909	30,909	338,032	02/20/2029
05377R-FQ-2	AVIS BUDGET RENTAL CAR FUNDING AESOP_22-	06/03/2025	MUFG SECURITIES AMERICA INC		13,741,793	13,611,000	13,608,832	13,610,419		228		228		13,610,647		131,146	131,146	338,551	02/20/2029
05377R-GC-2	AVIS BUDGET RENTAL CAR FUNDING AESOP_23-	06/03/2025	MUFG SECURITIES AMERICA INC		3,577,686	3,524,000	3,523,349	3,523,722		58		58		3,523,780		53,906	53,906	84,282	04/20/2029
05377R-GJ-7	AVIS BUDGET RENTAL CAR FUNDING AESOP_23-	06/03/2025	MUFG SECURITIES AMERICA INC		3,902,032	3,879,000	3,878,709	3,878,967		7		7		3,878,974		23,058	23,058	91,889	10/20/2027
05377R-GY-4	AVIS BUDGET RENTAL CAR FUNDING AESOP_23-	06/03/2025	MUFG SECURITIES AMERICA INC		5,685,031	5,571,000	5,568,628	5,569,630		228		228		5,569,858		115,174	115,174	139,331	06/20/2029
05377R-HY-3	AVIS BUDGET RENTAL CAR FUNDING AESOP_24-	06/03/2025	BOFA SECURITIES INC (MERRILL LYNCH)		11,747,278	11,524,000	11,522,018	11,522,662		246		246		11,522,909		224,369	224,369	281,390	06/20/2030
05377R-JK-1	AESOP 2024-3A	06/03/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,560,875	10,400,000	10,395,221	10,396,059		422		422		10,396,482		164,393	164,393	247,786	12/20/2030
05377R-JL-9	AESOP 2024-3A	06/03/2025	MUFG SECURITIES AMERICA INC		1,319,297	1,300,000	1,299,890	1,299,937		20		20		1,299,957		19,339	19,339	33,046	12/20/2030
05603K-AE-5	BAYVIEW BVABS_23-CAR1	12/25/2025	MBS PAYDOWN 100.0000		287,495	287,495	286,016	286,194		1,302		1,302		287,495				7,931	10/27/2031
05603L-AE-3	BAYVIEW BVABS_23-CAR2	12/25/2025	MBS PAYDOWN 100.0000		986,595	986,595	981,520	982,018		4,578		4,578		986,595				31,527	10/27/2031
05607U-AA-7	BXG RECEIVABLES NOTE TRUST BXGNT_18-A	10/02/2025	MBS PAYDOWN 100.0000		1,033,152	1,033,152	1,032,892	1,032,892		259		259		1,033,152				26,790	02/02/2034
05607U-AB-5	BXG RECEIVABLES NOTE TRUST BXGNT_18-A	10/02/2025	MBS PAYDOWN 100.0000		200,673	200,673	200,640	200,641		32		32		200,673				5,452	02/02/2034
05608T-AA-9	BXG RECEIVABLES NOTE TRUST BXGNT_20-A	06/10/2025	VARIOUS		4,146,634	4,312,045	4,311,645	4,315,270		737		737		4,316,006		(169,372)	(169,372)	27,733	02/28/2036
05608T-AB-7	BXG RECEIVABLES NOTE TRUST BXGNT_20-A	12/28/2025	MBS PAYDOWN 100.0000		584,730	584,730	584,641	583,912		818		818		584,730				7,574	02/28/2036
072927-AA-4	BAYVIEW OPPORTUNITY MASTER FUND VII BPAC	11/28/2025	MBS PAYDOWN 100.0000		3,594,758	3,594,758	3,562,837	3,574,701		20,056		20,056		3,594,758				137,955	10/28/2060
12434K-AA-4	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A	12/28/2025	MBS PAYDOWN 100.0000		856,045	856,045	855,858	854,096		1,948		1,948		856,045				19,010	09/28/2037
12434K-AB-2	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A	12/28/2025	MBS PAYDOWN 100.0000		666,909	666,909	666,746	665,197		1,712		1,712		666,909				16,571	09/28/2037
12511W-AD-8	CCS8 UNITRANCHE PARTNERS CCS8_24-1	01/13/2025	EXCHANGE TRANSACTIONS		73,928,357	73,928,357	73,928,357	73,928,357						73,928,357				846,721	11/10/2027
14462*-AA-0	CARLYLE INFRASTRUCTURE CREDIT FUND II	12/11/2025	VARIOUS		4,546,704	4,546,704	4,546,704							4,546,704				347,029	12/22/2035
14462*-AB-8	CARLYLE INFRASTRUCTURE CREDIT FUND II	08/21/2025	REVOLVER FUNDING BROKER		74,835	74,835	74,835							74,835				6,608	12/22/2035
17331X-AD-3	CITIZENS AUTO RECEIVABLES TRUST CITZN_24	07/22/2025	BMO CAPITAL MARKETS		14,100,625	14,000,000	13,998,055	13,998,919		596		596		13,999,515		101,110	101,110	451,866	08/15/2028
193938-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_23-A	12/25/2025	MBS PAYDOWN 100.0000		289,545	289,545	289,488	288,540		1,006		1,006		289,545				7,143	05/25/2055
193938-AC-1	COLLEGE AVE STUDENT LOANS LLC CASL_23-A	12/25/2025	MBS PAYDOWN 100.0000		248,286	248,286	248,236	247,334		952		952		248,286				8,225	05/25/2055
194204-AD-5	CASL 2017-A	12/25/2025	MBS PAYDOWN 100.0000		517,688	517,688	480,155	511,410		6,278		6,278		517,688				13,223	11/26/2046
19423D-AB-6	COLLEGE AVE STUDENT LOANS CASL_18-A	12/25/2025	MBS PAYDOWN 100.0000		189,092	189,092	189,007	188,579		513		513		189,092				4,025	12/26/2047
19423U-AA-0	CASL 2024-B	12/25/2025	MBS PAYDOWN 100.0000		2,148,405	2,148,405	2,147,749	2,140,386		8,019		8,019		2,148,405				74,519	08/25/2054
19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC CASL_21-A	12/25/2025	MBS PAYDOWN 100.0000		272,981	272,981	273,162	272,763		218		218		272,981				2,308	07/25/2051
19424R-AA-6	CASL 2024-A	12/25/2025	MBS PAYDOWN 100.0000		8,096,701	8,096,701	8,095,785	8,067,538		29,163		29,163		8,096,701				244,535	06/25/2054
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_21-C	12/25/2025	MBS PAYDOWN 100.0000		663,016	663,016	662,629	662,008		1,008		1,008		663,016				8,428	07/26/2055
19425A-AB-0	COLLEGE AVE STUDENT LOANS LLC CASL_21-B	12/25/2025	MBS PAYDOWN 100.0000		268,401	268,401	268,393	268,090		310		310		268,401				2,467	06/25/2052
19425D-AA-6	CASL 2024-1	12/25/2025	MBS PAYDOWN 100.0000		10,070,650	10,070,650	10,120,733	10,071,963		(1,313)		(1,313)		10,070,650				326,133	04/27/2054
19425D-AB-4	CASL 2024-1	12/25/2025	MBS PAYDOWN 100.0000		4,105,028	4,105,028	4,125,554	4,107,327		(2,299)		(2,299)		4,105,028				126,002	04/27/2054
19425M-AA-6	COLLEGE AVE STUDENT LOANS LLC CASL_23-B	12/25/2025	MBS PAYDOWN 100.0000		1,629,820	1,629,820	1,630,233	1,623,748		6,071		6,071		1,629,820				58,373	06/25/2054
19425M-AC-2	CASL_23-B-B	12/25/2025	MBS PAYDOWN 100.0000		2,717,890	2,717,890	2,703,437	2,704,288		13,601		13,601		2,717,890				81,470	06/25/2054
19425M-AD-0	CASL_23-B-C	12/25/2025	MBS PAYDOWN 100.0000		1,952,078	1,952,078	2,050,902	1,960,912		(8,834)		(8,834)		1,952,078				90,879	06/25/2054
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST CB	12/25/2025	MBS PAYDOWN 100.0000		270,757	270,757	270,889	270,211		546		546		270,757				4,520	05/25/2040
20267T-AB-8	COMMONBOND STUDENT LOAN TRUST CB	12/25/2025	MBS PAYDOWN 100.0000		347,727	347,727	347,727	347,727						347,727				11,748	05/25/2040
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST CB	12/25/2025	MBS PAYDOWN 100.0000		138,628	138,628	138,592	138,380		249		249		138,628				1,915	10/25/2040
20267U-AB-5	COMMONBOND STUDENT LOAN TRUST CB	12/25/2025	MBS PAYDOWN 100.0000		104,485	104,485	104,485	104,485						104,485				3,022	10/25/2040
20267V-AA-5	COMMONBOND STUDENT LOAN TRUST CB	12/25/2025	VARIOUS		212,310	212,310	212,271	212,088		222		222		212,310				2,916	05/28/2041
20267W-AA-3	CBSLT_20-AGS-A	12/25/2025	MBS PAYDOWN 100.0000		97,994	97,994	97,970	97,866		128		128		97,994				969	08/25/2050
20268K-AA-8	CBSLT_17-BGS-A1	12/25/2025	MBS PAYDOWN 100.0000		397,441	397,441	397,358	396,742		700		700		397,441				5,359	09/25/2042
20268M-AA-4	COMMONBOND STUDEN LOAN TRUST CBSLT_18-BG	12/25/2025	MBS PAYDOWN 100.0000		317,397	317,397	317,446	316,713		684		684		317,397				5,900	09/25/2045
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A	12/25/2025	MBS PAYDOWN 100.0000		421,468	421,468	421,370	421,135		333		333		421,468				2,575	03/25/2052
20268W-AB-0	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A	12/25/2025	MBS PAYDOWN 100.0000		16,483	16,483	16,482	16,467		15		15		16,483				118	03/25/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20269D-AA-3	CBSLT_18-AGS-A1	12/25/2025	MBS PAYDOWN 100.0000		689,570	689,570	689,786	688,530		1,041		1,041		689,570				12,519	02/25/2044
22671M-AA-1	CRISPI VEHICULUM SPV 2024 FUNDED	12/26/2025	SECURITY CALLED AT 100.00000000 100.0000		11,789,993	11,789,993	11,991,764	7,011,691		(9,970)		(9,970)		11,980,676		(190,683)	(190,683)	307,329	08/25/2045
22671M-AB-9	CRISPI VEHICULUM SPV 2024 FUNDED	12/26/2025	SECURITY CALLED AT 100.00000000 100.0000		395,698	395,698	401,606	127,198		(47)		(47)		401,546		(5,848)	(5,848)	9,180	08/25/2045
22671M-AC-7	CRISPI VEHICULUM SPV 2024 FUNDED	12/26/2025	SECURITY CALLED AT 100.00000000 100.0000		425,909	425,909	427,505	202,975		96		96		427,614		(1,704)	(1,704)	14,928	08/25/2045
26857E-AA-6	ELFI GRADUATE LOAN PROGRAM ELFI_19-A	12/25/2025	MBS PAYDOWN 100.0000		815,106	815,106	814,938	813,745		1,361		1,361		815,106				11,123	03/25/2044
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LOAN TRUST E	12/25/2025	MBS PAYDOWN 100.0000		1,779,666	1,779,666	1,735,629	1,768,040		11,625		11,625		1,779,666				50,299	11/26/2040
28166G-AA-3	EDVESTINU PRIVATE EDUCATION LOAN TRUST E	12/25/2025	MBS PAYDOWN 100.0000		435,669	435,669	435,593	434,645		1,024		1,024		435,669				7,943	11/25/2038
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LOAN TRUST E	12/25/2025	MBS PAYDOWN 100.0000		486,931	486,931	486,394	486,340		591		591		486,931				4,356	11/27/2045
28622B-A#-1	ELEVATE FUNDING 1 LLC 2023 ELEF_23	12/15/2025	VARIOUS		2,731,812	2,731,812	2,731,812	2,610,891						2,731,812				112,604	11/30/2045
28622B-A*-5	ELEVATE FUNDING 1 LLC 2023 ELEF_23	12/15/2025	VARIOUS		20,434,558	20,434,558	20,434,558	19,400,334						20,434,558				382,937	11/30/2045
28622B-A@-3	ELEVATE FUNDING 1 LLC 2023 ELEF_23	12/15/2025	VARIOUS		3,989,047	3,989,047	3,989,047	3,812,476						3,989,047				135,346	11/30/2045
28622B-B*-4	ELEVATE FUNDING 1 LLC 2023 ELEF_23	12/15/2025	VARIOUS		1,939,352	1,939,352	1,939,352	1,853,509						1,939,352				91,357	11/30/2045
28622B-B@-2	ELEVATE FUNDING 1 LLC 2023 ELEF_23	12/15/2025	VARIOUS		3,677,620	3,677,620	3,677,620	3,514,370						3,677,620				199,022	11/30/2045
28627L-AA-5	ELFI 2024-A	12/25/2025	MBS PAYDOWN 100.0000		6,721,452	6,721,452	6,719,313	6,697,038		24,414		24,414		6,721,452				188,658	08/25/2049
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ELFI_2022-A	12/25/2025	MBS PAYDOWN 100.0000		1,623,370	1,623,370	1,623,313	1,618,615		4,755		4,755		1,623,370				38,478	08/26/2047
29281L-AA-0	ENFIN 2024-1A	12/20/2025	MBS PAYDOWN 100.0000		997,650	997,650	990,643	993,971		3,679		3,679		997,650				36,905	02/20/2055
34531N-AA-4	FORD CREDIT AUTO OWNER TRUST FORDR_20-1	02/15/2025	MBS PAYDOWN 100.0000		2,200,000	2,200,000	2,199,242	2,199,989		11		11		2,200,000				7,480	08/15/2031
34532R-AA-4	FORD CREDIT AUTO OWNER TRUST FORDR_18-1	01/15/2025	MBS PAYDOWN 100.0000		15,900,000	15,900,000	15,879,117	15,899,697		303		303		15,900,000				42,268	07/15/2031
34964M-AA-2	FORTI_21-1-A	12/20/2025	MBS PAYDOWN 100.0000		496,462	496,462	496,434	496,016		446		446		496,462				6,974	03/20/2057
34964Y-AA-6	FORTI_2023-1A-A	12/20/2025	MBS PAYDOWN 100.0000		2,130,968	2,130,968	2,006,489	2,117,194		13,774		13,774		2,130,968				63,395	09/20/2059
34966J-AA-7	FORTI 2024-1A	12/20/2025	MBS PAYDOWN 100.0000		3,114,517	3,114,517	3,114,299	3,103,667		10,850		10,850		3,114,517				91,733	09/20/2060
349941-AA-2	FFIN 2024-1A	12/15/2025	MBS PAYDOWN 100.0000		1,675,394	1,675,394	1,675,207	1,671,893		3,501		3,501		1,675,394				46,694	12/15/2049
349941-AB-0	FFIN 2024-1A	12/15/2025	MBS PAYDOWN 100.0000		1,355,485	1,355,485	1,355,485	1,352,409		3,076		3,076		1,355,485				40,869	12/15/2049
35040W-AA-5	FOUNDATION FINANCE TRUST FFIN_25-1	12/15/2025	MBS PAYDOWN 100.0000		2,988,673	2,988,673	2,988,476			5,655		5,655		2,988,673				62,532	04/15/2050
35042A-AA-1	FFIN 2023-1A	12/15/2025	MBS PAYDOWN 100.0000		925,681	925,681	919,613	923,199		2,482		2,482		925,681				27,803	12/15/2043
35042R-AA-4	FFIN 23-2A	12/15/2025	MBS PAYDOWN 100.0000		3,300,429	3,300,429	3,300,008	3,292,290		8,139		8,139		3,300,429				101,867	06/15/2049
35042R-AB-2	FFIN 2023-2A	12/15/2025	MBS PAYDOWN 100.0000		933,013	933,013	932,756	930,510		2,503		2,503		933,013				45,236	06/15/2049
38013J-AD-5	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	12/16/2025	MBS PAYDOWN 100.0000		17,568,978	17,568,978	17,561,429	17,536,112		32,866		32,866		17,568,978				419,831	02/16/2028
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G	12/25/2025	MBS PAYDOWN 100.0000		2,684,343	2,684,343	2,654,994	2,671,519		12,824		12,824		2,684,343				61,617	06/25/2052
38150Y-AB-9	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G	12/25/2025	MBS PAYDOWN 100.0000		2,712,684	2,712,684	2,654,604	2,693,009		19,675		19,675		2,712,684				73,337	06/25/2052
38151J-AB-1	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G	12/25/2025	MBS PAYDOWN 100.0000		2,164,354	2,164,354	2,143,054	2,151,903		12,451		12,451		2,164,354				84,816	10/25/2052
381935-AA-3	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	12/20/2025	MBS PAYDOWN 100.0000		3,155,121	3,155,121	3,155,041	3,148,306		6,815		6,815		3,155,121				81,914	10/22/2046
381935-AB-1	GDLP 2024-1A	12/20/2025	MBS PAYDOWN 100.0000		1,405,055	1,405,055	1,420,423			(1,128)		(1,128)		1,405,055				42,705	10/22/2046
38217K-AA-2	GOODGREEN	12/15/2025	MBS PAYDOWN 100.0000		431,349	431,349	431,134	430,819		530		530		431,349				9,489	10/15/2052
38217V-AA-8	GOODG_17-1A	12/15/2025	MBS PAYDOWN 100.0000		506,300	506,300	506,065	505,581		720		720		506,300				13,232	10/15/2052
38218D-AA-7	GOODG_19-1	12/15/2025	MBS PAYDOWN 100.0000		500,788	500,788	500,889	500,082		706		706		500,788				13,937	10/15/2054
38218E-AA-5	GOODGREEN TRUST GOODG_19-2A	12/15/2025	MBS PAYDOWN 100.0000		1,056,692	1,056,692	1,058,138	1,055,765		927		927		1,056,692				19,471	04/15/2055
38218G-AA-0	GOODGREEN TRUST GOODG_18-1	12/15/2025	MBS PAYDOWN 100.0000		738,230	738,230	716,925	736,016		2,214		2,214		738,230				19,514	10/15/2053
38218J-AA-4	GOODGREEN TRUST GOODG_22-1	12/15/2025	MBS PAYDOWN 100.0000		658,058	658,058	657,837	657,100		958		958		658,058				16,129	10/16/2056
38218Q-AA-8	GOODGREEN TRUST GOODG_17-2A	12/15/2025	MBS PAYDOWN 100.0000		362,300	362,300	362,262	361,876		425		425		362,300				7,891	10/15/2053
382371-AA-0	GOOD_21-3CS	12/20/2025	MBS PAYDOWN 100.0000		372,832	372,832	372,658	372,424		408		408		372,832				4,082	05/20/2048
382371-AB-8	GOOD_21-3CS	12/20/2025	MBS PAYDOWN 100.0000		86,856	86,856	86,833	86,747		109		109		86,856				1,347	05/20/2048
38237E-AA-2	GDLP_25-1	12/20/2025	MBS PAYDOWN 100.0000		7,934,465	7,934,465	7,933,532			22,096		22,096		7,934,465				182,781	02/22/2049
38237E-AB-0	GDLP_25-1	12/20/2025	MBS PAYDOWN 100.0000		642,614	642,614	642,435			2,102		2,102		642,614				23,206	02/22/2049
38237F-AA-9	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	12/20/2025	MBS PAYDOWN 100.0000		934,105	934,105	934,016			2,424		2,424		934,105				3,114	10/20/2049
38237G-AA-7	GOOD_21-4GS-A	12/20/2025	MBS PAYDOWN 100.0000		714,838	714,838	714,717	714,122		715		715		714,838				7,537	07/20/2048
38237G-AB-5	GOOD_21-4GS-B	12/20/2025	MBS PAYDOWN 100.0000		166,982	166,982	166,967	166,777		205		205		166,982				2,503	07/20/2048
38237H-AA-5	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS	12/20/2025	MBS PAYDOWN 100.0000		589,478	589,478	589,391	588,772		706		706		589,478				7,156	10/20/2048
38237H-AB-3	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS	12/20/2025	MBS PAYDOWN 100.0000		111,368	111,368	111,310	111,220		149		149		111,368				1,687	10/20/2048
38237J-AA-1	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO	12/20/2025	MBS PAYDOWN 100.0000		679,944	679,944	679,782	678,992		952		952		679,944				10,531	01/20/2049
38237J-AB-9	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO	08/20/2025	MBS PAYDOWN 100.0000		82,508	82,508	82,467	82,381		126		126		82,508				561	01/20/2049
38237K-AA-8	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO	12/20/2025	MBS PAYDOWN 100.0000		760,951	760,951	749,152	749,152						749,152		11,799	11,799	16,692	04/20/2049
39571M-AF-5	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	12/25/2025	MBS PAYDOWN 100.0000		568,887	568,887	568,848	566,693		2,194		2,194		568,887				27,527	06/25/2059
39571X-AD-6	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	12/25/2025	MBS PAYDOWN 100.0000		7,712,380	7,712,380	7,711,743	7,686,522		25,859		25,859		7,712,380				195,163	10/27/2059
39571X-AE-4	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	12/25/2025	MBS PAYDOWN 100.0000		146,677	146,677	146,668	146,168		509		509		146,677				7,715	10/27/2059

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40439H-AA-7	HIN TIMESHARE TRUST HINTT_20-A	11/13/2025	VARIOUS		1,271,996	1,271,996	1,271,803	1,272,387		109		109		1,272,496		(500)	(500)	13,661	10/11/2039
40439H-AB-5	HIN TIMESHARE TRUST HINTT_20-A	11/13/2025	VARIOUS		895,537	895,537	873,470	873,879		8,050		8,050		881,929		13,607	13,607	15,431	10/11/2039
40439H-AC-3	HIN TIMESHARE TRUST HINTT_20-A	11/13/2025	VARIOUS		302,195	302,195	302,156	302,362		67		67		302,429		(234)	(234)	7,986	10/11/2039
40468@-AA-7	ECON 101_17-1	11/11/2025	MBS PAYDOWN 100.0000		1,396,087	1,396,087	1,396,087	1,396,087						1,396,087				37,235	05/11/2043
40472Q-AA-5	HINTT_24-A-A	06/10/2025	VARIOUS		9,869,343	9,805,718	9,803,166	9,808,873		3,874		3,874		9,812,747		56,596	56,596	236,515	03/16/2043
40472Q-AB-3	HINTT_24-A-B	12/15/2025	MBS PAYDOWN 100.0000		2,163,036	2,163,036	2,162,957	2,158,252		4,784		4,784		2,163,036				61,012	03/16/2043
40486J-AA-5	HIN TIMESHARE TRUST HINTT_22-A	06/10/2025	VARIOUS		5,156,934	5,202,856	5,201,660	5,213,295		1,184		1,184		5,214,479		(57,545)	(57,545)	100,259	05/15/2041
40486J-AB-3	HIN TIMESHARE TRUST HINTT_22-A	12/15/2025	MBS PAYDOWN 100.0000		1,505,482	1,505,482	1,505,455	1,502,804		2,678		2,678		1,505,482				35,833	05/15/2041
42770L-AA-1	HERO_15-1A	12/20/2025	MBS PAYDOWN 100.0000		275,483	275,483	275,359	274,938		546		546		275,483				9,234	09/21/2040
42770Q-AA-0	HERO_14-2A	09/20/2025	MBS PAYDOWN 100.0000		70,233	70,233	70,179	70,088		145		145		70,233				2,277	09/21/2040
42770R-AA-8	HERO_14-1A-A	09/20/2025	MBS PAYDOWN 100.0000		344,609	344,609	344,605	343,768		841		841		344,609				13,924	09/20/2038
42770U-AA-1	HERO FUNDING TRUST HERO_15-2A	12/20/2025	MBS PAYDOWN 100.0000		363,882	363,882	363,841	363,134		748		748		363,882				12,064	09/20/2040
42770V-AA-9	HERO FUNDING TRUST HERO_16-1	12/20/2025	MBS PAYDOWN 100.0000		320,727	320,727	320,699	320,059		669		669		320,727				11,150	09/20/2041
42770W-AA-7	HERO FUNDING TRUST HERO_16-2A	12/20/2025	MBS PAYDOWN 100.0000		363,685	363,685	363,566	362,995		689		689		363,685				11,078	09/20/2041
42770X-AA-5	HERO FUNDING TRUST HERO_16-3A	12/20/2025	MBS PAYDOWN 100.0000		191,293	191,293	191,278	190,989		304		304		191,293				4,855	09/20/2042
42771A-AB-2	HERO FUNDING TRUST HERO_17-3A	12/20/2025	MBS PAYDOWN 100.0000		30,221	30,221	31,433	30,250		(29)		(29)		30,221				973	09/21/2048
42771T-AA-3	HERO FUNDING TRUST HERO_15-3A	12/20/2025	MBS PAYDOWN 100.0000		433,249	433,249	433,219	432,295		954		954		433,249				15,281	09/20/2041
42771X-AA-4	HERO FUNDING TRUST HERO_17-1A	12/20/2025	MBS PAYDOWN 100.0000		311,606	311,606	311,481	311,010		596		596		311,606				9,095	09/20/2047
43283G-AA-0	HILTON GRAND VACATIONS TRUST HGVT_22-2A	12/25/2025	MBS PAYDOWN 100.0000		704,454	704,454	704,326	702,549		1,904		1,904		704,454				15,431	01/26/2037
43283G-AB-8	HILTON GRAND VACATIONS TRUST HGVT_22-2A	12/25/2025	MBS PAYDOWN 100.0000		640,233	640,233	640,088	638,325		1,908		1,908		640,233				15,459	01/26/2037
43283N-AB-3	HGVT 2024-3A	12/25/2025	MBS PAYDOWN 100.0000		5,210,459	5,210,459	5,209,112	5,194,205		16,255		16,255		5,210,459				133,306	08/27/2040
43283Y-AA-1	HGVT 2024-1B	06/10/2025	VARIOUS		9,912,016	9,856,300	9,855,585	9,863,433		5,299		5,299		9,868,732		43,283	43,283	241,109	09/15/2039
43283Y-AB-9	HGVT 2024-1B	12/15/2025	MBS PAYDOWN 100.0000		1,639,306	1,639,306	1,639,002	1,635,592		3,714		3,714		1,639,306				47,119	09/15/2039
43285H-AA-6	HILTON GRAND VACATIONS TRUST HGVT_20-AA	12/25/2025	MBS PAYDOWN 100.0000		76,845	76,845	76,840	76,707		138		138		76,845				1,119	02/25/2039
43285H-AB-4	HILTON GRAND VACATIONS TRUST HGVT_20-AA	12/25/2025	MBS PAYDOWN 100.0000		41,915	41,915	41,915	41,800		116		116		41,915				940	02/25/2039
433403-AB-8	HINTT 2025-A	12/15/2025	MBS PAYDOWN 100.0000		2,221,016	2,221,016	2,220,776			4,621		4,621		2,221,016				47,986	03/15/2044
46616P-AA-1	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		529,276	529,276	529,138	528,324		952		952		529,276				12,999	10/15/2056
46616Q-AA-9	321 HENDERSON RECEIVABLES LLC HE	12/15/2025	MBS PAYDOWN 100.0000		497,573	497,573	497,287	496,633		941		941		497,573				11,203	09/15/2056
46616V-AA-8	321 HENDERSON RECEIVABLES LLC HE	12/15/2025	MBS PAYDOWN 100.0000		216,900	216,900	216,851	216,551		350		350		216,900				4,350	02/16/2065
49374G-AA-7	KHADRAWY LTD	03/31/2025	MATURITY 100.0000		79,797	79,797	79,797	79,797						79,797				493	03/31/2025
51888R-AC-4	LAUREL ROAD PRIME STUDENT LOAN TRUST LRB	12/25/2025	MBS PAYDOWN 100.0000		487,512	487,512	487,385	486,523		989		989		487,512				9,433	05/26/2043
51889C-AB-8	LAUREL ROAD PRIME STUDENT LOAN TRUST LRK	12/25/2025	MBS PAYDOWN 100.0000		1,587,112	1,587,108	1,586,529	1,586,394		717		717		1,587,112				11,744	11/25/2050
51889R-AB-5	LRK_19-A	09/25/2025	MBS PAYDOWN 100.0000		117,920	117,920	117,917	118,730		(811)		(811)		117,920				1,287	10/25/2048
53946W-AA-3	LAI II SERIES 2021-1	12/08/2025	MBS PAYDOWN 100.0000		31,364,405	31,364,405	31,364,405	31,364,405						31,364,405				450,399	05/12/2033
53946W-AB-1	LAI II SERIES 2021-1	12/08/2025	MBS PAYDOWN 100.0000		6,335,515	6,335,515	6,335,515	6,335,515						6,335,515				104,122	05/12/2033
53946W-AC-9	LAI II SERIES 2021-1	12/08/2025	MBS PAYDOWN 100.0000		8,066,586	8,066,586	8,066,586	8,066,586						8,066,586				399,937	05/12/2033
53946W-AD-7	LAI II SERIES 2021-1	12/08/2025	MBS PAYDOWN 100.0000		5,567,724	5,567,724	5,567,724	5,567,724						5,567,724				494,755	05/12/2033
53946Y-AA-9	LAI_23-1-A	12/12/2025	MBS PAYDOWN 100.0000		33,824,735	33,824,735	33,824,735	33,824,735						33,824,735				857,626	07/12/2034
53946Y-AB-7	LAI_23-1-B	12/12/2025	MBS PAYDOWN 100.0000		8,846,805	8,846,805	8,846,805	8,846,805						8,846,805				258,496	07/12/2034
53946Y-AC-5	LAI_23-1-C	12/12/2025	MBS PAYDOWN 100.0000		4,128,509	4,128,509	4,128,509	4,128,509						4,128,509				134,344	07/12/2034
53946Y-AD-3	LAI_23-1-D	12/12/2025	MBS PAYDOWN 100.0000		3,538,722	3,538,722	3,538,722	3,538,722						3,538,722				134,678	07/12/2034
53946Y-AE-1	LAI_23-1-E	12/12/2025	MBS PAYDOWN 100.0000		2,478,783	2,478,783	2,478,783	2,478,783						2,478,783				109,163	07/12/2034
53946Y-AF-8	LAI_23-1-F	11/12/2025	MBS PAYDOWN 100.0000		1,904,374	1,904,374	1,904,374	1,904,374						1,904,374				71,322	07/12/2034
53947L-AA-6	LAI II SERIES 2020-1	12/08/2025	MBS PAYDOWN 100.0000		33,755,694	33,755,692	33,755,692	33,755,694						33,755,694				599,306	03/12/2030
53947L-AC-2	LAI II SERIES 2020-1	10/08/2025	MBS PAYDOWN 100.0000		4,323,637	4,323,637	4,323,637	4,323,637						4,323,637				114,760	03/12/2030
53947L-AE-8	LAI II SERIES 2020-1	10/08/2025	MBS PAYDOWN 100.0000		4,019,460	4,019,460	4,019,460	4,019,460						4,019,460				130,908	03/12/2030
53947L-AG-3	LAI II SERIES 2020-1	10/08/2025	MBS PAYDOWN 100.0000		8,171,844	8,171,844	6,327,489	6,327,489						6,327,489		1,844,355	1,844,355	314,677	03/12/2030
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS	12/20/2025	MBS PAYDOWN 100.0000		331,472	331,472	331,570	331,089		383		383		331,472				3,986	03/20/2048
53948Q-AB-2	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS	12/20/2025	MBS PAYDOWN 100.0000		77,943	77,943	77,935	77,830		113		113		77,943				1,133	03/20/2048
53948T-AA-8	LAI II SERIES 2022-1	12/12/2025	MBS PAYDOWN 100.0000		19,742,985	19,742,985	19,742,985	19,742,985						19,742,985				558,153	01/12/2034
53948T-AB-6	LAI II SERIES 2022-1	09/12/2025	MBS PAYDOWN 100.0000		20,800,445	20,800,445	20,800,445	20,800,445						20,800,445				415,662	01/12/2034
53948T-AC-4	LAI II SERIES 2022-1	09/12/2025	MBS PAYDOWN 100.0000		12,831,543	12,831,543	12,831,543	12,831,543						12,831,543				360,297	01/12/2034
55389P-AA-7	MVW OWNER TRUST MVWOT_19-1A	05/20/2025	MBS PAYDOWN 100.0000		888,628	888,628	888,347	890,300		(1,672)		(1,672)		888,628				9,967	11/20/2036
55389P-AB-5	MVW OWNER TRUST MVWOT_19-1A	05/20/2025	MBS PAYDOWN 100.0000		514,469	514,469	514,329	515,444		(975)		(975)		514,469				5,990	11/20/2036
55389Q-AA-5	MVWOT 2024-2A	06/10/2025	VARIOUS		14,266,139	14,393,290	14,391,409	14,392,954		3,856		3,856		14,396,810		(130,671)	(130,671)	286,556	03/20/2042
55400U-AA-1	MVW OWNER TRUST MVWOT_2022-1	12/20/2025	MBS PAYDOWN 100.0000		939,963	939,963	939,721	938,002		1,961		1,961		939,963				19,294	11/21/2039
55400U-AB-9	MVW OWNER TRUST MVWOT_2022-1	12/20/2025	MBS PAYDOWN 100.0000		644,570	644,570	644,498	643,151		1,419		1,419		644,570				14,028	11/21/2039
59008*-AA-6	MERITIZE EDUCATION LOAN TRUST MRTZE_23-A	12/15/2025	MBS PAYDOWN 100.0000		3,963,453	3,963,453	3,881,239	3,943,738		19,715		19,715		3,963,453				184,855	08/15/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
595481-AA-0	MID-STATE TRUST	12/01/2025	MBS PAYDOWN 100.0000		358,688	358,688	354,957	357,453		1,234		1,234		358,688				10,789	01/15/2040
59548P-AA-7	MID-STATE TRUST	12/01/2025	MBS PAYDOWN 100.0000		407,221	407,221	386,216	405,997		1,224		1,224		407,221				12,874	10/15/2040
608934-AA-3	MOMNT TECHNOLOGIES TRUST MMNT_23-1	12/20/2025	MBS PAYDOWN 100.0000		1,964,754	1,964,754	1,964,610	1,958,622		6,131		6,131		1,964,754				63,849	03/20/2045
618934-AA-1	MSAIC_23-4A-A	12/20/2025	MBS PAYDOWN 100.0000		1,100,315	1,100,315	1,100,072	1,096,677		3,638		3,638		1,100,315				34,598	05/20/2053
61945H-AA-0	MOSAIC SOLAR LOAN TRUST MSAIC_25-1	12/20/2025	MBS PAYDOWN 100.0000		721,771	721,771	721,656			2,291		2,291		721,771				17,788	08/22/2050
61945H-AB-8	MOSAIC SOLAR LOAN TRUST MSAIC_25-1	12/20/2025	MBS PAYDOWN 100.0000		339,611	339,611	338,337			1,266		1,266		339,611				5,748	08/22/2050
61945V-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC_23-1	12/20/2025	MBS PAYDOWN 100.0000		1,470,703	1,470,703	1,464,641	1,466,510		4,192		4,192		1,470,703				42,558	06/20/2053
61945V-AB-7	MOSAIC SOLAR LOAN TRUST MSAIC_23-1	12/20/2025	MBS PAYDOWN 100.0000		259,275	259,275	259,124	258,520		754		754		259,275				9,759	06/20/2053
61945W-AA-7	MSAIC 2023-2A	12/20/2025	MBS PAYDOWN 100.0000		889,168	889,168	877,622	886,183		2,985		2,985		889,168				24,894	09/22/2053
61946K-AA-2	MSAIC_22-3	12/20/2025	MBS PAYDOWN 100.0000		377,916	377,916	377,900	376,726		1,190		1,190		377,916				12,590	06/20/2053
61946K-AB-0	MSAIC_22-3	12/20/2025	MBS PAYDOWN 100.0000		472,333	472,333	461,956	470,126		2,207		2,207		472,333				18,986	06/20/2053
61946T-AA-3	MOSAIC SOLAR LOAN TRUST MSAIC_21-3	12/20/2025	MBS PAYDOWN 100.0000		332,487	332,487	326,414	326,414						326,414		6,073	6,073	2,627	06/20/2052
61946T-AB-1	MOSAIC SOLAR LOAN TRUST MSAIC_21-3	12/20/2025	MBS PAYDOWN 100.0000		107,650	107,650	106,919	107,503		147		147		107,650				1,097	06/20/2052
61946U-AA-0	MOSAIC SOLAR LOAN TRUST MSAIC_22-2	12/20/2025	MBS PAYDOWN 100.0000		479,635	479,635	474,463	474,463						474,463		5,172	5,172	11,395	01/21/2053
61947D-AA-7	MOSAIC SOLAR LOANS LLC MSAIC_21-1A	12/20/2025	MBS PAYDOWN 100.0000		357,823	357,823	348,940	348,940						348,940		8,883	8,883	2,851	12/20/2046
61947D-AB-5	MOSAIC SOLAR LOANS LLC MSAIC_21-1A	12/20/2025	MBS PAYDOWN 100.0000		152,406	152,406	151,453	152,186		221		221		152,406				1,649	12/20/2046
62847R-AA-5	MVWOT 2024-1A	06/10/2025	VARIOUS		11,375,943	11,288,356	11,287,738	11,294,598		4,274		4,274		11,298,873		77,070	77,070	266,595	02/20/2043
62847R-AB-3	MVWOT 2024-1A	12/20/2025	MBS PAYDOWN 100.0000		1,222,797	1,222,797	1,222,516	1,219,325		3,472		3,472		1,222,797				36,606	02/20/2043
62848P-AA-8	MVW OWNER TRUST MVWOT_23-1	06/10/2025	VARIOUS		3,059,805	3,056,472	3,056,361	3,062,431		1,239		1,239		3,063,670		(3,865)	(3,865)	65,730	10/22/2040
62848P-AB-6	MVW OWNER TRUST MVWOT_23-1	12/20/2025	MBS PAYDOWN 100.0000		284,305	284,305	284,301	283,523		782		782		284,305				7,525	10/22/2040
62949Y-AB-5	NYLIMAC 2010-SS-1	12/15/2025	MBS PAYDOWN 100.0000		781,951	781,951	781,790	780,258		1,692		1,692		781,951				24,582	02/15/2048
63890B-AB-2	NAVIENT STUDENT LOAN TRUST NAVSL_18-EA	12/15/2025	MBS PAYDOWN 100.0000		92,856	92,856	92,844	92,714		142		142		92,856				1,901	12/15/2059
63940Y-AB-2	NAVIENT STUDENT LOAN TRUST NAVSL_19-CA	12/15/2025	MBS PAYDOWN 100.0000		552,386	552,386	550,177	551,251		1,136		1,136		552,386				9,133	02/15/2068
63941B-AB-1	NAVIENT STUDENT LOAN TRUST NAVSL_19-A	12/15/2025	MBS PAYDOWN 100.0000		611,668	611,668	611,396	610,865		803		803		611,668				10,909	01/15/2043
63941B-AC-9	NAVIENT STUDENT LOAN TRUST NAVSL_19-A	12/15/2025	MBS PAYDOWN 100.0000		172,348	172,348	172,348	172,348						172,348				4,734	01/15/2043
63941C-AB-9	NAVIENT STUDENT LOAN TRUST NAVSL_19-D	12/15/2025	MBS PAYDOWN 100.0000		1,768,633	1,768,633	1,767,847	1,766,590		2,043		2,043		1,768,633				29,329	12/15/2059
63941G-AB-0	NAVIENT STUDENT LOAN TRUST NAVSL_20-BA	12/15/2025	MBS PAYDOWN 100.0000		205,596	205,596	205,345	205,408		188		188		205,596				2,228	01/15/2069
63941H-AA-0	NAVIENT STUDENT LOAN TRUST NAVSL_20-DA	12/15/2025	MBS PAYDOWN 100.0000		476,355	476,355	476,305	476,047		309		309		476,355				4,127	05/15/2069
63941L-AB-9	NAVSL_19-BA-A2A	12/15/2025	MBS PAYDOWN 100.0000		1,502,167	1,502,167	1,502,088	1,500,218		1,950		1,950		1,502,167				26,880	12/15/2059
63941M-AB-7	NAVIENT STUDENT LOAN TRUST NAVSL_19-EA	12/15/2025	MBS PAYDOWN 100.0000		944,751	944,751	944,416	943,794		958		958		944,751				13,190	05/15/2068
63942C-AD-4	NAVSL 2021-DA	12/15/2025	MBS PAYDOWN 100.0000		896,024	896,024	843,943			6,926		6,926		896,024				13,910	04/15/2060
63942P-AA-1	NAVIENT PRIVATE EDUCATION LOAN TRUST NAV	12/15/2025	MBS PAYDOWN 100.0000		1,950,626	1,950,626	1,950,280	1,947,551		3,075		3,075		1,950,626				43,626	10/15/2070
63942T-AA-3	NAVSL 2023-BA	12/15/2025	MBS PAYDOWN 100.0000		1,022,325	1,022,325	1,022,323	1,019,816		2,508		2,508		1,022,325				34,663	03/15/2072
64033X-AD-6	NSLT 2025-AA	12/15/2025	MBS PAYDOWN 100.0000		5,121,969	5,121,969	5,120,075			10,011		10,011		5,121,969				109,234	03/15/2057
64034U-AA-7	NELNET STUDENT LOAN TRUST NSLT_23-PL1	12/25/2025	MBS PAYDOWN 100.0000		5,050,081	5,050,081	5,050,081	5,050,081						5,050,081				167,691	11/25/2053
64034U-AB-5	NELNET STUDENT LOAN TRUST NSLT_23-PL1	12/25/2025	MBS PAYDOWN 100.0000		5,050,081	5,050,081	5,050,024	5,029,294		20,787		20,787		5,050,081				186,859	11/25/2053
65479V-AB-2	NISSAN MASTER OWNER TRUST RECEIVABLES NM	07/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		48,337,500	48,000,000	48,508,125	48,473,052		(121,445)		(121,445)		48,351,606		(14,106)	(14,106)	1,481,333	02/15/2029
66989Q-AA-6	NOVATION_10-A	12/15/2025	MBS PAYDOWN 100.0000		627,646	627,646	625,599	626,728		918		918		627,646				15,975	06/15/2051
67571B-AA-1	OCTANE RECEIVABLES TRUST OCTL_23-1	12/20/2025	MBS PAYDOWN 100.0000		4,056,259	4,056,259	4,055,933	4,079,613		(23,355)		(23,355)		4,056,259				123,940	05/21/2029
67571F-AB-0	OCTL 2024-1A	12/20/2025	MBS PAYDOWN 100.0000		10,910,499	10,910,499	10,909,754	10,880,119		30,381		30,381		10,910,499				324,271	05/20/2030
67777B-AA-3	OIC CREDIT OPPORTUNITIES FUND IV LP	12/23/2025	SECURITY CALLED AT 100.00000000 100.0000		2,256,686	2,256,686	2,256,686							2,256,686				60,204	12/31/2035
67777B-AB-1	OIC CREDIT OPPORTUNITIES FUND IV LP	12/23/2025	SECURITY CALLED AT 100.00000000 100.0000		1,128,344	1,128,344	1,128,344							1,128,344				32,555	12/31/2035
67777B-AC-9	OIC CREDIT OPPORTUNITIES FUND IV LP	12/23/2025	SECURITY CALLED AT 100.00000000 100.0000		338,502	338,502	338,502							338,502				9,765	12/31/2035
68840#-AA-5	GREENSKY1-A_5/2028	12/18/2025	VARIOUS		20,121,972	20,121,972	20,121,972							20,121,972				190,504	08/18/2050
68840#-AB-3	GREENSKY1-B_5/2028	12/18/2025	VARIOUS		3,421,360	3,421,360	3,421,360							3,421,360				33,734	08/18/2050
68840#-AC-1	GREENSKY1-C_5/2028	12/18/2025	VARIOUS		2,191,778	2,191,778	2,191,778							2,191,778				25,001	08/18/2050
68840#-AD-9	GREENSKY1-D_5/2028	12/18/2025	VARIOUS		2,300,040	2,300,040	2,300,040							2,300,040				30,380	08/18/2050
68840#-AE-7	GREENSKY1-E_5/2028	12/18/2025	VARIOUS		1,509,842	1,509,842	1,509,842							1,509,842				24,358	08/18/2050
68840*-AA-9	GREENSKY 2025-2 FUNDED	12/18/2025	SECURITY CALLED AT 100.00000000 100.0000		1,627,684	1,627,684	1,627,684							1,627,684				11,817	08/18/2050
68840*-AB-7	GREENSKY 2025-2 FUNDED	12/18/2025	SECURITY CALLED AT 100.00000000 100.0000		382,867	382,867	382,867							382,867				2,830	08/18/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68840*-AC-5	GREENSKY 2025-2 FUNDED	12/18/2025	SECURITY CALLED AT 100.00000000 100.0000		338,907	338,907	338,907							338,907				2,645	08/18/2050
68840*-AD-3	GREENSKY 2025-2 FUNDED	12/18/2025	SECURITY CALLED AT 100.00000000 100.0000		244,937	244,937	244,937							244,937				2,103	08/18/2050
68840*-AE-1	GREENSKY 2025-2 FUNDED	12/18/2025	SECURITY CALLED AT 100.00000000 100.0000		563,054	563,054	563,054							563,054				4,156	08/18/2050
68840*-AF-8	GREENSKY 2025-2 FUNDED	12/18/2025	SECURITY CALLED AT 100.00000000 100.0000		428,488	428,488	428,488							428,488				3,863	08/18/2050
69376B-AA-4	PACEF_20-1A-A	12/20/2025	MBS PAYDOWN 100.0000		421,317	421,317	426,566	421,423		(106)		(106)		421,317				8,622	09/20/2055
69410T-AA-3	PACEWELL 8 TRUST CPACE_23-1	12/10/2025	MBS PAYDOWN 100.0000		2,520,639	2,520,639	2,412,279	2,516,630		4,010		4,010		2,520,639				103,698	02/10/2062
73758*-AA-9	POTENTIA LUDIS SPV LLC OCTL_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		7,475,898	7,475,898	7,560,807			(7,920)		(7,920)		7,552,886		(76,988)	(76,988)	93,086	10/20/2033
73758*-AB-7	POTENTIA LUDIS SPV LLC OCTL_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		1,020,805	1,020,805	1,043,871			(1,880)		(1,880)		1,041,991		(21,185)	(21,185)	14,128	10/20/2033
73758*-AC-5	POTENTIA LUDIS SPV LLC OCTL_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		560,442	560,442	574,417			(979)		(979)		573,438		(12,995)	(12,995)	8,057	10/20/2033
73758*-AD-3	POTENTIA LUDIS SPV LLC OCTL_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		160,126	160,126	164,219			(268)		(268)		163,951		(3,824)	(3,824)	2,439	10/20/2033
73758*-AE-1	POTENTIA LUDIS SPV LLC OCTL_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		315,249	315,249	323,332			(498)		(498)		322,834		(7,585)	(7,585)	6,184	10/20/2033
73758*-AF-8	POTENTIA LUDIS SPV LLC OCTL_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		5,428,330	5,428,330	5,499,003			(3,422)		(3,422)		5,495,582		(67,252)	(67,252)	78,643	10/20/2033
73940M-AA-9	POWERPAY ISSUANCE TRUST PWRP_25-1	12/18/2025	MBS PAYDOWN 100.0000		1,221,406	1,221,406	1,221,390			2,566		2,566		1,221,406				4,585	11/18/2041
745934-AA-7	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	VARIOUS		310,244,208	310,244,208	313,432,810	102,744,607		(46,599)		(46,599)		313,376,859		(3,132,651)	(3,132,651)	4,464,298	01/23/2032
745934-AB-5	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	SECURITY CALLED AT 100.00000000 100.0000		17,011,030	17,011,030	17,163,424	6,203,718		(2,011)		(2,011)		17,160,887		(149,858)	(149,858)	256,704	01/23/2032
745934-AC-3	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	VARIOUS		35,521,537	35,521,537	35,835,707	12,165,429		(4,261)		(4,261)		35,830,404		(308,867)	(308,867)	567,407	01/23/2032
745934-AD-1	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	VARIOUS		10,995,338	10,995,338	11,080,176	2,951,805		(1,390)		(1,390)		11,078,706		(83,368)	(83,368)	164,473	01/23/2032
745934-AE-9	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	VARIOUS		26,231,691	26,231,691	26,336,363	9,461,384		(996)		(996)		26,334,823		(103,131)	(103,131)	629,082	01/23/2032
745934-AF-6	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	VARIOUS		29,406,346	29,406,346	27,898,984	9,495,864		19,225		19,225		27,923,118		1,483,227	1,483,227	684,674	01/23/2032
75973F-AA-9	RENEW_18-1-A	12/20/2025	MBS PAYDOWN 100.0000		230,937	230,937	231,247	230,528		410		410		230,937				6,776	09/22/2053
75973H-AA-5	RENEW_23-1A-A	12/20/2025	MBS PAYDOWN 100.0000		796,476	796,476	749,972	791,953		4,522		4,522		796,476				2,224	11/20/2058
75973K-AA-8	RENEW_17-2A-A	12/20/2025	MBS PAYDOWN 100.0000		466,784	466,784	437,356	464,010		2,774		2,774		466,784				10,984	09/22/2053
75973L-AA-6	RENEW_17-1A	12/20/2025	MBS PAYDOWN 100.0000		687,225	687,225	644,317	681,965		5,260		5,260		687,225				18,902	09/20/2052
75973V-AA-4	RENEW LTD RENEW_24-1	12/20/2025	MBS PAYDOWN 100.0000		2,176,825	2,176,825	2,172,451	2,165,925		10,900		10,900		2,176,825				66,187	11/20/2059
75975B-AA-6	RENEW FINANCIAL RENEW_21-1	12/20/2025	MBS PAYDOWN 100.0000		618,798	618,798	618,617	618,139		658		658		618,798				7,157	11/20/2056
77930#-AA-7	RT 28 TITLING TRUST_13	12/15/2025	MBS PAYDOWN 100.0000		2,223,161	2,223,161	2,223,161	2,223,161						2,223,161				57,163	06/15/2029
78436X-AC-1	SFS AUTO RECEIVABLES SECURITIZATION TRUS	07/24/2025	JP MORGAN SECURITIES LLC		25,078,125	25,000,000	24,997,248	24,997,558		830		830		24,998,388		79,737	79,737	679,340	06/20/2030
78448Y-AJ-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_21-	12/15/2025	MBS PAYDOWN 100.0000		377,210	377,210	377,184	377,055		155		155		377,210				2,104	01/15/2053
78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	12/15/2025	MBS PAYDOWN 100.0000		1,904,104	1,904,104	1,904,071	1,900,876		3,229		3,229		1,904,104				44,465	05/16/2050
78449D-AB-2	SMB 2020-PTB	12/25/2025	MBS PAYDOWN 100.0000		1,670,889	1,670,889	1,674,014	1,671,277		(388)		(388)		1,670,889				14,048	09/15/2054
78449H-AA-5	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	12/15/2025	MBS PAYDOWN 100.0000		5,072,291	5,072,291	5,071,608	5,062,641		9,650		9,650		5,072,291				128,396	10/16/2056
78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	12/15/2025	MBS PAYDOWN 100.0000		5,072,291	5,072,291	5,072,291	5,072,291						5,072,291				152,746	10/16/2056
78449H-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	12/15/2025	MBS PAYDOWN 100.0000		866,413	866,413	866,108	864,485		1,928		1,928		866,413				44,447	10/16/2056
78449L-AB-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_18-	12/15/2025	MBS PAYDOWN 100.0000		488,387	488,387	488,268	487,713		674		674		488,387				9,249	01/15/2037
78449L-AC-2	SMB PRIVATE EDUCATION LOAN TRUST SMB_18-	12/15/2025	MBS PAYDOWN 100.0000		48,839	48,839	43,650	47,146		1,693		1,693		48,839				1,287	01/15/2037
78449T-AB-7	SMB PRIVATE EDUCATION LOAN TRUST SMB_19-	12/15/2025	MBS PAYDOWN 100.0000		1,624,496	1,624,496	1,623,993	1,622,354		2,142		2,142		1,624,496				29,245	07/15/2036
78449U-AB-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_20-	12/15/2025	MBS PAYDOWN 100.0000		618,075	618,075	618,054	617,547		528		528		618,075				7,111	09/15/2037
78449X-AA-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_20-	12/15/2025	MBS PAYDOWN 100.0000		774,013	774,013	773,859	773,629		384		384		774,013				5,379	07/15/2053
78450P-AA-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	12/15/2025	MBS PAYDOWN 100.0000		4,345,494	4,345,494	4,344,985	4,335,303		10,191		10,191		4,345,494				143,271	09/15/2053
78450P-AB-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	12/15/2025	MBS PAYDOWN 100.0000		4,175,152	4,175,152	4,175,152	4,175,152						4,175,152				130,135	09/15/2053
78450Q-AA-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	12/15/2025	MBS PAYDOWN 100.0000		4,348,279	4,348,279	4,291,587	4,334,764		13,515		13,515		4,348,279				118,812	01/15/2053
78450X-AA-6	SMB 2024-E	12/15/2025	MBS PAYDOWN 100.0000		722,082	722,082	721,799	720,668		1,415		1,415		722,082				20,133	10/16/2056
78454X-AA-2	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	12/15/2025	MBS PAYDOWN 100.0000		2,439,727	2,439,727	2,439,590	2,434,817		4,910		4,910		2,439,727				68,765	10/15/2058
78454X-AB-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	12/15/2025	MBS PAYDOWN 100.0000		2,957,434	2,957,434	2,957,434	2,957,434						2,957,434				92,157	10/15/2058
78454X-AC-8	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	12/15/2025	MBS PAYDOWN 100.0000		645,821	645,821	644,903	644,284		1,537		1,537		645,821				20,847	10/15/2058
78454X-AD-6	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	12/15/2025	MBS PAYDOWN 100.0000		535,893	535,893	532,482	534,517		1,376		1,376		535,893				11,550	10/15/2058

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78454X-AE-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	12/15/2025	MBS PAYDOWN 100.0000		364,859	364,859	358,731	363,489		1,371		1,371		364,859				19,722	10/15/2058
78471H-AB-4	SOCIAL PROFESSIONAL LOAN PROGRAM SOFI_19	12/15/2025	MBS PAYDOWN 100.0000		1,285,364	1,285,364	1,305,766	1,289,504		(4,139)		(4,139)		1,285,364				24,933	06/15/2048
78474E-AA-0	SOL INVICTUS SPV 2022-1 FUNDED	12/20/2025	MBS PAYDOWN 100.0000		11,338,632	11,338,632	10,705,888	11,300,606		38,025		38,025		11,338,632				296,111	06/23/2049
78490D-AB-0	SOCIAL PROFESSIONAL LOAN PROGRAM SOFI_18	12/25/2025	MBS PAYDOWN 100.0000		963,176	963,176	962,708	960,902		2,273		2,273		963,176				18,365	01/25/2048
80600H-AA-6	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		6,126,978	6,126,978	6,000,444	5,892,373		11,889		11,889		6,016,987		109,992	109,992	191,096	09/20/2051
80600H-AB-4	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		1,531,744	1,531,744	1,552,752	1,511,200		(4,665)		(4,665)		1,535,290		(3,546)	(3,546)	63,751	09/20/2051
80600H-AH-1	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		6,003,782	6,003,782	5,703,487	2,088,211		129,818		129,818		5,833,648		170,135	170,135	130,743	09/20/2052
80600H-AJ-7	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		1,486,587	1,486,587	1,462,146	542,491		10,665		10,665		1,474,099		12,489	12,489	44,750	09/20/2052
82650D-AA-0	SRFC 2024-2A	06/10/2025	VARIOUS		6,983,510	6,968,288	6,966,569	6,971,645		4,062		4,062		6,975,707		7,803	7,803	151,645	06/20/2041
82650D-AB-8	SRFC 2024-2A	12/20/2025	MBS PAYDOWN 100.0000		1,292,781	1,292,781	1,292,584	1,289,271		3,510		3,510		1,292,781				32,618	06/20/2041
82650T-AA-5	SIERRA TIMESHARE RECEIVABLES FUNDING LLC	06/10/2025	VARIOUS		4,004,665	4,010,634	4,010,390	4,035,602		1,599		1,599		4,037,201		(32,537)	(32,537)	82,445	06/20/2040
82650T-AB-3	SIERRA TIMESHARE RECEIVABLES FUNDING LLC	12/20/2025	MBS PAYDOWN 100.0000		596,321	596,321	596,223	594,874		1,446		1,446		596,321				15,262	06/20/2040
826525-AA-5	SIERRA RECEIVABLES FUNDING COMPANY SRFC_	06/20/2025	MBS PAYDOWN 100.0000		493,492	493,492	493,395	493,970		(478)		(478)		493,492				2,988	07/20/2037
826525-AB-3	SIERRA RECEIVABLES FUNDING COMPANY SRFC_	06/20/2025	MBS PAYDOWN 100.0000		234,409	234,409	234,347	234,839		(430)		(430)		234,409				2,476	07/20/2037
82653B-AA-1	SIERRA TIMESHARE RECEIVABLES FUNDING LLC	06/10/2025	VARIOUS		13,051,319	13,066,487	13,064,926	13,068,239		7,382		7,382		13,075,621		(24,302)	(24,302)	266,688	08/20/2041
82653B-AB-9	SIERRA TIMESHARE RECEIVABLES FUNDING LLC	12/20/2025	MBS PAYDOWN 100.0000		2,344,274	2,344,274	2,344,202	2,338,264		6,010		6,010		2,344,274				56,223	08/20/2041
82653C-AB-7	SRFC 2025-1A	12/20/2025	MBS PAYDOWN 100.0000		9,904,172	9,904,172	9,902,897			26,119		26,119		9,904,172				194,918	01/21/2042
83189D-AC-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_17-	12/15/2025	MBS PAYDOWN 100.0000		596,201	596,201	576,080	583,817		12,384		12,384		596,201				15,982	10/15/2035
83192C-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_19-	12/15/2025	MBS PAYDOWN 100.0000		1,821,846	1,821,846	1,821,732	1,819,865		1,982		1,982		1,821,846				27,087	06/15/2037
83192C-AC-1	SMB_19-B	12/15/2025	MBS PAYDOWN 100.0000		34,160	34,160	29,719	33,150		1,009		1,009		34,160				938	06/15/2037
83206N-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	12/15/2025	MBS PAYDOWN 100.0000		3,138,433	3,138,433	2,988,990	3,128,852		9,582		9,582		3,138,433				74,852	02/16/2055
83207Q-AA-7	SMB 2024-D	12/15/2025	MBS PAYDOWN 100.0000		1,213,305	1,213,305	1,212,898	1,210,794		2,511		2,511		1,213,305				35,688	07/15/2053
83401C-AB-0	SOFI PROFESSIONAL LOAN PROGRAM SOFI_19-C	12/15/2025	MBS PAYDOWN 100.0000		692,858	692,858	692,668	692,228		630		630		692,858				8,706	11/16/2048
83404R-AB-4	SOFI PROFESSIONAL LOAN PROGRAM SOFI_18-B	11/25/2025	MBS PAYDOWN 100.0000		822,335	822,335	821,481	826,997		(4,662)		(4,662)		822,335				13,287	08/25/2047
83404W-AB-3	SOFI PROFESSIONAL LOAN PROGRAM SOFI_19-B	12/15/2025	MBS PAYDOWN 100.0000		1,716,123	1,716,123	1,716,026	1,714,092		2,031		2,031		1,716,123				28,305	08/17/2048
83406E-AC-9	SOCIAL PROFESSIONAL LOAN PROGRAM SOFI_18	09/25/2025	MBS PAYDOWN 100.0000		207,205	207,205	206,490	207,917		(712)		(712)		207,205				2,476	02/25/2042
83406T-AB-8	SOCIAL PROFESSIONAL LOAN PROGRAM LLC SOF	12/15/2025	MBS PAYDOWN 100.0000		247,073	247,073	244,248	246,450		623		623		247,073				3,200	05/15/2046
83409W-AA-0	SOL VIRTUS NOTE ISSUER SPV 2022-1	12/20/2025	MBS PAYDOWN 100.0000		7,053,137	7,053,137	7,346,106	7,060,732		(7,595)		(7,595)		7,053,137				318,615	11/20/2053
83409W-AB-8	SOL VIRTUS NOTE ISSUER SPV 2022-1	12/20/2025	MBS PAYDOWN 100.0000		1,826,259	1,826,259	1,901,489	1,828,209		(1,950)		(1,950)		1,826,259				92,399	11/20/2053
83409W-AC-6	SOL VIRTUS NOTE ISSUER SPV 2022-1	07/20/2025	MBS PAYDOWN 100.0000		3,363,309	3,363,309	2,988,592	3,336,866		26,444		26,444		3,363,309				47,060	11/20/2053
83409W-AD-4	SOL VIRTUS NOTE ISSUER SPV 2022-1	07/20/2025	MBS PAYDOWN 100.0000		1,681,655	1,681,655	670,822	1,631,495		50,160		50,160		1,681,655				7,161	11/20/2053
83409W-AE-2	SOL VIRTUS NOTE ISSUER SPV 2022-1	07/20/2025	MBS PAYDOWN 100.0000		560,552	560,552	129,160	540,106		20,445		20,445		560,552				2,387	11/20/2053
83411*-AA-7	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	12/20/2025	VARIOUS		32,459,652	32,459,652	32,170,059	24,861,055		71,829		71,829		32,390,329		69,323	69,323	799,200	10/20/2050
83411*-AB-5	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	12/20/2025	VARIOUS		4,379,790	4,379,790	4,232,872	3,328,005		15,310		15,310		4,340,579		39,211	39,211	117,640	10/20/2050
83411*-AC-3	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	12/20/2025	VARIOUS		3,891,213	3,891,213	3,413,616	2,853,899		28,238		28,238		3,747,735		143,478	143,478	113,231	10/20/2050
83411V-AA-8	SOL INVICTUS SPV 2021-1 FUNDED	12/20/2025	MBS PAYDOWN 100.0000		17,144,880	17,144,880	15,637,861	17,035,901		108,982		108,982		17,144,883		(2)	(2)	203,803	10/20/2048
83411V-AB-6	SOL INVICTUS SPV 2021-1 FUNDED	12/20/2025	MBS PAYDOWN 100.0000		371,096	371,096	336,818	370,294		802		802		371,096				9,955	10/20/2048
83412L-AA-9	SOL INVICTUS SPV 20231-LLC SOLINV_23-1	12/20/2025	MBS PAYDOWN 100.0000		10,017,397	10,017,397	10,408,436	10,045,042		(27,645)		(27,645)		10,017,397				528,893	12/20/2049
83412L-AC-5	SOL INVICTUS SPV 20231-LLC SOLINV_23-1	06/20/2025	MBS PAYDOWN 100.0000		4,371,472	4,371,472	2,931,412	4,296,762		74,710		74,710		4,371,472				6,254	12/20/2049
83412L-AD-3	SOL INVICTUS SPV 20231-LLC SOLINV_23-1	06/20/2025	MBS PAYDOWN 100.0000		4,157,810	4,157,810	2,663,467	4,080,278		77,532		77,532		4,157,810				5,948	12/20/2049
83412L-AE-1	SOL INVICTUS SPV 20231-LLC SOLINV_23-1	06/20/2025	MBS PAYDOWN 100.0000		1,009,168	1,009,168	625,085	989,286		19,882		19,882		1,009,168				1,444	12/20/2049
83423*-AA-3	SOLIS QUANTUM NOTE ISSUER SPV_23-1	12/20/2025	MBS PAYDOWN 100.0000		4,029,750	4,029,750	4,029,750	4,029,750						4,029,750				106,584	04/21/2053
83423*-AB-1	SOLIS QUANTUM NOTE ISSUER SPV_23-1	12/20/2025	MBS PAYDOWN 100.0000		3,272,428	3,272,428	3,272,428	3,272,428						3,272,428				110,040	04/21/2053
86324E-AA-5	STREAM INNOVATIONS ISSUER TRUST STRE_24-	12/15/2025	MBS PAYDOWN 100.0000		4,554,665	4,554,665	4,553,557	4,546,191		8,474		8,474		4,554,665				110,677	02/15/2045
86365F-AA-2	STRUCTURED REC FINANCE 2010-A	06/15/2025	MBS PAYDOWN 100.0000		406,703	406,703	406,703	407,165		(462)		(462)		406,703				6,590	01/16/2046
86365R-AA-6	STRUCTURED ASSET FUNDING SECURIT	12/18/2025	MBS PAYDOWN 100.0000		647,029	647,029	646,954	646,475		551		551		647,026		3	3	11,818	02/18/2060
866974-AA-6	SUNNOVA HELIOS XIV ISSUER LLC SNVA_24-B	12/20/2025	MBS PAYDOWN 100.0000		2,428,465	2,428,465	2,376,001	2,418,881		9,585		9,585		2,428,465				83,690	05/22/2051
866974-AB-4	SUNNOVA HELIOS XIV ISSUER LLC SNVA_24-B	12/20/2025	MBS PAYDOWN 100.0000		813,235	813,235	800,050	809,857		3,377		3,377		813,235				31,899	05/22/2051
86744T-AA-4	SUNNOVA SOL ISSUER LLC SNVA_21-B	12/20/2025	MBS PAYDOWN 100.0000		526,646	526,646	526,608	526,202		444		444		526,646				4,748	07/20/2048
86744T-AB-2	SUNNOVA SOL ISSUER LLC SNVA_21-B	12/20/2025	MBS PAYDOWN 100.0000		529,911	529,911	529,697	529,351		560		560		529,911				5,927	07/20/2048
86744X-AA-5	SUNNOVA HELIOS VIII ISSUER LLC SNVA_22-A	09/30/2025	MBS PAYDOWN 100.0000		1,837,999	1,837,999	1,772,764	1,829,267		8,732		8,732		1,837,999				59,571	04/30/2057
86745A-AB-2	SUNNOVA HELIOS VIII ISSUER LLC SNVA_22-A	12/20/2025	VARIOUS		269,566	269,566	263,544	268,640		926		926		269,566				4,329	02/22/2049
86745R-AA-7	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C	12/20/2025	VARIOUS		186,692	186,692	186,617	186,492		200		200		186,692				1,978	10/20/2048
86745R-AB-5	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C	12/20/2025	MBS PAYDOWN 100.0000		121,098	121,098	121,065	120,951		147		147		121,098				1,473	10/20/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86745Y-AA-2	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B	12/20/2025	MBS PAYDOWN 100.0000		500,870	500,870	479,680	497,412		3,457		3,457		500,870				13,765	08/22/2050
86745Y-AB-0	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B	12/20/2025	VARIOUS		156,691	156,691	146,239	155,229		1,463		1,463		156,691				4,550	08/22/2050
86746A-AA-3	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA	12/20/2025	MBS PAYDOWN 100.0000		228,829	228,829	222,954	227,573		1,256		1,256		228,829				6,296	05/20/2050
86746A-AB-1	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA	12/20/2025	MBS PAYDOWN 100.0000		113,586	113,586	107,558	112,617		969		969		113,586				3,302	05/20/2050
86746B-AA-1	SNVA 2023-GRID1	12/20/2025	MBS PAYDOWN 100.0000		485,033	485,033	474,924	483,271		1,762		1,762		485,033				13,428	12/20/2050
86746E-AA-5	SUNNOVA HELIOS ISSUER LLC SNVA_21-A	12/20/2025	MBS PAYDOWN 100.0000		256,952	256,952	256,949	256,712		240		240		256,952				2,432	02/20/2048
86746F-AA-2	SNVA 2024-GRID1	12/20/2025	MBS PAYDOWN 100.0000		609,068	609,068	609,046	607,290		1,777		1,777		609,068				16,452	07/20/2051
86805V-AA-5	STRONG 2025-A	12/20/2025	MBS PAYDOWN 100.0000		3,556,428	3,556,428	3,556,321			11,409		11,409		3,556,428				39,935	06/21/2055
86805V-AB-3	STRONG 2025-A	12/20/2025	MBS PAYDOWN 100.0000		1,660,221	1,660,221	1,625,816			7,197		7,197		1,660,221				25,891	06/21/2055
87218F-A*-2	TBCF 2025-2	12/31/2025	MBS PAYDOWN 100.0000		7,280,996	7,280,996	7,280,996							7,280,996				108,792	09/30/2030
87252D-AA-1	TIC HOME IMPROVEMENT TRUST TIC_24-A	12/15/2025	MBS PAYDOWN 100.0000		1,055,208	1,055,208	1,055,071	1,052,549		2,658		2,658		1,055,208				35,830	10/15/2046
873478-AA-5	TBCF 2025-3	10/22/2025	SECURITY CALLED AT 100.00000000 100.0000		3,000,000	3,000,000	3,000,000							3,000,000				38,568	04/25/2036
88576N-AB-4	321 HENDERSON RECEIVABLES I LL	12/15/2025	MBS PAYDOWN 100.0000		130,200	130,200	130,149	129,923		277		277		130,200				3,694	03/15/2047
88576N-AD-0	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		277,793	277,793	277,524	277,162		630		630		277,793				9,556	06/15/2047
88576N-AF-5	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		243,376	243,376	243,242	242,855		521		521		243,376				7,813	09/15/2047
88576N-AH-1	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		216,014	216,014	215,989	215,566		449		449		216,014				6,343	12/15/2047
88576N-AJ-7	321 HENDERSON RECEIVABLES LLC	11/15/2025	MBS PAYDOWN 100.0000		233,150	233,150	207,066	232,745		405		405		233,150				4,790	03/15/2042
88576N-AK-4	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		84,110	84,110	84,056	83,930		180		180		84,110				2,386	03/15/2048
88576N-AM-0	321 HENDERSON RECEIVABLES LLC	11/15/2025	MBS PAYDOWN 100.0000		74,116	74,116	74,101	73,940		176		176		74,116				2,366	06/15/2048
88576P-AF-0	321 HENDERSON RECEIVABLES I LL	12/15/2025	MBS PAYDOWN 100.0000		440,160	440,160	439,918	439,220		940		940		440,160				13,322	11/15/2046
88576U-AA-0	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		230,072	230,072	229,974	229,520		552		552		230,072				8,610	11/15/2037
88576V-AA-8	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		37,829	37,829	34,283	37,522		307		307		37,829				1,737	06/15/2045
88576V-AE-0	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		189,210	189,210	179,544	188,123		1,086		1,086		189,210				8,690	06/15/2045
88576X-AA-4	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		250,683	250,683	250,617	250,150		533		533		250,683				7,590	07/15/2059
897919-AA-4	TRUST 2024-DPP1 RCKT_24-1	12/01/2025	VARIOUS		24,631,358	24,631,358	24,631,358	11,634,902						24,631,358				716,850	09/17/2032
897919-AB-2	TRUST 2024-DPP1 RCKT_24-1	08/01/2025	VARIOUS		1,855,221	1,855,221	1,855,221	1,036,532						1,855,221				30,173	09/17/2032
897919-AC-0	TRUST 2024-DPP1 RCKT_24-1	08/01/2025	VARIOUS		1,663,640	1,663,640	1,663,640	929,494						1,663,640				29,201	09/17/2032
897919-AD-8	TRUST 2024-DPP1 RCKT_24-1	08/01/2025	VARIOUS		1,701,302	1,701,302	1,701,302	950,536						1,701,302				38,634	09/17/2032
90267*-AA-7	UFI-NOR FEDERAL RECEIVABLES TRUST SERIES	05/01/2025	SINKING FUND REDEMPTION 100.0000		6,407,808	6,407,808	6,415,413	6,408,247		(438)		(438)		6,407,808				438,935	05/01/2026
92347W-AA-6	VERITAS DOCTRINA NOTE ISSUER VRTDC_22	12/25/2025	MBS PAYDOWN 100.0000		5,312,951	5,312,951	5,134,006	5,291,724		21,227		21,227		5,312,951				70,850	03/25/2052
94946D-AA-9	WLKRG_19-A	04/15/2025	MBS PAYDOWN 100.0000		1,676,777	1,676,777	1,676,692	1,679,156		(2,379)		(2,379)		1,676,777				14,862	06/15/2038
94946D-AB-7	WLKRG_19-A	04/15/2025	MBS PAYDOWN 100.0000		311,577	311,577	311,486	311,944		(367)		(367)		311,577				2,949	06/15/2038
98164R-AD-8	WOART 2024-A	07/22/2025	MIZUHO SECURITIES USA INC.		24,745,833	24,639,000	24,635,753	24,637,175		852		852		24,638,027		107,806	107,806	725,126	03/15/2029
BNL0JZ-1H-0	NOVATION FUNDING LLC	11/15/2025	MBS PAYDOWN 100.0000		517,871	517,871	517,871	517,871						517,871				7,908	12/15/2052
BNL0NT-BH-8	NV FUNDING LLC	12/15/2025	MBS PAYDOWN 100.0000		838,562	838,562	838,562	838,562						838,562				21,016	01/15/2053
C8178*-AA-4	PROJECT SANTIAGO 2024-1 FUNDED	12/22/2025	VARIOUS		38,147,945	38,147,945	38,120,509	38,120,509						38,120,509		27,436	27,436	2,264,725	09/07/2027
G7743*-AA-8	SLF VL HOLDINGS LP HPS_25-1	12/23/2025	MBS PAYDOWN 100.0000		11,724,110	11,724,110	11,724,110							11,724,110				139,343	02/01/2033
G7743*-AB-6	SLF VL HOLDINGS LP HPS_25-1	12/23/2025	MBS PAYDOWN 100.0000		1,304,973	1,304,973	1,304,973							1,304,973				18,476	02/01/2033
G77438-AA-6	SLF VL HOLDINGS LP HPS_25-1	12/23/2025	MBS PAYDOWN 100.0000		13,468,536	13,468,536	13,468,536							13,468,536				160,065	02/01/2033
G77438-AB-4	SLF VL HOLDINGS LP HPS_25-1	12/23/2025	MBS PAYDOWN 100.0000		1,499,140	1,499,140	1,499,140							1,499,140				21,224	02/01/2033
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					1,867,637,029	1,866,308,885	1,858,245,645	1,395,685,220		1,289,715		1,289,715		1,866,972,352		664,681	664,681	40,844,173	XXX
00111L-AB-5	AFG ABS LLC AFGE_23-1	12/15/2025	MBS PAYDOWN 100.0000		6,516,425	6,516,425	6,515,905	6,536,632		(20,207)		(20,207)		6,516,425				202,418	09/16/2030
00192E-AA-5	AWAS AVIATION CAPITAL LTD MSN 36044	10/29/2025	SINKING FUND REDEMPTION 100.0000		2,223,469	2,223,469	2,223,469	2,223,469						2,223,469				56,214	04/29/2027
00244G-AA-8	AWAS AVIATION CAPITAL LTD MSN 34498	10/29/2025	SINKING FUND REDEMPTION 100.0000		1,839,490	1,839,490	1,839,490	1,839,490						1,839,490				42,160	07/29/2026
00774P-AB-4	AERBORNE FUNDING LIMITED MSN 7472	12/25/2025	MBS PAYDOWN 100.0000		508,646	508,646	508,646	508,646						508,646				11,245	01/25/2030
00774P-AF-5	AERBORNE FUNDING LTD MSN 41608 MSN 416	12/25/2025	MBS PAYDOWN 100.0000		466,839	466,839	466,839	466,839						466,839				10,435	01/25/2030
00774P-AK-4	AERBORNE FUNDING LTD MSN 38766 MSN 387	12/25/2025	MBS PAYDOWN 100.0000		1,393,550	1,393,550	1,393,550	1,393,550						1,393,550				31,150	01/25/2030
00774P-AM-0	AERBORNE FUNDING LIMITED MSN 6482	12/25/2025	MBS PAYDOWN 100.0000		501,678	501,678	501,678	501,678						501,678				11,409	01/25/2030
00776A-AA-7	AERBORNE FUNDING II LIMITED	12/25/2025	SINKING FUND REDEMPTION 100.0000		1,699,299	1,699,299	1,699,299	1,699,299						1,699,299				38,475	05/25/2030
00776T-AB-4	AERBORNE FUNDING III LIMITED MSN 7094	12/25/2025	MBS PAYDOWN 100.0000		761,734	761,734	761,734	761,734						761,734				16,125	05/30/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00776T-AD-0	AERBORNE FUNDING III LIMITED MSN 9152	12/25/2025	MBS PAYDOWN 100.0000		866,862	866,862	866,862	866,862						866,862				18,350	01/30/2032
03236X-AB-3	AMUR EQUIPMENT FINANCE RECEIVABLES LLC A	12/20/2025	MBS PAYDOWN 100.0000		1,418,263	1,418,263	1,418,038	1,415,548		2,716		2,716		1,418,263				38,233	06/21/2028
042688-AA-9	PROJECT CORDELL	10/15/2025	MBS PAYDOWN 100.0000		1,404,775	1,404,775	1,404,775	1,404,775						1,404,775				49,121	07/15/2034
05389L-AA-1	AVOLON AEROSPACE AALL_16-1 MSN 7409	12/15/2025	SINKING FUND REDEMPTION 100.0000		819,305	819,305	819,305	819,305						819,305				15,284	07/15/2028
05389L-AB-9	AVOLON AEROSPACE AALL_16-1 MSN 62712	12/15/2025	SINKING FUND REDEMPTION 100.0000		1,727,169	1,727,169	1,727,169	1,727,169						1,727,169				33,165	07/15/2028
05389L-AD-5	AVOLON AEROSPACE AALL_16-1 MSN 7231	12/15/2025	SINKING FUND REDEMPTION 100.0000		805,332	805,332	805,332	805,332						805,332				15,129	08/15/2028
05389L-AH-6	AVOLON AEROSPACE AALL_16-2 MSN 7260	12/15/2025	SINKING FUND REDEMPTION 100.0000		833,675	833,675	833,675	833,675						833,675				15,657	08/15/2028
05389L-AK-9	AVOLON AEROSPACE AALL_16-4 MSN 60491	12/15/2025	SINKING FUND REDEMPTION 100.0000		869,457	869,457	869,457	869,457						869,457				16,057	10/15/2028
05400F-AA-9	AVOLON AEROSPACE AALL_17-1	12/20/2025	SINKING FUND REDEMPTION 100.0000		318,720	318,720	318,720	318,720						318,720				7,116	11/20/2028
05400F-AC-5	AVOLON AEROSPACE AALL_17-1 MSN 60492	12/20/2025	SINKING FUND REDEMPTION 100.0000		379,096	379,096	379,096	379,096						379,096				8,713	12/20/2028
05400F-AE-1	AVOLON AEROSPACE AALL_17-1 MSN 7590	12/20/2025	SINKING FUND REDEMPTION 100.0000		407,068	407,068	407,068	407,068						407,068				9,325	12/20/2028
05400F-AG-6	AVOLON 2017-1 MSN 7117 MSN 7117	06/30/2025	VARIOUS		3,235,060	3,235,060	3,235,060	3,235,060						3,235,060				71,042	12/20/2028
09531M-AA-8	BLUE BRIDGE FUNDING LLC BBEF_23-1	12/15/2025	MBS PAYDOWN 100.0000		2,478,988	2,478,988	2,478,850	2,472,727		6,260		6,260		2,478,988				94,090	11/15/2030
10004*-AA-3	BORROWED SUNSHINE LLC/BORROWED SUNSHINE	11/20/2025	MBS PAYDOWN 100.0000		1,685,063	1,685,063	1,685,063	1,685,063						1,685,063				45,477	01/13/2040
12662A-AA-9	CPEF_22-1-A	06/15/2025	MBS PAYDOWN 100.0000		1,594,725	1,594,725	1,594,603	1,621,044		(26,320)		(26,320)		1,594,725				23,827	04/15/2030
143274-AA-6	CARMEL FIN 2015 LLC MSN 17000493	10/21/2025	MBS PAYDOWN 100.0000		989,765	989,765	989,765	989,765						989,765				24,070	07/21/2027
143274-AB-4	CARMEL FIN 2015 LLC MSN 17000493	10/21/2025	MBS PAYDOWN 100.0000		247,441	247,441	247,441	247,441						247,441				7,183	07/21/2027
143274-AC-2	CARMEL FIN 2015 LLC SER MSN 17000496	10/21/2025	MBS PAYDOWN 100.0000		987,019	987,019	987,019	987,019						987,019				23,472	07/21/2027
143274-AD-0	CARMEL FIN 2015 LLC SER MSN 17000496	10/21/2025	MBS PAYDOWN 100.0000		246,758	246,758	246,758	246,758						246,758				7,030	07/21/2027
143274-AE-8	CARMEL FIN 2015 LLC SER MSN 17000498	11/17/2025	MBS PAYDOWN 100.0000		984,403	984,403	984,403	984,403						984,403				22,902	08/17/2027
143274-AF-5	CARMEL FIN 2015 LLC SER MSN 17000498	11/17/2025	MBS PAYDOWN 100.0000		246,101	246,101	246,101	246,101						246,101				6,885	08/17/2027
143274-AG-3	CARMEL FIN 2015 LLC SER MSN 17000502	11/27/2025	MBS PAYDOWN 100.0000		980,635	980,635	980,635	980,635						980,635				22,089	08/27/2027
143274-AH-1	CARMEL FIN 2015 LLC SER MSN 17000502	11/27/2025	MBS PAYDOWN 100.0000		245,159	245,159	245,159	245,159						245,159				6,677	08/27/2027
143274-AJ-7	CARMEL FIN 2015 LLC SER MSN 17000509	10/08/2025	MBS PAYDOWN 100.0000		978,995	978,995	978,995	978,995						978,995				22,692	10/08/2027
143274-AK-4	CARMEL FIN 2015 LLC SER MSN 17000509	10/08/2025	MBS PAYDOWN 100.0000		244,749	244,749	244,749	244,749						244,749				7,979	10/08/2027
143274-AL-2	CARMEL FIN 2015 LLC SER MSN 17000510	10/08/2025	MBS PAYDOWN 100.0000		978,996	978,996	978,996	978,996						978,996				22,692	10/08/2027
143274-AM-0	CARMEL FIN 2015 LLC SER MSN 17000510	10/08/2025	MBS PAYDOWN 100.0000		244,749	244,749	244,749	244,749						244,749				7,979	10/08/2027
143274-AN-8	CARMEL FIN 2015 LLC SER MSN 17000512	11/06/2025	MBS PAYDOWN 100.0000		981,019	981,019	981,019	981,019						981,019				23,166	11/06/2027
143274-AP-3	CARMEL FIN 2015 LLC SER MSN 17000512	11/06/2025	MBS PAYDOWN 100.0000		245,255	245,255	245,255	245,255						245,255				8,102	11/06/2027
143274-AQ-1	CARMEL FIN 2015 LLC SER MSN 17000518	11/17/2025	MBS PAYDOWN 100.0000		981,459	981,459	981,459	981,459						981,459				23,269	11/17/2027
143274-AR-9	CARMEL FIN 2015 LLC SER MSN 17000518	11/17/2025	MBS PAYDOWN 100.0000		245,365	245,365	245,365	245,365						245,365				8,129	11/17/2027
143274-AS-7	CARMEL FIN 2015 LLC SER MSN 17000520	12/03/2025	MBS PAYDOWN 100.0000		978,607	978,607	978,607	978,607						978,607				22,601	12/03/2027
143274-AT-5	CARMEL FIN 2015 LLC SER MSN 17000520	12/03/2025	MBS PAYDOWN 100.0000		244,652	244,652	244,652	244,652						244,652				7,955	12/03/2027
233254-AA-9	PROJECT PHOEBUS	09/30/2025	MBS PAYDOWN 100.0000		1,869,280	1,869,280	1,869,280	1,869,280						1,869,280				56,919	09/30/2040
29252V-AB-1	PREF 2022-1A	06/15/2025	MBS PAYDOWN 100.0000		6,677,099	6,677,099	6,676,435	6,692,114		(15,014)		(15,014)		6,677,099				76,590	11/15/2028
387422-AC-2	SCFGP 2023-1A	12/20/2025	MBS PAYDOWN 100.0000		2,258,413	2,258,413	2,258,226	2,255,613		2,733		2,733		2,258,346		68	68	72,511	09/20/2032
55026C-AA-5	BREN_2022-1-A	10/30/2025	MBS PAYDOWN 100.0000		1,693,566	1,693,566	1,693,230	1,687,595		5,971		5,971		1,693,566				40,247	07/31/2062
55026N-AA-1	LUMINACE ABS-2022 ISSUER LLC BREN_24-1	10/30/2025	MBS PAYDOWN 100.0000		277,470	277,470	277,393	276,644		826		826		277,470				11,620	01/30/2065
55026N-AB-9	LUMINACE ABS-2022 ISSUER LLC BREN_24-1	10/30/2025	MBS PAYDOWN 100.0000		92,822	92,822	90,087	92,293		529		529		92,822				5,103	01/30/2065
57119H-AC-4	MARLIN LEASING RECEIVABLES LLC MLR_22-1A	01/20/2025	MBS PAYDOWN 100.0000		2,575,792	2,575,792	2,575,266	2,626,046		(50,254)		(50,254)		2,575,792				10,775	09/20/2029
57119H-AD-2	MARLIN LEASING RECEIVABLES LLC MLR_22-1A	06/20/2025	MBS PAYDOWN 100.0000		15,690,000	15,690,000	15,689,179	15,690,000						15,690,000				256,733	09/20/2029
61947B-AA-1	MOSAIC SOLAR LOAN TRUST MSAIC_24-2	12/20/2025	MBS PAYDOWN 100.0000		428,938	428,938	414,462			1,940		1,940		428,938				7,158	04/22/2052
62890M-AB-0	NMEF FUNDING LLC NMEF_22-B	12/15/2025	MBS PAYDOWN 100.0000		5,903,251	5,903,251	5,903,172	5,936,714		(33,462)		(33,462)		5,903,251				178,190	06/15/2029
62890Q-AB-1	NMEF 2023-A	12/15/2025	MBS PAYDOWN 100.0000		5,093,736	5,093,736	5,093,715	5,082,334		11,402		11,402		5,093,736				169,986	06/17/2030
62953V-AA-6	AMERICAN AIRLINES MSN 40651	12/31/2025	MBS PAYDOWN 100.0000		3,458,428	3,458,428	3,458,428	3,458,428						3,458,428				110,491	08/31/2029
62953V-AB-4	AMERICAN AIRLINES MSN 40651	12/31/2025	MBS PAYDOWN 100.0000		1,152,809	1,152,809	1,152,809	1,152,809						1,152,809				40,635	08/31/2029
67578X-AA-6	OCTANE RECEIVABLES TRUST OCTL_22-2	08/20/2025	MBS PAYDOWN 100.0000		1,254,786	1,254,786	1,254,777	1,271,514		(16,728)		(16,728)		1,254,786				22,206	02/22/2028
687923-AA-0	DISTRIBUTED SOLAR DEVELOPMENT LLC DSD_22	09/30/2025	MBS PAYDOWN 100.0000		387,381	387,381	364,395	385,590		1,791		1,791		387,381				11,017	01/30/2063
687923-AB-8	DISTRIBUTED SOLAR DEVELOPMENT LLC DSD_22	04/30/2025	MBS PAYDOWN 100.0000		38,556	38,556	36,331	38,466		90		90		38,556				1,026	01/30/2063
69121N-AA-6	EQUIPMENTSHARE EQS_24-2	11/18/2025	VARIOUS		19,989,386	20,000,000	19,995,408	19,995,429		7,644		7,644		20,003,073		(13,687)	(13,687)	953,000	12/20/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
694648-AA-0	PRC EQUIPMENT FUNDING SPE 2024 LLC	12/15/2025	MBS PAYDOWN 100.0000		5,282,291	5,282,291	5,282,291							5,282,291				121,915	04/15/2033
70410D-AC-2	PAWNEE EQUIPMENT RECEIVABLES PWNE_22-1	10/15/2025	MBS PAYDOWN 100.0000		5,190,752	5,190,752	5,190,495	5,202,937		(12,185)		(12,185)		5,190,752				117,238	02/15/2028
70410D-AD-0	PAWNEE EQUIPMENT RECEIVABLES PWNE_22-1	12/15/2025	MBS PAYDOWN 100.0000		2,484,058	2,484,058	2,483,895	2,479,653		4,405		4,405		2,484,058				126,282	07/17/2028
78108J-AA-3	RPAK_15-1	08/30/2025	MBS PAYDOWN 100.0000		393,233	393,233	393,233	393,233						393,233				11,867	06/30/2027
78433X-AA-8	STONEPEAK AVIATION LOAN TRUST SALT_21-1	12/15/2025	MBS PAYDOWN 100.0000		625,471	625,471	625,454	624,920		551		551		625,471				4,924	02/28/2033
78433X-AB-6	STONEPEAK AVIATION LOAN TRUST SALT_21-1	12/15/2025	MBS PAYDOWN 100.0000		1,014,551	1,014,551	1,013,559	1,013,475		1,076		1,076		1,014,551				9,156	02/28/2033
78475C-AA-3	SSI 2025-1	09/30/2025	MBS PAYDOWN 100.0000		320,659	320,659	320,657			767		767		320,659				4,367	07/27/2065
78517Q-AA-2	PALMET 2025-1A	10/30/2025	MBS PAYDOWN 100.0000		7,223,971	7,223,971	7,139,501			4,696		4,696		7,223,971				151,467	11/01/2060
830848-AA-5	SKYLINE AIRCRAFT FINANCE LLC SKYAF_21-2	12/17/2025	MBS PAYDOWN 100.0000		857,660	857,660	857,660	857,660						857,660				12,295	08/17/2033
83086E-AA-0	INCLINE A AVIATION INCLINE_20	02/13/2025	VARIOUS		2,137,910	2,137,910	2,137,910	2,137,910						2,137,910				13,546	01/15/2032
83086E-AB-8	INCLINE A AVIATION INCLINE_20	02/13/2025	VARIOUS		4,869,685	4,869,685	4,869,685	4,869,685						4,869,685				43,709	01/15/2032
85236#-AA-1	SUNNOVA RAYS I ISSUER LLC	10/30/2025	MBS PAYDOWN 100.0000		627,413	627,413	627,413	627,413						627,413				20,304	04/30/2044
867448-AA-6	SUNNOVA SOL IX ISSUER LLC SNVA_25-P1	10/30/2025	MBS PAYDOWN 100.0000		508,129	508,129	484,814			2,695		2,695		508,129				14,172	01/30/2060
86744V-AA-9	HELIOS ISSUER LLC SNVA_22-B	12/20/2025	MBS PAYDOWN 100.0000		1,046,714	1,046,714	1,039,463	1,043,449		3,266		3,266		1,046,714				28,353	08/20/2049
86744Y-AA-3	SNVA 2024-1A	10/30/2025	MBS PAYDOWN 100.0000		258,449	258,449	246,417	256,873		1,576		1,576		258,449				8,827	01/30/2059
86745B-AA-2	SNVA 2024-2A	09/30/2025	MBS PAYDOWN 100.0000		200,861	200,861	195,767	200,069		792		792		200,861				8,987	07/30/2059
86745L-AA-0	HELIOS ISSUER LLC SNVA_19-AA	12/20/2025	MBS PAYDOWN 100.0000		754,259	754,259	754,046	752,788		1,471		1,471		754,259				15,853	06/20/2046
86745N-AA-6	SUNNOVA SOL ISSUER LLC SNVA_20-1A	10/30/2025	MBS PAYDOWN 100.0000		1,076,800	1,076,800	1,076,382	1,075,661		1,139		1,139		1,076,800				24,144	02/01/2055
86745P-AA-1	SNVA 2020-2	10/30/2025	MBS PAYDOWN 100.0000		230,893	230,893	187,384			1,489		1,489		230,893				3,337	11/01/2055
86745Q-AA-9	HELIOS ISSUER LLC SNVA_21-1	09/30/2025	MBS PAYDOWN 100.0000		654,439	654,439	654,154	653,727		712		712		654,439				10,615	04/28/2056
86745X-AA-4	SUNNOVA SOL V ISSUER LLC SNVA_23-1	09/30/2025	MBS PAYDOWN 100.0000		432,929	432,929	411,245	430,035		2,894		2,894		432,929				14,483	04/30/2058
86745X-AB-2	SUNNOVA SOL V ISSUER LLC SNVA_23-1	09/30/2025	MBS PAYDOWN 100.0000		23,527	23,527	20,791	23,236		291		291		23,527				1,047	04/30/2058
86746C-AA-9	HELIOS ISSUER LLC SNVA_20-AA	12/20/2025	MBS PAYDOWN 100.0000		172,760	172,760	172,748	172,492		268		268		172,760				2,789	06/20/2047
86771B-AA-9	SUNRN 2024-2A	10/30/2025	MBS PAYDOWN 100.0000		609,947	609,947	607,152	607,937		2,011		2,011		609,947				26,402	07/30/2059
86771B-AB-7	SUNRN 2024-2A	10/30/2025	MBS PAYDOWN 100.0000		1,175,547	1,175,547	1,154,401	1,171,011		4,537		4,537		1,175,547				50,884	07/30/2059
86771P-AB-6	SUNRN 2025-1A	10/30/2025	MBS PAYDOWN 100.0000		198,540	198,540	198,552			799		799		198,540				7,825	04/30/2060
86772D-AA-4	SUNRN_18-1-A	10/30/2025	MBS PAYDOWN 100.0000		1,408,755	1,408,755	1,389,195	1,154,896		4,226		4,226		1,408,755				45,985	04/30/2049
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC	10/30/2025	MBS PAYDOWN 100.0000		640,212	640,212	639,902	638,790		1,421		1,421		640,212				14,489	02/01/2055
86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNRN_2021-2A	10/30/2025	MBS PAYDOWN 100.0000		637,042	637,042	583,581	372,139		5,514		5,514		637,042				8,180	01/30/2057
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SUNRN_23-1A	10/30/2025	MBS PAYDOWN 100.0000		345,011	345,011	341,219	343,343		1,668		1,668		345,011				14,370	01/30/2059
86772R-AA-3	SUNRUN DEMETER ISSUER LLC SUNRN_22-1	10/30/2025	MBS PAYDOWN 100.0000		313,246	313,246	310,698	312,164		1,082		1,082		313,246				9,333	07/30/2057
86772Y-AA-8	SUNRUN DEMETER ISSUER LLC SUNRN_23-1	10/30/2025	MBS PAYDOWN 100.0000		105,654	105,654	103,629	105,164		490		490		105,654				3,794	01/30/2059
86773A-AB-7	SUNRN_24-3A-A2	10/30/2025	MBS PAYDOWN 100.0000		649,473	649,473	647,340	618,861		2,514		2,514		649,473				28,940	10/30/2059
86773H-AA-4	SUNRN 2025-3A	10/30/2025	MBS PAYDOWN 100.0000		705,608	705,608	705,252			3,418		3,418		705,608				4,460	01/31/2061
86773P-AA-6	SUNRUN CALLISTO SUNRN_19-1	12/30/2025	MBS PAYDOWN 100.0000		641,893	641,893	595,199	362,069		4,250		4,250		641,893				16,500	06/30/2054
86773Q-AA-4	SUNRUN VULCAN ISSUER LLC SUNRN_21-1A	07/30/2025	MBS PAYDOWN 100.0000		516,907	516,907	501,900	514,943		1,964		1,964		516,907				9,187	01/30/2052
867976-AA-0	STRONG 2025-1	12/28/2025	MBS PAYDOWN 100.0000		752,472	752,472	749,529			2,925		2,925		752,472				5,223	12/28/2055
867976-AB-8	STRONG 2025-1	12/28/2025	MBS PAYDOWN 100.0000		1,026,098	1,026,098	1,010,505			4,184		4,184		1,026,098				7,122	12/28/2055
86803N-AA-5	SNSTR_18-1	09/30/2025	VARIOUS		21,472,354	21,472,354	21,466,195	21,477,442		(7,759)		(7,759)		21,469,683		2,671	2,671	1,023,336	11/20/2048
87252X-AA-7	TIPS_25-1	12/25/2025	MBS PAYDOWN 100.0000		128,272	128,272	128,226			543		543		128,272				1,538	10/25/2055
87252X-AB-5	TIPS_25-1	12/25/2025	MBS PAYDOWN 100.0000		7,194	7,194	7,136			42		42		7,194				144	10/25/2055
90389*-AA-0	PROJECT ULTRALIGHT II	10/20/2025	MBS PAYDOWN 100.0000		517,705	517,705	517,705	517,705						517,705				13,869	07/18/2042
90390#-AA-5	PROJECT ULTRALIGHT	10/20/2025	MBS PAYDOWN 100.0000		479,024	479,024	479,024	479,024						479,024				14,072	12/31/2040
92339#-AA-5	VERDANT RECEIVABLES LLC VRDNT_22-1	12/12/2025	MBS PAYDOWN 100.0000		8,659,075	8,659,075	8,658,583	8,645,933		13,142		13,142		8,659,075				316,806	02/12/2030
92854B-AA-0	PROJECT GALILEO	10/31/2025	MBS PAYDOWN 100.0000		1,690,246	1,690,246	1,690,246	1,690,246						1,690,246				61,253	10/31/2039
92854V-AA-3	VIVINT SOLAR FINANCING LLC VSLR_18-1A	10/30/2025	MBS PAYDOWN 100.0000		618,424	618,424	618,279	617,293		1,131		1,131		618,424				21,909	04/30/2048
92855H-AA-3	VIVINT SOLAR FINANCING LLC VSLR 20_1A	07/30/2025	MBS PAYDOWN 100.0000		487,406	487,406	487,321	486,557		849		849		487,406				7,689	07/31/2051
92855H-AB-1	VIVINT SOLAR FINANCING LLC VSLR 20_1A	07/30/2025	MBS PAYDOWN 100.0000		59,471	59,471	59,458	59,321		151		151		59,471				1,351	07/31/2051
94988P-AA-1	AERCAP_14-A1	12/05/2025	MBS PAYDOWN 100.0000		3,238,558	3,238,558	3,238,558	3,238,558						3,238,558				76,121	07/05/2026
97181D-AB-4	AERCAP_14-A1	12/23/2025	MBS PAYDOWN 100.0000		4,616,883	4,616,883	4,616,883	4,616,883						4,616,883				105,149	07/23/2026
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					202,735,959	202,746,573	202,298,035	185,199,729		(55,078)		(55,078)		202,746,908		(10,948)	(10,948)	5,844,904	XXX
00115B-AB-3	AEPTC_19-1	08/01/2025	MBS PAYDOWN 100.0000 SECURITY CALLED AT		889,078	889,078	889,077	889,078						889,078				19,062	08/01/2031
03667#-AB-0	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_	11/07/2025	100.00000000 100.0000		15,711,429	15,711,429	15,711,429							15,711,429				195,093	01/19/2029
037680-AB-1	APPALACHIAN CONSUMER RATE RELIEF FUNDING	08/01/2025	MBS PAYDOWN 100.0000		86,384	86,384	91,351	86,412		(28)		(28)		86,384				2,460	08/01/2031
038779-AB-0	ARBYS_20-1	10/30/2025	MBS PAYDOWN 100.0000		95,000	95,000	95,188	95,005		(5)		(5)		95,000				1,922	08/01/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05551C-AA-3	BIB MERCHANT VOUCHER RECEIVABLES LTD BIB	10/07/2025	MBS PAYDOWN 100.0000		4,219,632	4,219,632	4,219,632	4,219,632						4,219,632				92,706	01/07/2030
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES	10/07/2025	MBS PAYDOWN 100.0000		1,049,077	1,049,077	1,049,077	1,049,077						1,049,077				26,887	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD BIB	10/07/2025	SINKING FUND REDEMPTION 100.0000		2,169,899	2,169,899	2,169,899	2,169,899						2,169,899				56,983	04/07/2028
08891*-AA-3	BROOKFIELD INFRA DEBT FUND III FUN	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		380,894	380,894	358,432			93		93		358,525		22,369	22,369	4,206	12/31/2044
127656-AA-4	CAERUS UINTA ABS I LLC CAERUS_23	12/28/2025	MBS PAYDOWN 100.0000		2,474,908	2,474,908	2,474,344	2,465,107		9,802		9,802		2,474,908				95,665	04/28/2040
12809*-AA-6	CF SOFI TRUST VFN2501 SOFI_25-1	12/15/2025	MBS PAYDOWN 100.0000		20,359,956	20,359,956	20,359,956							20,359,956				348,661	09/18/2035
12809*-AB-4	CF SOFI TRUST VFN2501 SOFI_25-1	12/15/2025	MBS PAYDOWN 100.0000		2,848,412	2,848,412	2,848,412							2,848,412				51,203	09/18/2035
12809*-AC-2	CF SOFI TRUST VFN2501 SOFI_25-1	12/15/2025	MBS PAYDOWN 100.0000		1,953,597	1,953,597	1,953,597							1,953,597				36,877	09/18/2035
12809*-AD-0	CF SOFI TRUST VFN2501 SOFI_25-1	12/15/2025	MBS PAYDOWN 100.0000		2,004,534	2,004,534	2,004,534							2,004,534				43,387	09/18/2035
14054*-AA-4	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		833,862	833,862	844,017			(8)		(8)		844,009		(10,147)	(10,147)	7,920	05/20/2060
14054*-AB-2	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		97,149	97,149	98,114							98,114		(965)	(965)	953	05/20/2060
14054*-AC-0	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		72,862	72,862	74,733			(3)		(3)		74,730		(1,869)	(1,869)	803	05/20/2060
14054*-AD-8	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		67,465	67,465	69,057			(2)		(2)		69,055		(1,591)	(1,591)	945	05/20/2060
210717-AC-8	CMRS_14-A-A3	11/01/2025	MBS PAYDOWN 100.0000		1,393,494	1,393,494	1,393,452	1,393,494						1,393,494				37,073	05/01/2029
233046-AF-8	DB MASTER FINANCE LLC DNKN_17-1A	11/20/2025	MBS PAYDOWN 100.0000		54,500	54,500	53,888	54,440		60		60		54,500				1,373	11/20/2047
233046-AL-5	DB MASTER FINANCE LLC DNKN_19-1A	11/20/2025	MBS PAYDOWN 100.0000		190,750	190,750	190,818	190,754		(4)		(4)		190,750				5,188	05/20/2049
233046-AQ-4	DB MASTER FINANCE LLC DNKN_21-1A	11/20/2025	MBS PAYDOWN 100.0000		253,510	253,510	253,510	253,510						253,510				3,950	11/20/2051
233046-AS-0	DB MASTER FINANCE LLC DNKN_21-1A	11/20/2025	MBS PAYDOWN 100.0000		355,290	355,290	355,290	355,290						355,290				6,198	11/20/2051
25512V-AA-7	DIVERSIFIED ABS PHASE VI LLC	12/28/2025	MBS PAYDOWN 100.0000		2,531,601	2,531,601	2,465,051	2,512,046		19,556		19,556		2,531,601				97,390	11/28/2039
25755T-AE-0	DPABS_15-1A	09/05/2025	SECURITY CALLED AT 100.00000000 100.0000		72,066,750	72,066,750	72,066,750	72,066,750						72,066,750				2,776,452	10/25/2045
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER LLC DPABS_18	09/05/2025	SECURITY CALLED AT 100.00000000 100.0000		7,201,000	7,201,000	7,200,850	7,200,991		8		8		7,200,999		1	1	255,227	07/27/2048
26208L-AD-0	DRIVEN BRANDS FUNDING LLC HONK_19-1A	10/20/2025	MBS PAYDOWN 100.0000		20,464,528	20,464,528	20,381,233	20,437,303		27,226		27,226		20,464,528				945,886	04/20/2049
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK_19-2A	10/20/2025	MBS PAYDOWN 100.0000		107,750	107,750	107,596	107,735		15		15		107,750				2,681	10/20/2049
26209X-AA-9	DRIVEN BRANDS FUNDING LLC HONK_20-1A	10/20/2025	MBS PAYDOWN 100.0000		26,060	26,060	26,342	26,080		(20)		(20)		26,060				617	07/20/2050
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK_20-2A	10/20/2025	MBS PAYDOWN 100.0000		252,440	252,440	249,501	252,135		305		305		252,440				5,107	01/20/2051
26209X-AF-8	DRIVEN BRANDS FUNDING LLC HONK_22-1	10/20/2025	MBS PAYDOWN 100.0000		12,585,585	12,585,585	12,585,585	12,585,585						12,585,585				926,804	10/21/2052
26209X-AH-4	HONK 2024-1A	10/20/2025	MBS PAYDOWN 100.0000		257,760	257,760	257,760	257,760						257,760				10,265	10/20/2054
29476Q-AB-2	EQV ABS ISSUER I LLC EQV_25-1A	12/15/2025	MBS PAYDOWN 100.0000		1,312,703	1,312,703	1,312,703							1,312,703				20,694	12/15/2040
30037H-AA-4	EVGR 2024-A	12/01/2025	MBS PAYDOWN 100.0000		489,448	489,448	489,416	489,448						489,448				18,814	12/03/2040
302704-AA-9	FLYWH_24-1-A	12/25/2025	MBS PAYDOWN 100.0000		7,741,246	7,741,246	7,741,246	7,741,246						7,741,246				331,842	08/25/2044
302704-AB-7	FLYWH_24-1-B	12/25/2025	MBS PAYDOWN 100.0000		2,949,553	2,949,553	2,949,553	2,949,553						2,949,553				134,185	08/25/2044
33830J-AE-5	GUYS_23-1A-A2	10/25/2025	MBS PAYDOWN 100.0000		232,050	232,050	232,050	232,050						232,050				10,948	01/26/2054
380241-AA-7	GDRD 2022-1	10/30/2025	MBS PAYDOWN 100.0000		252,530	252,530	252,530	252,530						252,530				10,834	10/30/2052
380241-AC-3	GODDARD FUNDING LLC GDRD_24-1	10/30/2025	MBS PAYDOWN 100.0000		106,190	106,190	106,190	106,190						106,190				4,536	10/30/2054
45029*-AA-0	ISPC FINANCING TRUST ISPC_25-1	12/15/2025	MBS PAYDOWN 100.0000		684,293	684,293	684,207			1,522		1,522		684,293				7,995	10/17/2044
45783W-A*-8	INNOVATION CREDIT SMA II SPE LLC INNCS_2	12/24/2025	DIRECT PLACEMENT		14,405,143	14,405,143	14,405,143							14,405,143				231,426	08/05/2031
476681-AA-9	JERSEY MIKES FUNDING LLC JMIKE_19-1A	11/15/2025	MBS PAYDOWN 100.0000		420,220	420,220	417,828	419,856		364		364		420,220				11,643	02/15/2050
476681-AB-7	JERSEY MIKES FUNDING LLC JMIKE_2021-1	11/15/2025	MBS PAYDOWN 100.0000		118,000	118,000	117,807	117,974		26		26		118,000				2,132	02/15/2052
476681-AD-3	JERSEY MIKES FUNDING LLC JMIKE_24-1	11/15/2025	MBS PAYDOWN 100.0000		152,700	152,700	152,700	152,700						152,700				5,666	02/16/2055
47760Q-AC-7	JIMMY JOHNS FUNDING LLC JIMMY_22-1	10/30/2025	MBS PAYDOWN 100.0000		68,000	68,000	68,000	68,000						68,000				1,733	04/30/2052
47987E-AC-1	JONAH ENERGY LLC JONAH_22-1	12/10/2025	MBS PAYDOWN 100.0000		5,135,181	5,131,014	5,060,655	5,113,044		13,803		13,803		5,131,014				173,048	12/10/2037
53949B-AA-6	LAIPW_23-NG-1B-A	12/25/2025	MBS PAYDOWN 100.0000		18,211,857	18,211,857	18,211,857	18,211,857						18,211,857				559,041	08/25/2048
53949B-AB-4	LAIPW_23-NG-1B-B	12/25/2025	MBS PAYDOWN 100.0000		3,871,497	3,871,497	3,871,497	3,871,497						3,871,497				139,852	08/25/2048
54627R-AH-3	LOUISIANA LCL GOVT ENVRNMNTL FAC	08/01/2025	MBS PAYDOWN 100.0000		406,641	406,641	401,121	410,067		(3,425)		(3,425)		406,641				8,483	08/01/2028
54627R-AK-6	LOUISIANA LCL GOVT ENVRNMNTL FAC	08/01/2025	MBS PAYDOWN 100.0000		1,530,902	1,530,902	1,512,667	1,527,697		3,205		3,205		1,530,902				36,368	08/01/2028
553214-AC-1	MP ENVIRONMENTAL FUND	07/15/2025	SINKING FUND REDEMPTION 100.0000		1,050,714	1,050,714	1,054,955	1,051,260		(546)		(546)		1,050,714				43,301	07/15/2028
55429B-AA-3	MSP 2025-1 MSP_25-1	12/26/2025	VARIOUS		8,179,047	8,179,047	8,189,853			(317)		(317)		8,184,802		(5,754)	(5,754)	209,773	02/25/2055
55429B-AB-1	MSP 2025-1 MSP_25-1	12/26/2025	VARIOUS		522,568	522,568	523,258			(76)		(76)		522,881		(313)	(313)	14,251	02/25/2055

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55977*-AA-1	MAGUIRE LEVERED BORROWER LLC SMB_25-MAG	12/16/2025	SECURITY CALLED AT 100.00000000 100.0000		144,946	144,946	144,946							144,946					11/22/2032
56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	12/10/2025	MATURITY 100.0000		6,100,000	6,100,000	6,100,000	6,100,000						6,100,000				201,910	12/10/2025
56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	12/10/2025	MATURITY 100.0000		5,200,000	5,200,000	5,200,000	5,200,000						5,200,000				217,880	12/10/2025
56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	12/10/2025	MATURITY 100.0000		6,200,000	6,200,000	6,200,000	6,200,000						6,200,000				195,920	12/10/2025
56081*-AB-0	MAJOR LEAGUE BASEBALL FACILITY FUN	12/10/2025	SINKING FUND REDEMPTION 100.0000		39,614	39,614	39,614	39,614						39,614				1,085	12/10/2043
56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY FUN	12/10/2025	SINKING FUND REDEMPTION 100.0000		103,528	103,528	103,528	103,528						103,528				2,811	12/10/2044
56081*-AD-6	MAJOR LEAGUE BASEBALL FACILITY FUN	12/10/2025	SINKING FUND REDEMPTION 100.0000		77,427	77,427	77,427	77,427						77,427				2,120	12/10/2043
74166Y-AA-8	PRIMROSE SCHOOLS PROSE_19-1A	05/30/2025	VARIOUS		7,026,250	7,026,250	7,026,250	7,026,250						7,026,250				183,074	07/30/2049
74166Y-AC-4	PRIMROSE SCHOOLS PROSE_22-1	10/30/2025	MBS PAYDOWN 100.0000		160,000	160,000	160,000	160,000						160,000				5,142	04/30/2052
74166Y-AE-0	PROSE_25-1A-A2	10/30/2025	MBS PAYDOWN 100.0000		25,495	25,495	25,495							25,495				687	07/30/2055
74628A-AA-2	PUREWEST ABS ISSUER LLC 2025-1	12/05/2025	MBS PAYDOWN 100.0000		1,183,891	1,183,891	1,183,891							1,183,891				28,445	04/05/2040
78433L-AG-1	SCERF 2023-A	12/15/2025	MBS PAYDOWN 100.0000		319,051	319,051	319,022	318,483		567		567		319,051				11,283	06/15/2042
81761T-AA-3	SERVICEMASTER BRANDS SERV_20-1	07/30/2025	MBS PAYDOWN 100.0000		20,500	20,500	20,500	20,500						20,500				291	01/30/2051
817743-AJ-6	SERVPRO MASTER ISSUER LLC SPRO_22-1	10/25/2025	MBS PAYDOWN 100.0000		147,800	147,800	147,800	147,800						147,800				5,703	01/25/2054
83546D-AG-3	SONIC CAPITAL LLC SONIC_20-1A	12/20/2025	MBS PAYDOWN 100.0000		80,800	80,800	83,822	81,001		(201)		(201)		80,800				1,683	01/20/2050
83546D-AN-8	SONIC CAPITAL LLC SONIC_21-1	12/20/2025	MBS PAYDOWN 100.0000		166,310	166,310	155,439	165,293		1,017		1,017		166,310				1,973	08/21/2051
83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1	12/20/2025	MBS PAYDOWN 100.0000		142,810	142,810	140,831	142,677		133		133		142,810				2,039	08/21/2051
864300-AA-6	SUBWAY 2024-1A	10/30/2025	MBS PAYDOWN 100.0000		352,500	352,500	352,500	352,500						352,500				13,280	07/30/2054
864300-AC-2	SUBWAY 2024-1A	10/30/2025	MBS PAYDOWN 100.0000		315,460	315,460	316,823	315,527		(67)		(67)		315,460				12,358	07/30/2054
864300-AG-3	SUBWAY 2024-3A	10/30/2025	MBS PAYDOWN 100.0000		209,230	209,230	209,230	209,230						209,230				6,860	07/30/2054
864300-AJ-7	SUBWAY 2024-3A	10/30/2025	MBS PAYDOWN 100.0000		379,230	379,230	379,230	379,230						379,230				13,192	07/30/2054
87342R-AC-8	TBELL_16-1A	09/24/2025	SECURITY CALLED AT 100.00000000 100.0000		281,250	281,250	293,555	288,429		(1,047)		(1,047)		287,382		(6,132)	(6,132)	11,610	05/25/2046
88089J-AA-5	TERRA ABS I LLC TERRA_22-1	12/20/2025	MBS PAYDOWN 100.0000		10,202,473	10,202,473	10,202,473	10,202,473						10,202,473				440,265	12/22/2042
88240T-AA-9	TEXAS ELECTRIC MARKET STABILIZATION FUND	08/01/2025	MBS PAYDOWN 100.0000		857,143	857,143	857,131	857,143						857,143				27,511	08/01/2036
898912-AA-8	TSC SPV FUNDING LLC TROP_24-1	11/20/2025	MBS PAYDOWN 100.0000		391,310	391,310	391,310	391,310						391,310				15,386	08/20/2054
90319T-AA-1	UOG ABS ISSUER I LLC URBAN_23	12/05/2025	MBS PAYDOWN 100.0000		2,006,226	2,006,226	2,005,855	2,004,399		1,827		1,827		2,006,226				78,700	06/05/2040
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A	12/15/2025	MBS PAYDOWN 100.0000		218,354	218,354	214,535	217,853		501		501		218,354				5,301	03/16/2048
95058X-AG-3	WENDYS FUNDING LLC WEN_19-1A	12/15/2025	MBS PAYDOWN 100.0000		19,756,200	19,756,200	19,756,200	19,756,200						19,756,200				744,207	06/15/2049
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A	12/15/2025	MBS PAYDOWN 100.0000		85,395	85,395	85,395	85,395						85,395				2,178	06/15/2049
95058X-AK-4	WENDYS FUNDING LLC WEN_21-1A	12/15/2025	MBS PAYDOWN 100.0000		115,620	115,620	115,205	115,575		44		44		115,620				2,222	06/15/2051
95058X-AM-0	WENDYS FUNDING LLC WEN_22-1	12/15/2025	MBS PAYDOWN 100.0000		53,570	53,570	53,570	53,570						53,570				1,418	03/15/2052
95058X-AP-3	WENDYS FUNDING LLC WEN_22-1	12/15/2025	MBS PAYDOWN 100.0000		54,099	54,099	54,099	54,099						54,099				1,533	03/15/2052
977701-AE-1	WOLF ENERGY ASSET ISSUER 2025-1	12/25/2025	VARIOUS		3,220,188	3,220,188	3,220,188							3,220,188				53,395	07/25/2050
977701-AG-6	WOLF ENERGY ASSET ISSUER 2025-1	12/25/2025	VARIOUS		181,063	181,063	181,063							181,063				3,539	07/25/2050
98920M-AA-0	ZAXBY_21-1A	10/30/2025	MBS PAYDOWN 100.0000		133,200	133,200	133,200	133,200						133,200				2,696	07/31/2051
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					306,846,572	306,842,405	306,603,838	232,581,758		74,325		74,325		306,846,805		(4,401)	(4,401)	10,334,206	XXX
00109B-AA-3	AFN_19-1A-A1	12/20/2025	MBS PAYDOWN 100.0000		934,441	934,441	925,405	931,129		3,311		3,311		934,441				14,653	05/20/2049
00110X-AA-2	AFN AFN_21-1	05/20/2025	MBS PAYDOWN 100.0000		215,901	215,901	215,823	215,650		251		251		215,901				1,955	05/20/2051
00178U-AA-7	AMSR TRUST AMSR_20-SFR2	07/01/2025	MBS PAYDOWN 100.0000		3,779,973	3,779,973	3,779,834	3,779,834		139		139		3,779,973				30,062	07/17/2037
00178U-AB-5	AMSR TRUST AMSR_20-SFR2	07/01/2025	MBS PAYDOWN 100.0000		3,300,000	3,300,000	3,299,909	3,299,909		91		91		3,300,000				39,135	07/17/2037
00178U-AC-3	AMSR TRUST AMSR_20-SFR2	07/18/2025	SECURITY CALLED AT 100.00000000 100.0000		600,000	600,000	599,978	599,978						599,978		22	22	8,866	07/17/2037
001807-AA-4	AMSR TRUST AMSR_20-SFR3	06/01/2025	MBS PAYDOWN 100.0000		9,656,577	9,656,577	9,656,265	9,656,265		312		312		9,656,577				65,423	09/17/2037
001807-AB-2	AMSR TRUST AMSR_20-SFR3	06/01/2025	MBS PAYDOWN 100.0000		1,900,000	1,900,000	1,899,935	1,899,935		65		65		1,900,000				17,157	09/17/2037
001807-AC-0	AMSR TRUST AMSR_20-SFR3	06/01/2025	MBS PAYDOWN 100.0000		900,000	900,000	899,958	899,958		42		42		900,000				9,252	09/17/2037
00255J-AA-8	APOLLO AVIATION SECURITIZATION EQUITY TR	12/16/2025	MBS PAYDOWN 100.0000		850,327	850,327	850,299	848,149		2,178		2,178		850,327				29,387	05/17/2049
00255J-AB-6	APOLLO AVIATION SECURITIZATION EQUITY TR	12/16/2025	MBS PAYDOWN 100.0000		721,267	721,267	723,571	595,167		1,392		1,392		721,267				24,044	05/17/2049
04248N-AA-1	ARMY HAWAII FAMILY HSG	12/15/2025	SINKING FUND REDEMPTION 100.0000		193,073	193,073	193,073	193,073						193,073				8,036	06/15/2050
07359B-AA-5	BEACN_2021-1-A	12/20/2025	MBS PAYDOWN 100.0000		1,047,200	1,047,200	1,046,744	1,045,976		1,224		1,224		1,047,200				12,768	10/22/2046
12510H-AB-6	CAPITAL AUTOMOTIVE REIT CAUTO_20-1A	12/15/2025	MBS PAYDOWN 100.0000		14,711	14,711	14,709	14,694		17		17		14,711				241	02/15/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12510H-AL-4	CAPITAL AUTOMOTIVE REIT CAUTO_21-1A	12/15/2025	MBS PAYDOWN 100.0000		100,594	100,594	100,667	100,521		73		73		100,594				1,240	08/15/2051
12510H-AM-2	CAPITAL AUTOMOTIVE REIT CAUTO_21-1A	12/15/2025	MBS PAYDOWN 100.0000		30,000	30,000	29,993	29,977		23		23		30,000				311	08/15/2051
12510H-AP-5	CAPITAL AUTOMOTIVE REIT CAUTO_22-1	12/15/2025	MBS PAYDOWN 100.0000		27,000	27,000	26,998	26,965		35		35		27,000				489	03/15/2052
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT CAUTO_22-1	12/15/2025	MBS PAYDOWN 100.0000		13,500	13,500	13,498	13,481		19		19		13,500				270	03/15/2052
12510H-AS-9	CAPITAL AUTOMOTIVE REIT CAUTO_23-1	12/15/2025	MBS PAYDOWN 100.0000		98,711	98,711	96,090	98,361		350		350		98,711				1,725	09/15/2053
12510H-AT-7	CAPITAL AUTOMOTIVE REIT CAUTO_23-1	12/15/2025	MBS PAYDOWN 100.0000		99,688	99,688	96,389	99,325		362		362		99,688				2,846	09/15/2053
12510H-AV-2	CAUTO 2024-2A	12/15/2025	MBS PAYDOWN 100.0000		311,500	311,500	302,448	310,250		1,250		1,250		311,500				7,706	05/15/2054
12510H-AX-8	CAUTO 2024-2A	12/15/2025	MBS PAYDOWN 100.0000		60,444	60,444	58,341	60,142		302		302		60,444				1,640	05/15/2054
12510H-AZ-3	CAUTO 2024-3A	12/15/2025	MBS PAYDOWN 100.0000		540,000	540,000	530,932	538,584		1,415		1,415		540,000				12,848	10/15/2054
12510H-BA-7	CAUTO 2024-3A	12/15/2025	MBS PAYDOWN 100.0000		168,750	168,750	162,871	168,050		700		700		168,750				4,152	10/15/2054
12563L-AN-7	CLI FUNDING LLC CLIF_20-1A	12/18/2025	MBS PAYDOWN 100.0000		2,018,376	2,018,376	2,017,869	2,016,673		1,704		1,704		2,018,376				22,729	09/18/2045
12563L-AP-2	CLI FUNDING LLC CLIF_20-1A	12/18/2025	MBS PAYDOWN 100.0000		247,350	247,350	247,333	246,934		416		416		247,350				4,848	09/18/2045
12563L-AQ-0	CLI FUNDING LLC CLIF_20-2	12/18/2025	MBS PAYDOWN 100.0000		3,894,998	3,894,998	3,894,089	3,891,312		3,686		3,686		3,894,998				42,829	09/18/2045
12563L-AR-8	CLI FUNDING LLC CLIF_20-2	12/18/2025	MBS PAYDOWN 100.0000		155,800	155,800	155,752	155,542		258		258		155,800				3,004	09/18/2045
12563L-AS-6	CLI FUNDING LLC CLIF_20-3	12/18/2025	MBS PAYDOWN 100.0000		2,579,440	2,579,440	2,509,946	2,569,728		9,712		9,712		2,579,440				27,897	10/18/2045
12565K-AA-5	CLI FUNDING LLC CLIF_21-1A	12/18/2025	VARIOUS		2,043,838	2,043,838	2,043,799	2,042,278		1,560		1,560		2,043,838				17,858	02/18/2046
12565K-AE-7	CLI FUNDING LLC CLIF_2022-1A	12/18/2025	MBS PAYDOWN 100.0000		3,150,000	3,150,000	3,023,135	3,138,646		11,354		11,354		3,150,000				46,410	01/18/2047
12565K-AF-4	CLI FUNDING LLC CLIF_2022-1A	12/18/2025	MBS PAYDOWN 100.0000		216,000	216,000	215,948	215,687		313		313		216,000				3,650	01/18/2047
12565K-AG-2	CLIF_23-1A-A	06/18/2025	MBS PAYDOWN 100.0000		5,317,054	5,317,054	5,312,644	5,314,762		2,292		2,292		5,317,054				163,707	06/18/2048
12571W-AA-1	CLI FUNDING LLC CLIF_24-1A	12/20/2025	MBS PAYDOWN 100.0000		1,922,243	1,922,243	1,921,988	1,916,634		5,609		5,609		1,922,243				58,954	07/20/2049
12571W-AG-8	CLI FUNDING LLC CLIF_25-1	12/20/2025	MBS PAYDOWN 100.0000		1,092,529	1,092,529	1,084,995			3,205		3,205		1,092,529				17,597	06/21/2050
12807C-AA-1	CAI 2020-1A	12/25/2025	MBS PAYDOWN 100.0000		5,429,375	5,429,375	5,408,432	5,419,143		10,232		10,232		5,429,375				65,288	09/25/2045
14576A-AA-0	CAPITAL AUTOMOTIVE LP CARM_20-1A	12/15/2025	MBS PAYDOWN 100.0000		40,000	40,000	39,983	39,968		32		32		40,000				435	12/15/2050
14576A-AD-4	CARM 2020-1A	12/15/2025	MBS PAYDOWN 100.0000		6,250	6,250	5,553	6,204		46		46		6,250				124	12/15/2050
22822R-BD-1	CCI_15-2 C	05/15/2025	SECURITY CALLED AT 100.00000000 100.0000		22,072,000	22,072,000	22,047,319	22,051,389		258		258		22,051,647		20,353	20,353	336,874	05/15/2045
25532G-AB-4	DIVERSIFIED RESIDENTIAL 2024-SFR1 DRN_24	12/15/2025	MBS PAYDOWN 100.0000		5,968,483	5,968,483	5,416,399	5,926,430		42,053		42,053		5,968,483				71,828	02/15/2029
29375C-AB-5	ENTERPRISE FLEET FINANCING LLC EFF_23-1	12/20/2025	MBS PAYDOWN 100.0000		4,242,633	4,242,633	4,241,930	4,232,889		9,744		9,744		4,242,633				129,017	01/22/2029
30332Y-AA-9	FIP MASTER FUNDING LLC FI_23-1	12/15/2025	MBS PAYDOWN 100.0000		42,974	42,974	40,263	42,626		348		348		42,974				1,268	10/15/2053
30332Y-AC-5	FIP MASTER FUNDING LLC FI_24-1	12/15/2025	MBS PAYDOWN 100.0000		45,000	45,000	44,982	44,914		86		86		45,000				1,190	10/15/2054
30332Y-AD-3	FIP MASTER FUNDING LLC FI_24-1	12/15/2025	MBS PAYDOWN 100.0000		13,333	13,333	13,331	13,307		26		26		13,333				371	10/15/2054
30332Y-AG-6	FIP MASTER FUNDING LLC FI_25-1	12/15/2025	MBS PAYDOWN 100.0000		12,911	12,911	12,910			26		26		12,911				83	10/15/2055
30332Y-AJ-0	FIP MASTER FUNDING LLC FI_25-1	12/15/2025	MBS PAYDOWN 100.0000		5,341	5,341	5,338			11		11		5,341				35	10/15/2055
33767J-AA-0	FIRSTKEY HOMES FKH_20-SFR2	11/01/2025	MBS PAYDOWN 100.0000		10,810,358	10,810,358	10,810,273	10,810,276		82		82		10,810,358				120,595	10/19/2037
33767J-AC-6	FIRSTKEY HOMES FKH_20-SFR2	11/01/2025	MBS PAYDOWN 100.0000		9,200,000	9,200,000	9,199,891	9,199,906		94		94		9,200,000				132,150	10/19/2037
33767J-AE-2	FIRSTKEY HOMES FKH_20-SFR2	11/01/2025	MBS PAYDOWN 100.0000		5,500,000	5,500,000	5,499,860	5,499,871		129		129		5,500,000				84,045	10/19/2037
33767P-AA-6	FIRSTKEY HOMES TRUST FKH_22-SFR2	12/01/2025	MBS PAYDOWN 100.0000		2,110,788	2,110,788	2,036,053	2,098,548		12,240		12,240		2,110,788				80,836	07/19/2039
33767P-AC-2	FIRSTKEY HOMES TRUST FKH_22-SFR2	12/01/2025	MBS PAYDOWN 100.0000		1,628,114	1,628,114	1,557,218	1,615,349		12,765		12,765		1,628,114				73,265	07/19/2039
33767T-AA-8	FIRSTKEY HOMES TRUST FKH_2021-SFR2	12/01/2025	MBS PAYDOWN 100.0000		80,870	80,870	80,868	80,870						80,870				755	09/17/2038
33767W-AA-1	FIRSTKEY HOMES TRUST FKH_2021-SFR1	12/01/2025	MBS PAYDOWN 100.0000		250,891	250,891	250,889	250,891						250,891				2,764	08/19/2038
33938M-AA-7	FLEXENTIAL ISSUER LLC FLX_21-1	11/12/2025	MBS PAYDOWN 100.0000		10,790,046	10,790,046	10,335,579	10,653,584		136,462		136,462		10,790,046				292,230	11/27/2051
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1	12/25/2025	MBS PAYDOWN 100.0000		301,281	301,281	320,011	302,829		(1,548)		(1,548)		301,281				7,219	10/25/2052
35563C-AS-7	FMMHR BONDS RESEC TRUST_15-R1	12/25/2025	MBS PAYDOWN 100.0000		1,043,066	1,043,066	1,085,650	1,045,660		(2,593)		(2,593)		1,043,066				25,923	11/25/2052
361528-AA-0	GBX LEASING GBXL_2022-1	12/20/2025	MBS PAYDOWN 100.0000		389,604	389,604	389,417	389,315		289		289		389,604				6,387	02/20/2052
361528-AC-6	GBX LEASING GBXL_23-1	12/20/2025	MBS PAYDOWN 100.0000		409,464	409,464	409,263	408,085		1,379		1,379		409,464				14,205	11/20/2053
36166V-AA-3	GCI FUNDING I LLC GCI_2020	12/18/2025	MBS PAYDOWN 100.0000		1,035,532	1,035,532	1,017,762	1,033,327		2,205		2,205		1,035,532				15,865	10/18/2045
36166V-AE-5	GCI FUNDING I LLC GCI_21-1	12/18/2025	MBS PAYDOWN 100.0000		1,474,701	1,474,701	1,362,295	1,468,567		6,134		6,134		1,474,701				19,032	06/18/2046
36185P-AA-3	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI	12/01/2025	MBS PAYDOWN 100.0000		604,276	604,276	629,958	605,085		(808)		(808)		604,276				18,115	08/10/2038
361862-AA-3	GMAC COMMERCIAL MORTGAGE ASSET	12/10/2025	MBS PAYDOWN 100.0000		224,415	224,415	228,783	224,458		(42)		(42)		224,415				7,749	04/10/2037
361863-AA-1	GMAC COMMERCIAL MORTGAGE ASSET	12/10/2025	MBS PAYDOWN 100.0000		59,300	59,300	60,409	59,311		(11)		(11)		59,300				1,957	08/10/2042
36186T-AA-4	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI	12/10/2025	MBS PAYDOWN 100.0000		698,144	698,144	732,701	698,639		(495)		(495)		698,144				23,084	11/10/2040
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET	12/10/2025	MBS PAYDOWN 100.0000		38,418	38,424	38,343	38,376		42		42		38,418				1,101	10/10/2050
36186Y-AA-3	GMAC COMMERCIAL MORTGAGE ASSET	12/10/2025	MBS PAYDOWN 100.0000		129,714	129,714	133,757	129,816		(102)		(102)		129,714				3,892	02/10/2035
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET	12/10/2025	MBS PAYDOWN 100.0000		163,959	163,959	162,992	163,703		256		256		163,959				5,475	08/10/2052
36246M-AU-3	GTP ACQUISITION PARTNERS	06/15/2025	SINKING FUND REDEMPTION 100.0000		39,776,000	39,776,000	39,832,648	39,776,000						39,776,000				692,500	06/15/2050
37556T-AA-4	GHOST 2025-1A	12/15/2025	MBS PAYDOWN 100.0000		1,126,411	1,126,411	1,126,364			2,511		2,511		1,126,411				30,075	03/15/2050
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20-1A	12/17/2025	MBS PAYDOWN 100.0000		3,811,899	3,811,899	3,811,718	3,808,276		3,623		3,623		3,811,899				45,848	10/17/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
37959P-AB-3	GLOBAL SC FINANCE SRL SEACO_20-1A	12/17/2025	MBS PAYDOWN 100.0000		398,174	398,174	398,289	397,768		406		406		398,174				7,835	10/17/2040
37959P-AC-1	GLOBAL SC FINANCE SRL SEACO_20-2A	12/17/2025	MBS PAYDOWN 100.0000		3,462,134	3,462,134	3,460,823	3,458,741		3,393		3,393		3,462,134				41,738	11/19/2040
37959P-AD-9	GLOBAL SC FINANCE SRL SEACO_20-2A	12/17/2025	MBS PAYDOWN 100.0000		177,544	177,544	177,496	177,286		258		258		177,544				3,144	11/19/2040
37959P-AE-7	GLOBAL SC FINANCE SRL SEACO_21-1A	12/17/2025	MBS PAYDOWN 100.0000		2,375,301	2,375,301	2,342,268	2,370,593		4,708		4,708		2,375,301				24,256	04/17/2041
37959P-AG-2	GLOBAL SC FINANCE SRL SEACO_21-2	12/17/2025	MBS PAYDOWN 100.0000		8,412,745	8,412,745	8,412,375	8,405,560		7,186		7,186		8,412,745				88,985	08/19/2041
37961A-AA-4	GLOBAL CONTAINER ASSET LTD GCA_22-1A	12/05/2025	MBS PAYDOWN 100.0000		2,524,171	2,524,171	2,524,117	2,523,287		884		884		2,524,171				44,449	01/05/2037
37961A-AB-2	GLOBAL CONTAINER ASSET LTD GCA_22-1A	12/05/2025	MBS PAYDOWN 100.0000		437,523	437,523	437,512	437,344		179		179		437,523				9,006	01/05/2037
38011Y-AA-0	GMAC COMMERCIAL MORTGAGE ASSET	12/10/2025	MBS PAYDOWN 100.0000		41,333	41,333	42,146	41,339		(6)		(6)		41,333				1,409	07/10/2044
40496*-AA-5	HLB LLC HLB_24-1	11/30/2025	MBS PAYDOWN 100.0000		1,765,125	1,765,125	1,750,737	1,765,125						1,765,125				66,047	08/28/2029
40496*-AB-3	HLB LLC HLB_24-1	11/30/2025	MBS PAYDOWN 100.0000		1,176,752	1,176,752	1,167,160	1,176,752						1,176,752				46,412	08/28/2029
40496*-AC-1	HLB LLC HLB_24-1	11/21/2025	MBS PAYDOWN 100.0000		1,956,337	1,956,337	1,855,481	1,914,426		41,911		41,911		1,956,337				33,635	04/24/2026
40496*-AD-9	HLB LLC HLB_24-1	11/21/2025	MBS PAYDOWN 100.0000		1,304,224	1,304,224	1,236,987	1,275,586		28,638		28,638		1,304,224				25,190	04/24/2026
40496*-AE-7	HLB LLC HLB_24-1	11/14/2025	MBS PAYDOWN 100.0000		1,085,047	1,085,047	1,090,434	1,085,891		(844)		(844)		1,085,047				47,196	08/16/2027
40496*-AF-4	HLB LLC HLB_24-1	11/14/2025	MBS PAYDOWN 100.0000		723,365	723,365	726,956	723,927		(562)		(562)		723,365				32,699	08/16/2027
40496*-AG-2	HLB LLC HLB_24-1	11/09/2025	MBS PAYDOWN 100.0000		1,060,508	1,060,508	1,066,889	1,061,415		(908)		(908)		1,060,508				41,554	11/09/2027
40496*-AH-0	HLB LLC HLB_24-1	11/09/2025	MBS PAYDOWN 100.0000		707,005	707,005	711,259	707,610		(605)		(605)		707,005				28,645	11/09/2027
40496*-AJ-6	HLB LLC HLB_24-1	10/23/2025	MBS PAYDOWN 100.0000		120,240	120,240	120,043	119,797		443		443		120,240				4,512	07/18/2029
40496*-AK-3	HLB LLC HLB_24-1	10/23/2025	MBS PAYDOWN 100.0000		80,160	80,160	80,029	79,847		313		313		80,160				3,066	07/18/2029
40496*-AL-1	HLB LLC HLB_24-1	10/22/2025	MBS PAYDOWN 100.0000		117,569	117,569	117,399	117,194		374		374		117,569				4,411	01/17/2030
40496*-AM-9	HLB LLC HLB_24-1	10/22/2025	MBS PAYDOWN 100.0000		78,379	78,379	78,266	78,117		263		263		78,379				2,997	01/17/2030
40496*-AN-7	HLB LLC HLB_24-1	10/27/2025	MBS PAYDOWN 100.0000		125,632	125,632	125,270	125,053		580		580		125,632				4,230	01/24/2028
40496*-AP-2	HLB LLC HLB_24-1	10/27/2025	MBS PAYDOWN 100.0000		83,755	83,755	83,514	83,348		407		407		83,755				2,861	01/24/2028
437300-AA-4	HOME PARTNERS OF AMERICA TRUST HPA_21-1	12/01/2025	MBS PAYDOWN 100.0000		523,224	523,224	523,220	523,224						523,224				5,876	09/19/2041
437300-AC-0	HOME PARTNERS OF AMERICA TRUST HPA_21-1	12/01/2025	MBS PAYDOWN 100.0000		82,015	82,015	82,013	82,015						82,015				1,107	09/19/2041
437300-AE-6	HOME PARTNERS OF AMERICA TRUST HPA_21-1	12/01/2025	MBS PAYDOWN 100.0000		48,368	48,368	48,367	48,368						48,368				686	09/19/2041
437301-AA-2	HOME PARTNERS OF AMERICA TRUST HPA_20-2	12/01/2025	MBS PAYDOWN 99.9809		492,977	492,980	492,976	492,977						492,977				3,320	01/17/2041
437301-AB-0	HOME PARTNERS OF AMERICA TRUST HPA_20-2	09/01/2025	MBS PAYDOWN 100.0000		56,428	56,428	56,427	56,428						56,428				533	01/17/2041
437301-AC-8	HOME PARTNERS OF AMERICA TRUST HPA_20-2	09/01/2025	MBS PAYDOWN 100.0000		14,929	14,929	14,928	14,929						14,929				148	01/17/2041
46651N-AA-2	JOL AIR_19-1	12/15/2025	MBS PAYDOWN 100.0000		1,270,029	1,270,029	1,270,027	1,268,101		1,928		1,928		1,270,029				29,324	04/15/2044
46651N-AB-0	JOL AIR_19-1	12/15/2025	MBS PAYDOWN 100.0000		467,263	467,263	467,252	466,379		884		884		467,263				8,988	04/15/2044
46658F-AB-0	JBLU UT LENDING LLC JETBLUE_24-1	10/23/2025	MBS PAYDOWN 100.0000		136,522	136,522	136,522	136,522						136,522				6,076	04/23/2028
46658F-AC-8	JBLU UT LENDING LLC JETBLUE_24-1	12/20/2025	MBS PAYDOWN 100.0000		158,639	158,639	158,639	158,639						158,639				5,620	12/20/2027
46658F-AD-6	JBLU UT LENDING LLC JETBLUE_24-1	10/23/2025	MBS PAYDOWN 100.0000		71,399	71,399	71,399	71,399						71,399				3,259	07/23/2036
46658F-AE-4	JBLU UT LENDING LLC JETBLUE_24-1	12/20/2025	MBS PAYDOWN 100.0000		75,447	75,447	75,447	75,447						75,447				2,695	06/20/2036
46658F-AF-1	JBLU UT LENDING LLC JETBLUE_24-1	11/30/2025	MBS PAYDOWN 100.0000		75,069	75,069	75,069	75,069						75,069				3,390	05/31/2036
46658F-AG-9	JBLU UT LENDING LLC JETBLUE_24-1	11/30/2025	MBS PAYDOWN 100.0000		77,951	77,951	77,951	77,951						77,951				3,521	05/31/2036
46658F-AH-7	JBLU UT LENDING LLC JETBLUE_24-1	11/30/2025	MBS PAYDOWN 100.0000		75,951	75,951	75,951	75,951						75,951				3,416	05/31/2036
46658F-AJ-3	JBLU UT LENDING LLC JETBLUE_24-1	11/30/2025	MBS PAYDOWN 100.0000		130,572	130,572	130,572	130,572						130,572				5,771	11/30/2029
46658F-AK-0	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		118,342	118,342	118,342	118,342						118,342				5,246	05/14/2029
46658F-AL-8	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		125,437	125,437	125,437	125,437						125,437				5,567	11/14/2029
46658F-AM-6	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		133,452	133,452	133,452	133,452						133,452				5,927	02/14/2030
46658F-AN-4	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		115,126	115,126	115,126	115,126						115,126				5,116	05/14/2030
46658F-AP-9	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		43,161	43,161	43,161	43,161						43,161				1,963	08/14/2036
46658F-AQ-7	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		39,033	39,033	39,033	39,033						39,033				1,798	11/14/2036
46658F-AR-5	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		121,322	121,322	121,322	121,322						121,322				5,385	11/14/2029
46658F-AS-3	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		41,653	41,653	41,653	41,653						41,653				1,911	11/14/2036
46658F-AT-1	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		41,709	41,709	41,709	41,709						41,709				1,899	11/14/2036
46658F-AU-8	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		63,486	63,486	63,486	63,486						63,486				2,890	11/14/2036
55037L-AA-2	LUNAR_20-1A-A	12/15/2025	MBS PAYDOWN 100.0000		190,720	190,720	190,718	190,476		244		244		190,720				3,488	02/15/2045
59170D-AA-9	METRONET INFRASTRUCTURE ISSUER LLC MNET_	07/24/2025	SECURITY CALLED AT 100.00000000 100.0000		13,086,000	13,086,000	13,085,020	13,085,994						13,085,994		6	6	921,610	04/21/2053
59170J-A*-9	METRONET INFRA ISSUER LLC MNET_23-3	07/24/2025	SECURITY CALLED AT 113.24700000 113.2470		64,097,802	56,600,000	56,600,000	56,600,000						56,600,000				10,142,343	10/20/2053
59170J-AA-6	METRONET INFRASTRUCTURE ISSUER LLC MNET_	07/24/2025	SECURITY CALLED AT 100.00000000 100.0000		30,275,728	30,275,728	28,466,091	28,997,525		104,475		104,475		29,102,000		1,173,728	1,173,728	1,795,879	10/21/2052
59170J-AG-3	METRONET INFRASTRUCTURE ISSUER LLC MNET_	07/24/2025	SECURITY CALLED AT 100.00000000 100.0000		3,000,000	3,000,000	2,999,566	2,999,820		73		73		2,999,893		107	107	200,252	04/20/2054

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59524E-AB-8	MID-ATLANTIC MILITARY CO	08/01/2025	SINKING FUND REDEMPTION 100.0000		162,531	162,531	172,425	162,646		(116)		(116)		162,531				6,249	08/01/2050
62946A-AA-2	NPRL_16-1A-A1	11/20/2025	MBS PAYDOWN 100.0000		1,220,524	1,220,524	1,220,524	1,220,524						1,220,524				37,582	04/20/2046
62946A-AC-8	NPRL_17-1A-A1	12/20/2025	MBS PAYDOWN 100.0000		56,118	56,118	56,117	56,019		98		98		56,118				187	10/21/2047
62954J-AA-2	NPRL_19-1A	12/20/2025	MBS PAYDOWN 100.0000		1,265,886	1,265,886	1,265,877	1,264,193		1,693		1,693		1,265,886				18,563	09/20/2049
63943D-AA-7	NAVIGATOR AIRCRAFT ABS LTD NAVTR_24-1	12/15/2025	MBS PAYDOWN 100.0000		1,000,000	1,000,000	999,642	997,911		2,090		2,090		1,000,000				29,250	08/16/2049
67181D-AA-9	OAK STREET INVESTMENT GRADE NET LEASE FU	12/20/2025	MBS PAYDOWN 100.0000		3,633,341	3,633,341	3,229,274	3,467,709		165,632		165,632		3,633,341				50,796	11/21/2050
67181D-AJ-0	OAK STREET INVESTMENT GRADE NET LEASE FU	12/20/2025	MBS PAYDOWN 100.0000		1,238,062	1,238,062	1,237,613	1,236,505		1,557		1,557		1,238,062				22,232	11/20/2051
67181D-AK-7	OAK STREET INVESTMENT GRADE NET LEASE FU	12/20/2025	MBS PAYDOWN 100.0000		1,502,409	1,502,409	1,502,360	1,500,360		2,049		2,049		1,502,409				29,813	11/20/2051
67190A-AA-4	OAKIG_21-1A-A1	12/20/2025	MBS PAYDOWN 100.0000		322,890	322,890	322,840	322,643		246		246		322,890				3,619	01/20/2051
69291V-AA-2	PKAIR 2024-1	12/15/2025	MBS PAYDOWN 100.0000		470,253	470,253	470,253	470,253						470,253				17,105	09/15/2039
69291Y-AB-4	PKAIR 2025-1	12/15/2025	MBS PAYDOWN 100.0000		381,024	381,024	381,012			854		854		381,024				7,553	11/17/2042
69291Y-AC-2	PKAIR 2025-1	12/15/2025	MBS PAYDOWN 100.0000		701,718	701,718	701,715			1,675		1,675		701,718				14,930	11/17/2042
69291Y-AD-0	PKAIR 2025-1	12/15/2025	MBS PAYDOWN 100.0000		262,906	262,906	262,906			736		736		262,906				6,577	11/17/2042
69381E-AA-1	PK ALIFT LOAN FUNDING 4 LP PKAIR_24-2	12/15/2025	MBS PAYDOWN 100.0000		7,524,197	7,524,197	7,524,186	7,509,695		14,503		14,503		7,524,197				210,846	10/15/2039
74331F-AA-9	PROGRESS RESIDENTIAL TRUST PROG_21-SFR1	02/01/2025	MBS PAYDOWN 100.0000		2,830,988	2,830,988	2,830,931	2,830,931		57		57		2,830,988				4,964	04/18/2038
74331F-AC-5	PROGRESS RESIDENTIAL TRUST PROG_21-SFR1	02/01/2025	MBS PAYDOWN 100.0000		520,000	520,000	519,979	519,979		21		21		520,000				1,129	04/18/2038
74333D-AA-2	PROGRESS RESIDENTIAL TRUST PROG_21-SFR2	04/01/2025	MBS PAYDOWN 100.0000		1,925,035	1,925,035	1,925,007	1,925,007		28		28		1,925,035				9,545	04/19/2038
74333D-AC-8	PROGRESS RESIDENTIAL TRUST PROG_21-SFR2	04/01/2025	MBS PAYDOWN 100.0000		1,700,000	1,700,000	1,699,920	1,699,920		80		80		1,700,000				10,177	04/19/2038
74333D-AE-4	PROGRESS RESIDENTIAL TRUST PROG_21-SFR2	04/01/2025	MBS PAYDOWN 100.0000		800,000	800,000	799,986	799,986		14		14		800,000				5,325	04/19/2038
74333F-AA-7	PROGRESS RESIDENTIAL MASTER TRUST PROG_2	12/01/2025	MBS PAYDOWN 100.0000		75,246	75,246	75,243	75,246						75,246				613	07/19/2038
74333H-AA-3	PROGRESS RESIDENTIAL TRUST PROG_21-SFR6	12/01/2025	MBS PAYDOWN 100.0000		9,637	9,637	9,636	9,637						9,637				117	07/19/2038
74333P-AA-5	PROGRESS RESIDENTIAL TRUST PROG_21-SFR7	12/01/2025	MBS PAYDOWN 100.0000		10,560	10,560	10,560	10,560						10,560				126	08/17/2040
74333T-AA-7	PROGRESS RESIDENTIAL MASTER TRUST PROG_2	12/01/2025	MBS PAYDOWN 100.0000		37,890	37,890	37,888	37,890						37,890				367	10/19/2038
74333W-AA-0	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10	12/01/2025	MBS PAYDOWN 100.0000		21,065	21,065	21,064	21,065						21,065				199	12/19/2040
74333W-AC-6	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10	12/01/2025	MBS PAYDOWN 100.0000		109,707	109,707	109,704	109,707						109,707				1,133	12/19/2040
74333W-AE-2	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10	12/01/2025	MBS PAYDOWN 100.0000		25,468	25,468	25,466	25,468						25,468				278	12/19/2040
74334N-AA-9	PROGRESS RESIDENTIAL TRUST PROG_25-SFR1	12/01/2025	MBS PAYDOWN 100.0000		37,514	37,514	34,266			367		367		37,514				822	02/20/2042
78403D-AN-0	SBA TOWER TRUST	01/15/2025	MBS PAYDOWN 100.0000		11,400,000	11,400,000	11,400,000	11,400,000						11,400,000				26,044	01/17/2050
78449A-AA-0	SLAM LTD SLAM_21-1	12/15/2025	MBS PAYDOWN 100.0000		711,306	711,306	711,283	710,643		663		663		711,306				9,516	06/15/2046
78487J-AA-4	SVC ABS LLC SVC_23-1A	12/20/2025	MBS PAYDOWN 100.0000		148,664	148,670	143,563	147,759		905		905		148,664				4,147	02/20/2053
78487J-AB-2	SVC ABS LLC SVC_23-1A	12/20/2025	MBS PAYDOWN 100.0000		36,140	36,138	33,866	35,815		326		326		36,140				1,086	02/20/2053
78509*-AA-0	ITE_STEAM 2025	11/28/2025	VARIOUS		45,002	45,002	45,002							45,002				605	08/28/2055
78520E-AA-4	SABEY DATA CENTERS SDCP_20-1	04/10/2025	VARIOUS		1,600,000	1,600,000	1,588,817	1,597,974		2,640		2,640		1,600,614		(614)	(614)	10,874	04/20/2045
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT I LT	12/15/2025	MBS PAYDOWN 100.0000		2,128,299	2,128,299	2,107,867	2,123,863		4,436		4,436		2,128,299				55,710	10/15/2042
82667C-AA-3	SRL SRL_21-1	12/17/2025	MBS PAYDOWN 100.0000		431,570	431,570	410,992	429,127		2,442		2,442		431,570				5,322	08/17/2051
82667C-AC-9	SIGNAL RAIL I LLC SRL_24-1	12/15/2025	MBS PAYDOWN 100.0000		155,216	155,216	155,135	154,873		343		343		155,216				4,590	05/18/2054
83438L-AA-9	SOLRR AIRCRAFT LLC SOLRR_21-1	12/15/2025	MBS PAYDOWN 100.0000		963,529	963,529	963,508	962,556		973		973		963,529				13,411	10/15/2046
85236K-AD-4	STACK INFRASTRUCTURE ISSUER LLC SIDC_20-	05/22/2025	SECURITY CALLED AT 100.00000000 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				15,460	08/25/2045
85573L-AA-9	START LTD STARR_19-1	12/15/2025	MBS PAYDOWN 100.0000		801,125	801,125	801,089	799,871		1,254		1,254		801,125				21,803	03/15/2044
86190B-AA-2	STORE MASTER FUNDING LLC STR_21-1A	12/20/2025	MBS PAYDOWN 100.0000		44,615	44,615	40,266	44,094		522		522		44,615				512	06/20/2051
86190B-AC-8	STORE MASTER FUNDING LLC STR_21-1A	12/20/2025	MBS PAYDOWN 100.0000		9,130	9,130	9,042	9,109		21		21		9,130				142	06/20/2051
86212V-AB-0	STORE MASTER FUNDING LLC STR_16-	12/20/2025	MBS PAYDOWN 100.0000		132,747	132,747	132,708	132,449		298		298		132,747				3,125	10/22/2046
86212X-AC-4	STORE MASTER FUNDING LLC STR_19-1	12/20/2025	MBS PAYDOWN 100.0000		42,500	42,500	42,490	42,427		74		74		42,500				764	11/22/2049
86212X-AF-7	STORE MASTER FUNDING LLC STR_23-1	12/20/2025	MBS PAYDOWN 100.0000		24,000	24,000	23,996	23,923		77		77		24,000				805	06/20/2053
86213C-AB-1	STORE MASTER FUNDING LLC STR_15-	04/20/2025	MBS PAYDOWN 100.0000		11,524,683	11,524,683	11,466,752	11,513,669		11,014		11,014		11,524,683				160,088	04/20/2045
86613X-AA-3	FIBER_20-1A	11/20/2025	MBS PAYDOWN 100.0000		8,811,000	8,811,000	8,749,900	8,792,332		18,668		18,668		8,811,000				184,958	12/20/2050
86613X-AG-0	SUMMIT ISSUER LLC FIBER_23-1	11/20/2025	VARIOUS		13,952,000	13,952,000	13,674,004	13,767,998		184,002		184,002		13,952,000				858,333	02/20/2053
86613X-AH-8	SUMMIT ISSUER LLC FIBER_23-1	11/20/2025	VARIOUS		4,249,000	4,249,000	3,994,090	4,077,575		171,425		171,425		4,249,000				311,288	02/20/2053
87248Q-AA-6	TIF FUNDING II LLC TIF_20-1A	12/20/2025	MBS PAYDOWN 100.0000		1,077,920	1,077,920	1,000,489	1,070,952		6,968		6,968		1,077,920				12,203	08/21/2045
87267C-AA-6	TRP_21-1	12/17/2025	MBS PAYDOWN 100.0000		273,913	273,913	273,856	273,664		249		249		273,913				3,108	06/19/2051
87404L-AA-0	TLWND_19-1	12/15/2025	MBS PAYDOWN 100.0000		2,042,559	2,042,559	2,042,550	2,039,458		3,100		3,100		2,042,559				61,276	12/15/2044
87407R-AA-4	TAL ADVANTAGE LLC TAL_20-1A	12/20/2025	MBS PAYDOWN 100.0000		5,541,690	5,541,690	5,487,459	5,530,208		11,482		11,482		5,541,690				61,536	09/20/2045
87407R-AC-0	TAL ADVANTAGE LLC TAL_20-1A	12/20/2025	MBS PAYDOWN 100.0000		378,000	378,000	377,916	377,353		647		647		378,000				6,736	09/20/2045
88035K-AC-3	TENET EQUITY FUNDING TENET_25-1	12/20/2025	MBS PAYDOWN 100.0000		7,286	7,286	7,285			19		19		7,286				35	10/20/2055
88315L-AE-8	TEXTAINER MARINE CONTAINERS VII LTD TMCL	12/20/2025	MBS PAYDOWN 100.0000		255,721	255,721	255,677	255,357		363		363		255,721				4,137	08/21/2045
88315L-AG-3	TEXTAINER MARINE CONTAINERS LTD TCML_20-	12/20/2025	MBS PAYDOWN 100.0000		3,278,637	3,278,637	3,277,661	3,275,090		3,547		3,547		3,278,637				38,417	09/20/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88315L-AH-1	TEXTAINER MARINE CONTAINERS LTD TCML_20-	12/20/2025	MBS PAYDOWN 100.0000		420,314	420,314	420,267	419,584				730		420,314				7,833	09/20/2045
88315L-AJ-7	TEXTAINER MARINE CONTAINERS VII LTD TMCL	12/20/2025	MBS PAYDOWN 100.0000		3,822,000	3,822,000	3,820,467	3,817,825				4,175		3,822,000				43,682	09/20/2045
88315L-AK-4	TEXTAINER MARINE CONTAINERS VII LTD TMCL	12/20/2025	MBS PAYDOWN 100.0000		427,700	427,700	427,614	426,955				745		427,700				7,761	09/20/2045
88315L-AL-2	TEXTAINER MARINE CONTAINERS VII LTD TMCL	12/20/2025	MBS PAYDOWN 100.0000		1,390,400	1,390,400	1,389,976	1,389,187				1,213		1,390,400				12,653	02/20/2046
88315L-AQ-1	TEXTAINER MARINE CONTAINERS VII LTD TMCL	12/20/2025	MBS PAYDOWN 100.0000		864,000	864,000	864,168	863,002				998		864,000				10,437	04/20/2046
88315L-AS-7	TEXTAINER MARINE CONTAINERS LIMITED TMCL	11/20/2025	MBS PAYDOWN 100.0000		1,977,213	1,977,213	1,869,265	1,968,990				8,223		1,977,213				19,179	08/20/2046
88316A-AA-9	TEXTAINER MARINE CONTAINERS VII TMCL_24-	12/20/2025	MBS PAYDOWN 100.0000		2,613,783	2,613,783	2,612,760	2,606,648				7,136		2,613,783				71,099	08/20/2049
88651C-AA-8	TPDC_23-1	10/22/2025	VARIOUS		25,000,000	25,000,000	23,932,288	24,437,360				518,732		24,956,091		43,909	43,909	622,407	06/25/2053
88655A-AA-8	TIF 2024-1A	12/20/2025	MBS PAYDOWN 100.0000		2,640,000	2,640,000	2,639,117	2,632,461				7,539		2,640,000				78,364	04/20/2049
88655A-AG-5	TIF 2024-2A	12/20/2025	MBS PAYDOWN 100.0000		1,204,062	1,204,062	1,203,730	1,200,586				3,476		1,204,062				36,284	07/20/2049
89238G-AD-3	TOYOTA LEASE OWNER TRUST TLOT_24-A	07/22/2025	VARIOUS		6,738,115	6,720,000	6,719,716	6,719,943				2,242		6,722,185		15,930	15,930	202,882	04/20/2027
895975-AA-8	TRICON RESIDENTIAL TRUST TCN_24-SFR4	12/01/2025	MBS PAYDOWN 100.0000		125,290	125,290	120,268	124,799				491		125,290				3,530	11/19/2041
89609M-AA-7	TRIBUTE RAIL LLC TRP_22-1	12/17/2025	MBS PAYDOWN 100.0000		1,256,787	1,256,787	1,256,534	1,254,183				2,604		1,256,787				32,070	05/17/2052
89613J-AA-8	TRICON AMERICAN HOMES TAH_20-SFR2	12/01/2025	MBS PAYDOWN 100.0000		158,697	158,697	158,693	158,697						158,697				1,279	11/18/2039
89617F-AA-2	TCN 2025-SFR2	12/01/2025	MBS PAYDOWN 100.0000		15,608	15,608	15,585							15,608				271	08/17/2044
89617F-AB-0	TCN 2025-SFR2	12/01/2025	MBS PAYDOWN 100.0000		3,442	3,442	3,442							3,442				62	08/17/2044
89617F-AC-8	TCN 2025-SFR2	12/01/2025	MBS PAYDOWN 100.0000		3,755	3,755	3,755							3,755				71	08/17/2044
89656C-AA-1	TRL_2010-1A	10/28/2025	VARIOUS		3,846,750	3,846,750	3,873,286	3,873,049		(3,068)		(3,068)		3,869,981		(23,231)	(23,231)	164,451	10/16/2040
89656G-AA-2	TRINITY RAIL LEASING LP TRL_21-1A	12/19/2025	MBS PAYDOWN 100.0000		228,914	228,914	228,896	228,659		254		254		228,914				2,890	07/19/2051
89656G-AC-8	TRL 2024-1A	12/19/2025	MBS PAYDOWN 100.0000		891,390	891,390	891,220	888,842		2,548		2,548		891,390				28,648	05/19/2054
89656R-AA-8	TRINITY RAIL LEASING LP TRL_2022-1A	12/19/2025	MBS PAYDOWN 100.0000		167,025	167,025	167,018	166,717		308		308		167,025				4,159	05/19/2052
89657B-AA-2	TRINITY RAIL LEASING LP TRL_19-1A	12/17/2025	MBS PAYDOWN 100.0000		946,592	946,592	946,118	945,013		1,579		1,579		946,592				19,415	04/17/2049
89657M-AA-8	TRINITY RAIL LEASING LP TRL_25-1	12/19/2025	MBS PAYDOWN 100.0000		175,813	175,813	175,789			440		440		175,813				824	10/19/2055
89680H-AA-0	TRITON CONTAINER FINANCE LLC TCF_20-1	12/20/2025	MBS PAYDOWN 100.0000		3,799,500	3,799,500	3,798,791	3,795,365		4,135		4,135		3,799,500				43,425	09/20/2045
89680H-AE-2	TRITON CONTAINER FINANCE LLC TCF_21-1	12/20/2025	MBS PAYDOWN 100.0000		1,300,500	1,300,500	1,298,050	1,299,083		1,417		1,417		1,300,500				13,103	03/20/2046
89683L-AA-8	TRP_21-2-A	12/17/2025	MBS PAYDOWN 100.0000		721,251	721,251	711,611	719,472		1,779		1,779		721,251				8,224	06/20/2051
90352W-AD-6	USQ RAIL I LLC STEAM_21-1	12/28/2025	MBS PAYDOWN 100.0000		102,078	102,078	102,076	101,950		128		128		102,078				1,275	02/28/2051
912928-AA-6	STEAM 2024-1A	12/28/2025	VARIOUS		1,406,532	1,406,532	1,406,088	1,402,820		3,712		3,712		1,406,532				41,601	09/28/2054
92212K-AB-2	VANTAGE DATA CENTERS ISSUER LLC VDC_20-1	09/08/2025	SECURITY CALLED AT 100.00000000 100.0000		14,700,000	14,700,000	14,700,000	14,700,000						14,700,000				176,659	09/15/2045
92212K-AE-6	VANTAGE DATA CENTERS LLC VDC_23-1	11/15/2025	MBS PAYDOWN 100.0000		46,848,000	46,848,000	46,848,000	46,848,000						46,848,000				2,712,343	03/16/2048
96328G-BZ-9	WFLF 2024-3A	07/24/2025	TD SECURITIES (USA) LLC		30,138,281	30,000,000	29,998,194	29,998,557		722		722		29,999,279		139,002	139,002	868,000	09/19/2039
97063R-AA-8	WILLIS ENGINE SECURITIZATION TRUST WESTF	12/15/2025	MBS PAYDOWN 100.0000		162,048	162,048	162,043			347		347		162,048				2,622	06/15/2050
97064F-AA-3	WILLIS ENGINE STRUCTURED TRUST V WESTF_2	12/15/2025	MBS PAYDOWN 100.0000		201,289	201,289	201,286	201,040		249		249		201,289				4,012	03/15/2045
97064G-AA-1	WESTF_21-A-A	12/15/2025	MBS PAYDOWN 100.0000		424,847	424,847	424,904	424,396		451		451		424,847				7,377	05/15/2046
98919W-AA-1	ZAYO ISSUER LLC ZAYO_25-1	06/17/2025	CANTOR FITZGERALD & CO.		12,534,589	12,525,000	12,525,000							12,525,000		9,589	9,589	220,084	03/20/2055
98979Q-AA-1	ZIPLY FIBER ISSUER LC	08/28/2025	SECURITY CALLED AT 100.00000000 100.0000		31,200,000	31,200,000	31,191,301	31,193,773		1,567		1,567		31,195,340		4,660	4,660	2,524,199	04/20/2054
BNLORG-2K-5	TRIFON CONTAINER FINANCE LTD	12/25/2025	MBS PAYDOWN 100.0000		944,389	944,389	944,389	944,389						944,389				19,277	07/25/2029
L2287*-AA-5	CYGNUS_15-1	11/01/2025	MBS PAYDOWN 100.0000		665,335	665,335	454,013	454,013						454,013		211,322	211,322	39,491	12/31/2026
L2287*-AB-3	CYGNUS_15-1	11/01/2025	MBS PAYDOWN 100.0000		448,162	448,162	305,818	305,818						305,818		142,343	142,343	26,600	12/31/2026
L2287*-AC-1	CYGNUS_15-1	11/01/2025	MBS PAYDOWN 100.0000		1,546,854	1,546,854	1,055,541	1,055,541						1,055,541		491,313	491,313	91,816	12/31/2026
Y5008*-AA-2	KNAUSEN HOLDING LLC	10/15/2025	MBS PAYDOWN 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				213,375	07/15/2027
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					629,172,139	621,508,365	614,817,430	601,096,404		1,676,670		1,676,670		619,445,897		2,228,439	2,228,439	27,514,412	XXX
1889999999. Total - asset-backed securities (unaffiliated)					9,046,778,217	9,060,794,554	9,034,871,930	7,989,737,436	824,407	6,433,316	5,101	7,252,622		9,049,783,153		(10,506,902)	(10,506,902)	262,819,240	XXX
1899999999. Total - asset-backed securities (affiliated)					156,661,557	156,661,557	155,611,816	155,395,001		174,285		174,285		156,230,286		431,271	431,271	6,578,851	XXX
1909999997. Total - asset-backed securities - Part 4					9,203,439,774	9,217,456,111	9,190,483,746	8,145,132,437	824,407	6,607,601	5,101	7,426,907		9,206,013,439		(10,075,631)	(10,075,631)	269,398,091	XXX
1909999998. Total - asset-backed securities - Part 5					508,905,245	507,206,890	507,041,773			17,801		17,801		507,059,571		1,845,671	1,845,671	7,902,175	XXX
1909999999. Total - asset-backed securities					9,712,345,019	9,724,663,001	9,697,525,519	8,145,132,437	824,407	6,625,402	5,101	7,444,708		9,713,073,010		(8,229,960)	(8,229,960)	277,300,266	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					28,164,890,013	27,282,432,366	28,065,854,878	21,784,363,298	2,267,361	21,784,631	2,992,106	21,059,886	16,547,729	28,180,009,043	2,399,169	(41,298,064)	(38,898,895)	742,362,133	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
433323-90-4	HI Q INC	03/25/2025	SECURITIES WRITTEN OFF THE BOOKS	2,908,986.000															
641183-80-1	NETSKOPE INC	09/30/2025	CONVERSION TRANSACTIONS NON CASH	260,265.000	5,321,933		688,219	5,321,933	(4,633,714)			(4,633,714)		688,219		4,633,714	4,633,714		
641183-90-0	NETSKOPE INC	09/30/2025	CONVERSION TRANSACTIONS NON CASH	1,113,938.000	22,777,949		2,500,000	22,777,949	(20,277,949)			(20,277,949)		2,500,000		20,277,949	20,277,949		
BNL2BL-AN-2	WR BERKLEY CORPORATION	01/02/2025	TRANSFER BROKER	140,000.000	2,356,984	100	2,356,984	2,458,400	(101,416)			(101,416)		2,356,984					
D3207M-11-0	HENKEL AG & CO KGAA VORZUG	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	931.000	77,448		62,066	81,655	(19,207)			(19,207)	(382)	62,066	4,170	11,212	15,382	1,279	
D94523-10-3	VOLKSWAGEN AG-PREF	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	252.000	26,490		38,450	23,235	12,406			12,406	2,810	38,450	(2,380)	(9,581)	(11,961)		
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					30,560,804	XXX	5,645,719	30,663,172	(25,019,880)			(25,019,880)	2,428	5,645,719	1,790	24,913,294	24,915,084	1,279	XXX
BNL2BL-AL-6	REINSURANCE GROUP OF AMERICA INCOR	01/02/2025	TRANSFER BROKER	480,000.000	12,000,000		12,000,000	12,393,600	(393,600)			(393,600)		12,000,000				213,750	
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					12,000,000	XXX	12,000,000	12,393,600	(393,600)			(393,600)		12,000,000				213,750	XXX
4509999997. Total - preferred stocks - Part 4					42,560,804	XXX	17,645,719	43,056,772	(25,413,480)			(25,413,480)	2,428	17,645,719	1,790	24,913,294	24,915,084	215,029	XXX
4509999998. Total - preferred stocks - Part 5					5,600,000	XXX	5,600,000							5,600,000				107,800	XXX
4509999999. Total - preferred stocks					48,160,804	XXX	23,245,719	43,056,772	(25,413,480)			(25,413,480)	2,428	23,245,719	1,790	24,913,294	24,915,084	322,829	XXX
001055-10-2	AFLAC INC.	02/18/2025	VARIOUS	629.000	65,194		40,346	65,064	(24,718)			(24,718)		40,346		24,848	24,848		
00130H-10-5	AES CORPORATION	03/05/2025	VARIOUS	2,900.000	30,698		49,499	37,323	12,176			12,176		49,499		(18,801)	(18,801)	510	
00206R-10-2	AT&T INC	02/18/2025	VARIOUS	8,968.000	232,753		135,058	204,201	(69,143)			(69,143)		135,058		97,695	97,695	2,489	
00208D-40-8	ARC RESOURCES LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,165.000	22,029		18,245	21,118	(3,954)			(3,954)	1,081	18,245	(846)	4,631	3,785	157	
002824-10-0	ABBOTT LABORATORIES	02/18/2025	VARIOUS	2,138.000	278,604		155,302	241,829	(86,527)			(86,527)		155,302		123,302	123,302	1,261	
00287Y-10-9	ABBVIE INC	03/05/2025	VARIOUS	5,472.000	1,107,247		500,801	972,374	(471,574)			(471,574)		500,801		606,446	606,446	8,974	
00724F-10-1	ADOBE INC	02/18/2025	VARIOUS	544.000	250,488		170,790	241,906	(71,116)			(71,116)		170,790		79,698	79,698		
00766T-10-0	AECOM	02/18/2025	VARIOUS	276.000	27,877		27,093	29,482	(2,389)			(2,389)		27,093		784	784	72	
007903-10-7	ADVANCED MICRO DEVICE	02/18/2025	VARIOUS	1,960.000	222,529		179,766	236,748	(56,983)			(56,983)		179,766		42,763	42,763		
00846U-10-1	AGILENT TECHNOLOGIES INC.	02/18/2025	VARIOUS	367.000	49,432		34,660	49,303	(14,643)			(14,643)		34,660		14,772	14,772	91	
008474-10-8	AGNICO EAGLE MINES LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	659.000	63,780		34,045	51,530	(20,448)			(20,448)	2,963	34,045	(2,538)	32,272	29,734		
009066-10-1	AIRBNB INC-CLASS A	02/18/2025	VARIOUS	525.000	84,395		58,673	68,990	(10,317)			(10,317)		58,673		25,722	25,722		
009158-10-6	AIR PROD & CHEMICAL	02/18/2025	VARIOUS	298.000	94,228		72,859	86,432	(13,573)			(13,573)		72,859		21,369	21,369	527	
00971T-10-1	AKAMAI TECHNOLOGIES	11/25/2025	VARIOUS	400.000	37,634		27,203	38,260	(11,057)			(11,057)		27,203		10,431	10,431		
011532-10-8	ALAMOS GOLD INC-CLASS A	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	820.000	28,395		24,210							24,210	(489)	4,674	4,185	20	
012653-10-1	ALBEMARLE CORP	06/02/2025	VARIOUS	300.000	19,789		21,197	25,824	(4,627)			(4,627)		21,197		(1,407)	(1,407)	194	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITY	11/25/2025	VARIOUS	500.000	34,912		49,720	48,775	945		7,125	(6,180)		42,595		(7,684)	(7,684)	1,832	
016255-10-1	ALIGN TECHNOLOGY INC	11/25/2025	VARIOUS	200.000	34,417		55,110	41,702	13,408		17,293	(3,885)		37,817		(3,400)	(3,400)		
01626P-14-8	ALIMENTATION COUCHE-TARD INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	889.000	45,119		30,173	49,265	(21,721)			(21,721)	2,629	30,173	(2,252)	17,199	14,947		
018802-10-8	ALLIANT ENERGY CORP	02/18/2025	VARIOUS	617.000	37,943		30,852	36,489	(5,638)			(5,638)		30,852		7,091	7,091	313	
020002-10-1	ALLSTATE CORP.	02/18/2025	VARIOUS	288.000	54,223		27,274	55,524	(28,249)			(28,249)		27,274		26,948	26,948	265	
02005N-10-0	ALLY FINANCIAL INC	06/02/2025	VARIOUS	1,222.000	44,652		45,437	44,004	1,433			1,433		45,437		(785)	(785)	584	
020430-10-7	ALNYLAM PHARMACEUTICALS INC	02/18/2025	VARIOUS	122.000	30,953		14,461	28,708	(14,247)			(14,247)		14,461		16,491	16,491		
02079K-10-7	ALPHABET INC-CL C	02/18/2025	VARIOUS	6,240.000	1,161,846		304,362	1,188,346	(883,984)			(883,984)		304,362		857,484	857,484		
02079K-30-5	ALPHABET INC-CL A	02/18/2025	VARIOUS	7,192.000	1,326,273		328,341	1,361,446	(1,033,104)			(1,033,104)		328,341		997,931	997,931		
023135-10-6	AMAZON.COM INC	03/05/2025	VARIOUS	28,438.000	6,065,656		1,271,416	6,239,013	(4,967,597)			(4,967,597)		1,271,416		4,794,240	4,794,240		
023608-10-2	AMEREN CORPORATION	02/18/2025	VARIOUS	29,499.000	2,893,400		2,174,460	2,629,541	(455,081)			(455,081)		2,174,460		718,940	718,940		
025537-10-1	AMERICAN ELECTRIC POWER INC.	02/18/2025	VARIOUS	694.000	70,841		63,463	64,008	(544)			(544)		63,463		7,378	7,378	645	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
025816-10-9	AMERICAN EXPRESS CO.	02/18/2025	VARIOUS	723.000	225,216		101,695	214,579	(112,884)			(112,884)		101,695		123,521	123,521	506	
025932-10-4	AMERICAN FINANCIAL GROUP INC	02/18/2025	VARIOUS	120.000	14,782		15,184	16,432	(1,248)			(1,248)		15,184		(402)	(402)	96	
02665T-30-6	AMERICAN HOMES 4 RENT- A	06/02/2025	VARIOUS	862.000	30,702		34,303	32,256	2,047			2,047		34,303		(3,601)	(3,601)	33	
026874-78-4	AMERICAN INTERNATIONAL GROUP	06/02/2025	VARIOUS	1,213.000	93,111		55,779	88,306	(32,528)			(32,528)		55,779		37,332	37,332	97	
03027X-10-0	AMERICAN TOWER CORP	03/07/2025	VARIOUS	11,173.000	2,319,072		2,079,100	2,049,240	29,861			29,861		2,079,100		239,972	239,972	18,100	
030420-10-3	AMERICAN WATER WORKS CO INC	02/18/2025	VARIOUS	204.000	25,729		24,143	25,396	(1,253)			(1,253)		24,143		1,586	1,586	156	
03073E-10-5	CENCORA INC	02/18/2025	VARIOUS	204.000	49,355		15,640	45,835	(30,195)			(30,195)		15,640		33,715	33,715	112	
03076C-10-6	AMERIPRISE FINANCIAL INC	02/18/2025	VARIOUS	129.000	70,499		14,713	68,683	(53,970)			(53,970)		14,713		55,786	55,786	191	
031100-10-0	AMETEK INC	11/25/2025	VARIOUS	370.000	69,280		44,176	44,164	(22,012)			(22,012)		44,176		25,103	25,103	68	
031162-10-0	AMGEN INC.	02/18/2025	VARIOUS	698.000	203,393		148,723	181,927	(33,203)			(33,203)		148,723		54,669	54,669	1,661	
032095-10-1	AMPHENOL CORP NEW CL A	02/18/2025	VARIOUS	1,469.000	100,997		35,854	102,022	(66,168)			(66,168)		35,854		65,143	65,143	242	
032654-10-5	ANALOG DEVICES INC.	02/18/2025	VARIOUS	614.000	133,082		96,782	130,450	(33,668)			(33,668)		96,782		36,299	36,299		
03571Q-83-9	ANNALY CAPITAL MANAGEMENT IN	02/18/2025	VARIOUS	1,181.000	25,177		23,434	21,612	1,822			1,822		23,434		1,742	1,742	768	
03662Q-10-5	ANSYS INC	07/18/2025	VARIOUS	304.000	113,721		94,233	102,548	(8,316)			(8,316)		94,233		19,489	19,489		
036752-10-3	ELEVANCE HEALTH INC.	02/18/2025	VARIOUS	276.000	106,418		34,552	101,816	(67,265)			(67,265)		34,552		71,867	71,867		
03769M-10-6	APOLLO GLOBAL MANAGERMENT INC	02/18/2025	VARIOUS	519.000	84,301		44,499	85,718	(41,219)			(41,219)		44,499		39,802	39,802	10	
037833-10-0	APPLE INC	11/25/2025	VARIOUS	45,784.000	10,963,765		1,925,490	11,424,912	(9,537,164)			(9,537,164)		1,925,490		9,038,274	9,038,274	11,531	
038222-10-5	APPLIED MATERIALS INC.	02/18/2025	VARIOUS	1,024.000	174,431		45,048	166,533	(121,485)			(121,485)		45,048		129,383	129,383		
03831W-10-8	APPLOVIN CORP- CLASS A	02/18/2025	VARIOUS	253.000	127,329		51,560	81,929	(30,369)			(30,369)		51,560		75,768	75,768		
039483-10-2	ARCHER DANIELS MIDLAND CO.	02/18/2025	VARIOUS	734.000	33,694		30,690	37,082	(6,392)			(6,392)		30,690		3,004	3,004		
03990B-10-1	ARES MANAGEMENT CORP - A	02/18/2025	VARIOUS	278.000	51,897		22,443	49,214	(26,771)			(26,771)		22,443		29,454	29,454		
040413-20-5	ARISTA NETWORKS INC	02/18/2025	VARIOUS	1,306.000	141,660		33,830	144,352	(110,522)			(110,522)		33,830		107,830	107,830		
04621X-10-8	ASSURANT INC COM	06/02/2025	VARIOUS	148.000	30,072		26,708	31,557	(4,848)			(4,848)		26,708		3,364	3,364	118	
049468-10-1	ATLASSIAN CORP PLC-CLASS A	02/18/2025	VARIOUS	217.000	68,028		35,649	52,813	(17,164)			(17,164)		35,649		32,379	32,379		
049560-10-5	ATMOS ENERGY CORP	03/07/2025	VARIOUS	19,067.000	2,849,650		2,211,459	2,655,461	(444,002)			(444,002)		2,211,459		638,190	638,190	16,446	
052769-10-6	AUTODESK INC.	02/18/2025	VARIOUS	276.000	82,272		47,316	81,577	(34,261)			(34,261)		47,316		34,956	34,956		
053015-10-3	AUTOMATIC DATA PROCESSING INC.	02/18/2025	VARIOUS	544.000	168,098		101,839	159,245	(57,406)			(57,406)		101,839		66,258	66,258	838	
053332-10-2	AUTOZONE INC.	02/18/2025	VARIOUS	20.000	68,621		16,706	64,040	(47,334)			(47,334)		16,706		51,915	51,915		
053484-10-1	AVALONBAY COMMUNITIES INC	02/18/2025	VARIOUS	163.000	35,514		25,853	35,855	(10,002)			(10,002)		25,853		9,661	9,661	277	
05352A-10-0	AVANTOR INC	08/27/2025	VARIOUS	1,600.000	24,030		33,632	33,712	(80)		7,159	(7,239)		26,473		(2,443)	(2,443)		
053611-10-9	AVERY DENNISON CORP.	02/18/2025	VARIOUS	180.000	32,810		39,091	33,683	5,407			5,407		39,091		(6,281)	(6,281)		
05464C-10-1	AXON ENTERPRISE INC	02/18/2025	VARIOUS	89.000	61,661		19,406	52,894	(33,489)			(33,489)		19,406		42,256	42,256		
05722G-10-0	BAKER HUGHES COMPANY	02/18/2025	VARIOUS	1,242.000	57,900		35,331	50,947	(15,616)			(15,616)		35,331		22,570	22,570	286	
058498-10-6	BALL CORP	02/18/2025	VARIOUS	326.000	16,252		16,069	17,972	(1,904)			(1,904)		16,069		184	184		
060505-10-4	BANK OF AMERICA CORP	02/18/2025	VARIOUS	8,443.000	394,059		124,853	371,070	(246,217)			(246,217)		124,853		269,206	269,206		
06367I-10-1	BANK OF MONTREAL	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	874.000	88,519		73,999	84,805	(17,343)			(17,343)	6,537	73,999	(5,614)	20,135	14,521	977	
064058-10-0	BANK OF NEW YORK MELLON CORP	02/18/2025	VARIOUS	837.000	73,937		44,201	64,307	(20,105)			(20,105)		44,201		29,736	29,736	393	
064149-10-7	BANK OF NOVA SCOTIA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,536.000	78,220		73,510	82,439	(15,326)			(15,326)	6,397	73,510	(5,479)	10,189	4,710	1,152	
067901-10-8	BARRICK GOLD CORP	05/09/2025	VARIOUS	5,300.000	86,669		84,257	82,142	(5,034)			(5,034)	7,149	84,257	(5,229)	7,641	2,412	314	
071813-10-9	BAXTER INT'L. INC.	11/25/2025	VARIOUS	1,300.000	30,671		37,804	37,908	(104)		4,789	(4,893)		33,015		(2,344)	(2,344)	614	
075887-10-9	BECTON DICKINSON & CO.	02/18/2025	VARIOUS	340.000	76,319		83,724	77,136	6,588			6,588		83,724		(7,405)	(7,405)		
08265T-20-8	BENTLEY SYSTEMS INC-CLASS B	11/25/2025	VARIOUS	1,037.000	45,402		51,213	48,428	2,785			2,785		51,213		(5,812)	(5,812)	129	
084423-10-2	WR BERKLEY CORP	02/18/2025	VARIOUS	367.000	22,176		11,569	21,477	(9,908)			(9,908)		11,569		10,607	10,607		
084670-70-2	BERKSHIRE HATHAWAY INC-CL B	03/05/2025	VARIOUS	3,767.000	1,844,591		637,619	1,707,506	(1,069,886)			(1,069,886)		637,619		1,206,971	1,206,971		
086516-10-1	BEST BUY COMPANY INC	02/18/2025	VARIOUS	362.000	32,905		11,318	31,060	(19,741)			(19,741)		11,318		21,587	21,587	340	
09061G-10-1	BMRN 1.875 17CB	11/25/2025	VARIOUS	600.000	35,803		49,903	39,438	10,465			10,465		49,903		(14,100)	(14,100)		
09062X-10-3	BIOGEN INC.	11/25/2025	VARIOUS	517.000	72,949		118,745	79,060	39,685			39,685		118,745		(45,796)	(45,796)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09073M-10-4	BIO-TECHNE CORP	03/05/2025	VARIOUS	1,005.000	63,203		75,103	72,390	2,712			2,712		75,103		(11,899)	(11,899)	80	
09260D-10-7	BLACKSTONE GROUP INC/THE-A	02/18/2025	VARIOUS	875.000	144,912		77,199	150,868	(73,668)			(73,668)		77,199		67,713	67,713	1,260	
09290D-10-1	BLACKROCK FUNDING INC/DE	02/18/2025	VARIOUS	166.000	161,180		155,047	170,168	(15,121)			(15,121)		155,047		6,132	6,132		
097023-10-5	BOEING CORP.	02/18/2025	VARIOUS	979.000	181,213		148,727	173,283	(24,556)			(24,556)		148,727		32,486	32,486		
09857L-10-8	BOOKING HOLDINGS INC	02/18/2025	VARIOUS	41.000	208,395		77,031	203,705	(126,674)			(126,674)		77,031		131,363	131,363		
099502-10-6	BOOZ ALLEN HAMILTON HOLDINGS	02/18/2025	VARIOUS	143.000	16,880		12,209	18,404	(6,195)			(6,195)		12,209		4,670	4,670	79	
101121-10-1	BXP INC.	11/25/2025	VARIOUS	500.000	35,915		25,170	37,180	(12,010)			(12,010)		25,170		10,745	10,745	1,277	
101137-10-7	BOSTON SCIENTIFIC	02/18/2025	VARIOUS	1,768.000	186,836		76,283	157,918	(81,635)			(81,635)		76,283		110,553	110,553		
110122-10-8	BRISTOL MYERS SQUIBB CO.	02/18/2025	VARIOUS	2,547.000	137,604		127,214	144,058	(16,845)			(16,845)		127,214		10,391	10,391	1,579	
11040G-10-3	BRISTOW GROUP INC	12/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)	34,636.000	1,268,532		554,869	1,188,015	(633,146)			(633,146)		554,869		713,663	713,663		
11133T-10-3	BROADRIDGE FINANCIAL SOL-W/I	02/18/2025	VARIOUS	163.000	39,106		21,373	36,853	(15,479)			(15,479)		21,373		17,732	17,732	143	
11135F-10-1	BROADCOM INC	03/05/2025	VARIOUS	13,327.000	2,731,630		472,200	3,089,732	(2,617,532)			(2,617,532)		472,200		2,259,430	2,259,430		
113004-10-5	BROOKFIELD ASSET MANAGEMENT INC CL	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	415.000	25,111		11,856	22,496	(11,222)			(11,222)	582	11,856	(428)	13,683	13,255		
115236-10-1	BROWN & BROWN INC	02/18/2025	VARIOUS	326.000	36,179		15,044	33,259	(18,214)			(18,214)		15,044		21,135	21,135	49	
12008R-10-7	BUILDERS FIRSTSOURCE INC	11/25/2025	VARIOUS	424.000	53,175		48,776	60,602	(11,827)			(11,827)		48,776		4,399	4,399		
122017-10-6	BURLINGTON STORES INC	02/18/2025	VARIOUS	105.000	25,811		18,412	29,931	(11,520)			(11,520)		18,412		7,399	7,399		
124900-30-9	CCL INDUSTRIES INC - CL B	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	403.000	19,968		20,773	20,722	(1,131)			(1,131)	1,183	20,773	(915)	110	(805)		
12503M-10-8	CBOE GLOBAL MARKETS INC.	02/18/2025	VARIOUS	122.000	24,863		13,546	23,839	(10,292)			(10,292)		13,546		11,317	11,317		
12504L-10-9	CBRE GROUP INC	02/18/2025	VARIOUS	388.000	55,705		13,180	50,941	(37,760)			(37,760)		13,180		42,525	42,525		
12514G-10-8	CDW CORP/DE	02/18/2025	VARIOUS	204.000	38,763		16,435	35,504	(19,069)			(19,069)		16,435		22,328	22,328		
125269-10-0	CF INDUSTRIES HOLDINGS INC	02/18/2025	VARIOUS	246.000	20,386		14,382	20,989	(6,607)			(6,607)		14,382		6,004	6,004	123	
12532H-10-4	CGI INC	02/18/2025	VARIOUS	210.000	25,159		19,385	22,965	(5,166)			(5,166)	1,585	19,385	(1,342)	7,116	5,774	22	
12541W-20-9	C H ROBINSON WORLDWIDE COM	11/25/2025	VARIOUS	359.000	40,661		37,016	37,092	(76)			(76)		37,016		3,644	3,644	383	
125523-10-0	THE CIGNA CORP	02/18/2025	VARIOUS	357.000	104,692		57,052	98,582	(41,530)			(41,530)		57,052		47,639	47,639		
12572Q-10-5	CME GROUP INC	02/18/2025	VARIOUS	435.000	107,107		89,135	101,020	(11,885)			(11,885)		89,135		17,972	17,972	2,523	
125896-10-0	CMS ENERGY	02/18/2025	VARIOUS	326.000	22,544		19,204	21,728	(2,523)			(2,523)		19,204		3,339	3,339	177	
126408-10-3	C S X CORP.	11/25/2025	VARIOUS	67,843.000	2,219,879		2,430,963	2,189,294	241,669			241,669		2,430,963		(211,084)	(211,084)	92	
126650-10-0	CVS CAREMARK CORP	02/18/2025	VARIOUS	1,462.000	96,088		79,196	65,629	13,567			13,567		79,196		16,891	16,891	972	
127097-10-3	CABOT OIL & GAS CORP COMMON STOCK	02/18/2025	VARIOUS	1,203.000	33,307		24,015	30,725	(6,710)			(6,710)		24,015		9,292	9,292		
127387-10-8	CADENCE DESIGN SYS INC	02/18/2025	VARIOUS	326.000	96,816		22,318	97,950	(75,632)			(75,632)		22,318		74,499	74,499		
133131-10-2	CAMDEN PPTY TR SH BEN INT	11/25/2025	VARIOUS	551.000	61,416		52,507	63,938	(11,431)			(11,431)		52,507		8,909	8,909	1,594	
13321L-10-8	CAMECO CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	679.000	32,145		19,476	34,894	(17,160)			(17,160)	1,742	19,476	(1,499)	14,168	12,669		
134429-10-9	THE CAMPBELL'S COMPANY	08/27/2025	VARIOUS	400.000	13,848		19,027	16,752	2,275			2,275		19,027		(5,179)	(5,179)	341	
136069-10-1	CAN IMPERIAL BK OF COMMERCE	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,143.000	71,059		44,983	72,266	(31,197)			(31,197)	3,914	44,983	(3,353)	29,428	26,075	785	
136375-10-2	CANADIAN NATL RAILWAY CO	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	662.000	67,759		62,059	67,190	(10,531)			(10,531)	5,400	62,059	(4,626)	10,326	5,700		
136385-10-1	CANADIAN NATURAL RESOURCES	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,830.000	86,057		33,954	87,328	(57,108)			(57,108)	3,734	33,954	(3,320)	55,424	52,104	1,129	
13646K-10-8	CANADIAN PACIFIC RAILWAY LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,083.000	85,210		74,810	78,375	(8,857)			(8,857)	5,293	74,810	(4,342)	14,742	10,400	144	
14040H-10-5	CAPITAL ONE FINANCIAL CORP	05/21/2025	VARIOUS	490.949	99,333		45,432	87,377	(42,132)			(42,132)		45,432		53,901	53,901		
14149Y-10-8	CARDINAL HEALTH INC.	02/18/2025	VARIOUS	333.000	41,996		15,709	39,384	(23,675)			(23,675)		15,709		26,287	26,287	168	
142339-10-0	CARLISLE COS INC	02/18/2025	VARIOUS	73.000	25,961		19,613	26,925	(7,313)			(7,313)		19,613		6,348	6,348		
143130-10-2	CARMAX INC.	06/02/2025	VARIOUS	500.000	36,964		36,590	40,880	(4,290)			(4,290)		36,590		374	374		
14316J-10-8	CARLYLE GROUP INC/THE	06/02/2025	VARIOUS	1,164.000	55,848		62,418	58,770	3,647			3,647		62,418		(6,569)	(6,569)	482	
143658-30-0	CARNIVAL CORP	02/18/2025	VARIOUS	1,491.000	38,685		23,490	37,156	(13,666)			(13,666)		23,490		15,195	15,195		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14448C-10-4	CARRIER GLOBAL CORP	06/02/2025	VARIOUS	1,331.000	87,962		70,000	90,854	(20,854)			(20,854)		70,000		17,962	17,962	324	
146869-10-2	CARVANA CO	02/18/2025	VARIOUS	142.000	40,516		36,523	28,877	7,646			7,646		36,523		3,994	3,994		
149123-10-1	CATERPILLAR INC.	11/25/2025	VARIOUS	659.000	242,840		89,331	239,059	(149,727)			(149,727)		89,331		153,509	153,509	1,137	
150870-10-3	CELANESE CORP-SERIES A	03/05/2025	VARIOUS	500.000	29,505		52,391	34,605	17,786			17,786		52,391		(22,887)	(22,887)	9	
15101Q-20-7	CELESTICA INC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	48.000	9,584		4,309							4,309	209	5,066	5,275		
15135B-10-1	CENTENE CORP DEL COM	02/18/2025	VARIOUS	661.000	37,322		37,723	40,043	(2,320)			(2,320)		37,723		(402)	(402)		
15135U-10-9	CENOVUS ENERGY INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,927.000	29,760		14,786	29,196	(16,215)			(16,215)	1,805	14,786	(1,628)	16,602	14,974		
15189T-10-7	CENTERPOINT ENERGY INC.	02/18/2025	VARIOUS	653.000	21,942		14,092	20,720	(6,628)			(6,628)		14,092		7,851	7,851		
15677J-10-8	CERIDIAN HCM HOLDING INC	06/02/2025	VARIOUS	400.000	24,675		20,084	29,056	(8,972)			(8,972)		20,084		4,591	4,591		
16119P-10-8	CHARTER COMMUNICATIONS INC	02/18/2025	VARIOUS	131.000	47,263		46,137	44,903	1,234			1,234		46,137		1,126	1,126		
16411R-20-8	CHENIERE ENERGY INC	03/07/2025	VARIOUS	10,994.000	2,408,185		1,468,131	2,362,281	(894,150)			(894,150)		1,468,131		940,055	940,055	5,497	
165167-16-4	EXPAND ENERGY CORP	12/08/2025	VARIOUS	5,645.003	150,727		54,753	532,267	(477,514)			(477,514)		54,753		95,974	95,974		
165167-17-2	EXPAND ENERGY CORP	12/08/2025	VARIOUS	6,272.002	194,755		58,581	563,100	(504,519)			(504,519)		58,581		136,173	136,173		
165167-18-0	EXPAND ENERGY CORP	12/09/2025	VARIOUS	3,484.001	112,615		28,786	301,366	(272,580)			(272,580)		28,786		83,828	83,828		
165167-73-5	EXPAND ENERGY CORP	02/18/2025	VARIOUS	360.000	38,023		35,649	35,838	(189)			(189)		35,649		2,374	2,374		
166764-10-0	CHEVRON CORPORATION	07/24/2025	VARIOUS	2,434.330	374,523		238,959	352,541	(113,631)			(113,631)		238,959		135,564	135,564	4,579	
169656-10-5	CHIPOTLE MEXICAN GRILL INC	02/18/2025	VARIOUS	1,775.000	99,623		22,936	107,033	(84,097)			(84,097)		22,936		76,687	76,687		
171340-10-2	CHURCH & DWIGHT CO INC	02/18/2025	VARIOUS	326.000	34,047		24,035	34,135	(10,101)			(10,101)		24,035		10,012	10,012	96	
172062-10-1	CINCINNATI FINANCIAL CORP	02/18/2025	VARIOUS	163.000	22,261		13,892	23,423	(9,531)			(9,531)		13,892		8,369	8,369	132	
17275R-10-2	CISCO SYS INC	11/25/2025	VARIOUS	4,667.000	302,852		219,387	275,576	(56,953)			(56,953)		219,387		83,465	83,465	1,872	
172908-10-5	CINTAS CORP	02/18/2025	VARIOUS	353.000	71,908		25,382	64,493	(39,111)			(39,111)		25,382		46,526	46,526	138	
172967-42-4	CITIGROUP INC	02/18/2025	VARIOUS	2,249.000	189,937		92,254	158,307	(66,053)			(66,053)		92,254		97,683	97,683	1,259	
174610-10-5	CITIZENS FINANCIAL GROUP	02/18/2025	VARIOUS	653.000	30,410		23,513	28,575	(5,062)			(5,062)		23,513		6,897	6,897	274	
189054-10-9	CLOROX COMPANY	02/18/2025	VARIOUS	163.000	24,098		25,351	26,473	(1,122)			(1,122)		25,351		(1,253)	(1,253)	199	
18915M-10-7	CLOUDFLARE INC - CLASS A	02/18/2025	VARIOUS	383.000	64,929		24,778	41,241	(16,463)			(16,463)		24,778		40,150	40,150		
191216-10-0	COCA COLA COMPANY	02/18/2025	VARIOUS	5,026.000	346,170		283,409	312,919	(29,510)			(29,510)		283,409		62,761	62,761		
192446-10-2	COGNIZANT TECH SOLUT	02/18/2025	VARIOUS	612.000	54,915		39,420	47,063	(7,643)			(7,643)		39,420		15,494	15,494		
19260Q-10-7	COINBASE GLOBAL INC	02/18/2025	VARIOUS	215.000	58,165		13,794	53,385	(39,591)			(39,591)		13,794		44,371	44,371		
194162-10-3	COLGATE PALMOLIVE CO.	02/18/2025	VARIOUS	1,020.000	87,887		74,609	92,728	(18,119)			(18,119)		74,609		13,277	13,277	510	
20030N-10-1	COMCAST CORP-CLASS A	02/18/2025	VARIOUS	4,847.000	173,076		160,817	181,908	(21,091)			(21,091)		160,817		12,259	12,259	1,503	
205887-10-2	CONAGRA BRANDS INC	08/27/2025	VARIOUS	1,500.000	31,945		42,021	41,625	396			396		42,021		(10,076)	(10,076)	1,147	
20825C-10-4	CONOCOPHILLIPS	02/18/2025	VARIOUS	1,474.000	142,394		81,183	146,177	(64,994)			(64,994)		81,183		61,211	61,211	1,150	
209115-10-4	CONSOLIDATED EDISON INC.	02/18/2025	VARIOUS	286.000	27,259		20,878	25,520	(4,642)			(4,642)		20,878		6,381	6,381		
21036P-10-8	CONSTELLATION BRANDS INC.	02/18/2025	VARIOUS	204.000	33,878		40,420	45,084	(4,664)			(4,664)		40,420		(6,543)	(6,543)	206	
21037T-10-9	CONSTELLATION ENERGY CORP	02/18/2025	VARIOUS	347.000	111,184		12,823	77,627	(64,804)			(64,804)		12,823		98,360	98,360		
21037X-10-0	CONSTELLATION SOFTWARE INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	28.000	97,140		65,324	86,537	(25,589)			(25,589)	4,375	65,324	(3,542)	35,358	31,816	28	
21077C-30-5	CONTEXTLOGIC INC	03/07/2025	VIRTU KNIGHT CAPITAL GROUP LLC	15,826.000	119,074		82,606	111,257	(28,651)			(28,651)		82,606		36,468	36,468		
216648-50-1	COOPER COS INC/THE	02/18/2025	VARIOUS	310.000	27,096		22,403	28,498	(6,096)			(6,096)		22,403		4,694	4,694		
217204-10-6	COPART INC	02/18/2025	VARIOUS	943.000	56,005		28,509	54,119	(25,609)			(25,609)		28,509		27,495	27,495		
219350-10-5	CORNING INC.	02/18/2025	VARIOUS	898.000	47,253		26,841	42,673	(15,832)			(15,832)		26,841		20,412	20,412		
219948-10-6	CORPAY INC	02/18/2025	VARIOUS	108.000	41,019		19,207	36,549	(17,343)			(17,343)		19,207		21,812	21,812		
22052L-10-4	CORTEVA INC	02/18/2025	VARIOUS	816.000	52,387		23,005	46,479	(23,474)			(23,474)		23,005		29,382	29,382		
22160K-10-5	COSTCO WHOLESALE CORP-NEW	03/05/2025	VARIOUS	1,314.000	1,376,428		396,287	1,203,979	(807,692)			(807,692)		396,287		980,141	980,141	1,524	
22160N-10-9	COSTAR GROUP INC	02/18/2025	VARIOUS	408.000	30,362		23,146	29,209	(6,063)			(6,063)		23,146		7,216	7,216		
22788C-10-5	CROWDSTRIKE HOLDINGS INC	02/18/2025	VARIOUS	302.000	136,241		65,236	103,332	(38,097)			(38,097)		65,236		71,006	71,006		
22822V-10-1	CROWN CASTLE INTERNATIONAL CORP	03/07/2025	VARIOUS	12,640.000	1,198,397		1,340,414	1,147,206	193,207			193,207		1,340,414		(142,017)	(142,017)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
228368-10-6	CROWN HOLDINGS INC	11/25/2025	VARIOUS	500.000	46,749		38,695	41,345	(2,650)			(2,650)		38,695		8,054	8,054	308	
231021-10-6	CUMMINS INC	02/18/2025	VARIOUS	184.000	68,996		25,286	64,142	(38,856)			(38,856)		25,286		43,710	43,710		
233051-87-9	XTRACKERS HARVEST CSI 300 CHINA A-SHARE	08/27/2025	VARIOUS	15,801.000	427,758		375,390	405,203	(42,837)			(42,837)		375,390		52,369	52,369		
23331A-10-9	D R HORTON INC COM	02/18/2025	VARIOUS	393.000	51,117		17,265	54,949	(37,684)			(37,684)		17,265		33,852	33,852	157	
233331-10-7	DTE ENERGY COMPANY	02/18/2025	VARIOUS	163.000	21,081		17,223	19,682	(2,460)			(2,460)		17,223		3,858	3,858	178	
235851-10-2	DANAHER CORP	02/18/2025	VARIOUS	797.000	163,751		161,222	182,951	(21,729)			(21,729)		161,222		2,529	2,529	215	
237194-10-5	DARDEN RESTAURANTS	02/18/2025	VARIOUS	172.000	33,390		16,545	32,111	(15,566)			(15,566)		16,545		16,845	16,845	241	
23804L-10-3	DATADOG INC - CLASS A	02/18/2025	VARIOUS	366.000	47,585		35,191	52,298	(17,107)			(17,107)		35,191		12,394	12,394		
243537-10-7	DECKERS OUTDOOR CORP	02/18/2025	VARIOUS	196.000	30,384		15,394	39,806	(24,412)			(24,412)		15,394		14,990	14,990		
244199-10-5	DEERE & CO.	02/18/2025	VARIOUS	337.000	164,487		56,394	142,787	(86,393)			(86,393)		56,394		108,093	108,093	546	
24703L-20-2	DELL TECHNOLOGIES	02/18/2025	VARIOUS	424.000	49,585		46,863	48,862	(1,999)			(1,999)		46,863		2,721	2,721	189	
247361-70-2	DELTA AIR LINES INC	02/18/2025	VARIOUS	402.000	26,131		26,010	24,321	1,689			1,689		26,010		121	121		
249906-10-8	DESCARTES SYSTEMS GRP/THE	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	238.000	22,753		28,060	27,040	251			251	769	28,060	(307)	(5,000)	(5,307)		
25179M-10-3	DEVON ENERGY CORPORATION	02/18/2025	VARIOUS	711.000	24,759		16,409	23,271	(6,862)			(6,862)		16,409		8,351	8,351		
252131-10-7	DEXCOM INC	02/18/2025	VARIOUS	490.000	44,125		18,112	38,107	(19,995)			(19,995)		18,112		26,013	26,013		
25278X-10-9	DIAMONDBACK ENERGY INC	02/18/2025	VARIOUS	268.000	42,076		28,285	43,906	(15,621)			(15,621)		28,285		13,790	13,790		
253393-10-2	DICK'S SPORTING GOODS INC	02/18/2025	VARIOUS	104.000	24,467		18,726	23,799	(5,073)			(5,073)		18,726		5,741	5,741		
253868-10-3	DIGITAL RLTY TR INC COM	02/18/2025	VARIOUS	368.000	60,742		47,883	65,257	(17,374)			(17,374)		47,883		12,859	12,859	449	
254687-10-6	WALT DISNEY CO.	02/18/2025	VARIOUS	2,253.000	247,410		205,068	250,872	(45,803)			(45,803)		205,068		42,342	42,342	1,127	
254709-10-8	DISCOVER FINANCIAL SERVICES	05/19/2025	VARIOUS	700.000	139,470		56,392	121,261	(64,869)			(64,869)		56,392		83,078	83,078	290	
256163-10-6	DOCUSIGN INC	02/18/2025	VARIOUS	266.000	23,139		11,039	23,924	(12,885)			(12,885)		11,039		12,100	12,100		
256677-10-5	DOLLAR GENERAL CORP	02/18/2025	VARIOUS	293.000	21,562		40,909	22,215	18,693			18,693		40,909		(19,346)	(19,346)	173	
256746-10-8	DOLLAR TREE INC.	02/18/2025	VARIOUS	286.000	20,843		20,389	21,433	(1,044)			(1,044)		20,389		455	455		
25675T-10-7	DOLLARAMA INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	364.000	35,781		18,699	35,504	(19,022)			(19,022)	2,217	18,699	(1,992)	19,074	17,082	24	
25746U-10-9	DOMINION RESOURCES INC.	02/18/2025	VARIOUS	857.000	47,589		40,108	46,158	(6,050)			(6,050)		40,108		7,482	7,482		
25754A-20-1	DOMINO'S PIZZA INC	02/18/2025	VARIOUS	41.000	19,592		11,491	17,210	(5,719)			(5,719)		11,491		8,100	8,100		
25809K-10-5	DOORDASH INC- A	02/18/2025	VARIOUS	333.000	70,817		28,048	55,861	(27,813)			(27,813)		28,048		42,769	42,769		
260003-10-8	DOVER CORP	02/18/2025	VARIOUS	122.000	24,820		14,291	22,887	(8,596)			(8,596)		14,291		10,529	10,529		
260557-10-3	DOW INC	02/18/2025	VARIOUS	979.000	38,319		52,126	39,287	12,839			12,839		52,126		(13,807)	(13,807)		
26142V-10-5	DRAFTKINGS INC	02/18/2025	VARIOUS	604.000	31,609		17,897	22,469	(4,571)			(4,571)		17,897		13,712	13,712		
26441C-20-4	DUKE ENERGY CORP	02/18/2025	VARIOUS	908.000	101,070		86,783	97,828	(11,045)			(11,045)		86,783		14,287	14,287	949	
26614N-10-2	DUPONT DE NEMOURS INC	11/03/2025	VARIOUS	673.000	85,190		70,011	80,083	(10,072)			(10,072)		70,011		15,179	15,179		
268150-10-9	DYNATRACE INC	02/18/2025	VARIOUS	554.000	34,114		24,436	30,110	(5,674)			(5,674)		24,436		9,678	9,678		
26875P-10-1	EOG RESOURCES	02/18/2025	VARIOUS	653.000	84,884		23,932	80,045	(56,112)			(56,112)		23,932		60,952	60,952	637	
26884L-10-9	EQT CORP	02/18/2025	VARIOUS	887.000	47,486		40,386	40,900	(513)			(513)		40,386		7,100	7,100		
277432-10-0	EASTMAN CHEMICAL CO.	06/02/2025	VARIOUS	1,120.000	98,571		93,901	102,278	(8,377)			(8,377)		93,901		4,670	4,670	1,476	
278642-10-3	EBAY INC COM	11/25/2025	VARIOUS	788.000	55,400		28,357	48,817	(20,459)			(20,459)		28,357		27,043	27,043	31	
278865-10-0	ECOLAB INC.	02/18/2025	VARIOUS	352.000	93,372		74,438	82,481	(8,043)			(8,043)		74,438		18,935	18,935	229	
281020-10-7	EDISON INTERNATIONAL	03/07/2025	VARIOUS	20,020.000	1,108,481		1,316,332	1,598,397	(282,065)			(282,065)		1,316,332		(207,851)	(207,851)	16,567	
28176E-10-8	EDWARDS LIFESCIENCES CORP	02/18/2025	VARIOUS	870.000	66,249		63,306	64,406	(1,100)			(1,100)		63,306		2,944	2,944		
285512-10-9	ELECTRONIC ARTS INC	02/18/2025	VARIOUS	326.000	42,093		30,023	47,694	(17,671)			(17,671)		30,023		12,069	12,069		
286181-20-1	ELEMENT FLEET MANAGEMENT COR	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,037.000	21,250		21,291	20,953	(975)			(975)	1,313	21,291	(1,040)	999	(41)	96	
290840-10-0	EMCOR GROUP INC	02/18/2025	VARIOUS	74.000	31,693		27,577	33,589	(6,011)			(6,011)		27,577		4,116	4,116	19	
290876-10-1	EMERA INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	749.000	29,567		28,217	27,982	(538)			(538)	773	28,217	(398)	1,747	1,349	386	
291011-10-4	EMERSON ELECTRIC CO.	02/18/2025	VARIOUS	734.000	91,078		47,183	90,965	(43,782)			(43,782)		47,183		43,895	43,895	387	
29250N-10-5	ENBRIDGE INC	03/07/2025	VARIOUS	59,399.000	2,492,750		2,140,914	2,519,770	(516,994)			(516,994)	138,139	2,140,914	(132,372)	484,207	351,835	39,380	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29355A-10-7	ENPHASE ENERGY INC	03/05/2025	VARIOUS	300.000	18,027		38,411	20,604	17,807			17,807		38,411		(20,383)	(20,383)		
29362U-10-4	ENTEGRIS INC	02/18/2025	VARIOUS	137.000	14,694		10,728	13,571	(2,843)			(2,843)		10,728		3,965	3,965	14	
29364G-10-3	ENTERGY CORP.	02/19/2025	VARIOUS	46,450.000	4,037,801		2,419,780	3,521,839	(1,102,059)			(1,102,059)		2,419,780		1,618,021	1,618,021	27,870	
29414B-10-4	EPAM SYSTEMS INC.	06/02/2025	VARIOUS	148.000	30,841		27,499	34,605	(7,107)		197	(7,304)		27,302		3,539	3,539		
294429-10-5	EQUIFAX INC COM	02/18/2025	VARIOUS	163.000	40,446		22,373	41,541	(19,167)			(19,167)		22,373		18,073	18,073		
29444U-70-0	EQUINIX INC	02/18/2025	VARIOUS	117.000	109,103		62,463	110,318	(47,855)			(47,855)		62,463		46,640	46,640		
29452E-10-1	EQUITABLE HOLDINGS INC	06/02/2025	VARIOUS	937.000	51,153		26,962	44,198	(17,236)			(17,236)		26,962		24,191	24,191	123	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES	06/02/2025	VARIOUS	528.000	34,405		33,323	35,165	(1,842)			(1,842)		33,323		1,082	1,082	280	
29476L-10-7	EQUITY RESIDENTIAL	02/18/2025	VARIOUS	367.000	26,138		20,618	26,336	(5,718)			(5,718)		20,618		5,520	5,520	248	
29530P-10-2	ERIE INDEMNITY COMPANY-CL A	11/25/2025	VARIOUS	62.000	20,720		25,130	25,558	(428)			(428)		25,130		(4,410)	(4,410)	236	
297178-10-5	ESSEX PPTY TR INC COM	02/18/2025	VARIOUS	82.000	23,686		16,489	23,406	(6,917)			(6,917)		16,489		7,197	7,197	201	
30034W-10-6	EVERGY INC	11/25/2025	VARIOUS	483.000	35,069		29,147	12,002	(1,983)			(1,983)		29,147		5,921	5,921	392	
30040W-10-8	EVERSOURCE ENERGY	02/18/2025	VARIOUS	326.000	19,927		18,673	18,722	(49)			(49)		18,673		1,254	1,254		
30063P-10-5	EXACT SCIENCES CORP	03/05/2025	VARIOUS	905.000	44,176		55,131	50,852	4,279			4,279		55,131		(10,955)	(10,955)		
30161N-10-1	EXELON CORP.	03/07/2025	VARIOUS	85,684.000	3,708,075		3,295,151	3,225,146	70,005			70,005		3,295,151		412,924	412,924	33,857	
30212P-30-3	EXPEDIA GROUP INC	11/25/2025	VARIOUS	232.000	48,529		13,995	43,229	(29,234)			(29,234)		13,995		34,534	34,534	45	
302130-10-9	EXPEDITORS INTL WASH INC	02/18/2025	VARIOUS	249.000	28,662		26,252	27,582	(1,330)			(1,330)		26,252		2,410	2,410		
30225T-10-2	EXTRA SPACE STORAGE INC	02/18/2025	VARIOUS	295.000	45,699		46,094	44,132	1,962			1,962		46,094		(395)	(395)		
30231G-10-2	EXXON MOBIL CORP	11/25/2025	VARIOUS	78,932.000	8,922,032		7,796,176	8,413,480	(693,404)			(693,404)		7,796,176		1,125,857	1,125,857	206,912	
30303M-10-2	META PLATFORMS INC	03/05/2025	VARIOUS	6,599.000	4,455,825		745,583	3,863,780	(3,118,198)			(3,118,198)		745,583		3,710,243	3,710,243		
303075-10-5	FACTSET RESEARCH SYSTEMS INC	11/25/2025	VARIOUS	100.000	35,211		33,643	48,028	(14,385)			(14,385)		33,643		1,568	1,568	191	
303250-10-4	FAIR ISAAC CORP	02/18/2025	VARIOUS	33.000	59,100		15,724	65,701	(49,977)			(49,977)		15,724		43,375	43,375		
303901-10-2	FAIRFAX FINANCIAL HLDGS LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	22.000	32,354		6,294	30,594	(24,847)			(24,847)	548	6,294	(469)	26,529	26,060	331	
311900-10-4	FASTENAL CO COM	02/18/2025	VARIOUS	653.000	48,787		20,626	46,957	(26,332)			(26,332)		20,626		28,162	28,162	281	
31428X-10-6	FEDEX CORPORATION	02/18/2025	VARIOUS	306.000	81,852		49,594	86,087	(36,493)			(36,493)		49,594		32,258	32,258	422	
31488V-10-7	FERGUSON ENTERPRISES INC	02/18/2025	VARIOUS	267.000	49,297		1,393	46,343	(44,950)			(44,950)		1,393		47,904	47,904	222	
315616-10-2	F5 INC	11/25/2025	VARIOUS	108.000	32,965		22,580	25,650	(4,978)			(4,978)		22,580		10,385	10,385		
31620M-10-6	FIDELITY NATIONAL INFORMATION	02/18/2025	VARIOUS	763.000	52,807		38,310	61,628	(23,317)			(23,317)		38,310		14,497	14,497		
31620R-30-3	FNF GROUP	12/17/2025	VARIOUS	326.000	19,465		11,280	18,868	(7,588)			(7,588)		11,280		8,185	8,185		
316773-10-0	FIFTH THIRD BANCORP	02/18/2025	VARIOUS	694.000	30,644		17,340	29,342	(12,003)			(12,003)		17,340		13,304	13,304	257	
31946M-10-3	FIRST CITIZENS BCSHS -CL A	02/18/2025	VARIOUS	13.000	27,964		9,863	27,469	(17,607)			(17,607)		9,863		18,102	18,102		
335934-10-5	FIRST QUANTUM MINERALS LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,142.000	15,602		15,030	14,714	(96)			(96)	412	15,030	(212)	785	573		
336433-10-7	FIRST SOLAR INC	02/18/2025	VARIOUS	131.000	21,047		22,117	23,087	(970)			(970)		22,117		(1,071)	(1,071)		
337738-10-8	FISERV INC.	02/18/2025	VARIOUS	701.000	163,367		68,743	143,999	(75,256)			(75,256)		68,743		94,624	94,624		
337932-10-7	FIRSTENERGY CORP	02/18/2025	VARIOUS	612.000	24,611		21,983	24,345	(2,362)			(2,362)		21,983		2,628	2,628	260	
345370-86-0	FORD MOTOR CO	02/18/2025	VARIOUS	4,923.000	46,170		34,903	48,738	(13,834)			(13,834)		34,903		11,266	11,266		
349553-10-7	FORTIS INC	02/18/2025	VARIOUS	653.000	28,422		26,117	27,120	(3,275)			(3,275)	2,273	26,117	(1,947)	4,252	2,305	286	
34959E-10-9	FORTINET INC	02/18/2025	VARIOUS	712.000	80,331		11,476	67,270	(55,794)			(55,794)		11,476		68,854	68,854		
34959J-10-8	FORTIVE CORP	06/30/2025	VARIOUS	326.000	33,015		24,927	31,030	(6,103)			(6,103)		24,927		8,088	8,088		
34964C-10-6	FORTUNE BRANDS HOME & SECURI	06/02/2025	VARIOUS	1,138.000	64,701		88,917	77,760	11,158			11,158		88,917		(24,216)	(24,216)	337	
35137L-20-4	FOX CORP	08/27/2025	VARIOUS	1,026.000	54,147		32,875	46,929	(14,054)			(14,054)		32,875		21,271	21,271	55	
351858-10-5	FRANCO-NEVADA CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	245.000	34,363		20,871	28,776	(9,721)			(9,721)	1,816	20,871	(1,556)	15,048	13,492		
35671D-85-7	FREEPORT-MCMORAN INC	02/18/2025	VARIOUS	1,836.000	72,161		19,967	69,915	(49,948)			(49,948)		19,967		52,194	52,194	275	
36168Q-10-4	GFL ENVIRONMENTAL INC-SUB VT	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	493.000	22,819		20,918	21,966	(2,338)			(2,338)	1,290	20,918	(1,022)	2,922	1,900	7	
36266G-10-7	GE HEALTHCARE TECHNOLOGIES INC	02/18/2025	VARIOUS	460.000	42,509		24,869	35,963	(11,094)			(11,094)		24,869		17,640	17,640	16	
363576-10-9	ARTHUR J GALLAGHER & CO	02/18/2025	VARIOUS	275.000	88,804		56,240	78,059	(21,819)			(21,819)		56,240		32,564	32,564		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36467J-10-8	GAMING AND LEISURE PROPERTIE	02/18/2025	VARIOUS	357.000	17,406		17,139	17,193	(54)			(54)		17,139		267	267		
366651-10-7	GARTNER INC	02/18/2025	VARIOUS	82.000	42,076		10,091	39,727	(29,636)			(29,636)		10,091		31,985	31,985		
36828A-10-1	GE VERNOVA INC	02/18/2025	VARIOUS	337.000	124,507		41,933	110,849	(68,916)			(68,916)		41,933		82,573	82,573	84	
369550-10-8	GENERAL DYNAMICS CORP.	02/18/2025	VARIOUS	283.000	68,564		63,673	74,568	(10,895)			(10,895)		63,673		4,891	4,891	402	
369604-30-1	GE AEROSPACE	03/05/2025	VARIOUS	3,313.000	672,817		215,208	552,575	(337,368)			(337,368)		215,208		457,609	457,609	928	
370334-10-4	GENERAL MILLS INC	02/18/2025	VARIOUS	694.000	40,210		37,016	44,256	(7,241)			(7,241)		37,016		3,195	3,195	416	
37045V-10-0	GM 4.75 CNV PD	02/18/2025	VARIOUS	1,387.000	66,788		43,586	73,885	(30,299)			(30,299)		43,586		23,202	23,202		
372460-10-5	GENUINE PARTS CO.	02/18/2025	VARIOUS	206.000	25,322		24,162	24,053	109			109		24,162		1,161	1,161	206	
375558-10-3	GILEAD SCIENCES INC COM	02/18/2025	VARIOUS	1,639.000	171,789		93,538	151,394	(57,857)			(57,857)		93,538		78,251	78,251		
37940X-10-2	GLOBAL PMTS INC	02/18/2025	VARIOUS	286.000	30,358		27,041	32,049	(5,008)			(5,008)		27,041		3,317	3,317		
380237-10-7	GODADDY INC	02/18/2025	VARIOUS	150.000	27,128		9,436	29,606	(20,169)			(20,169)		9,436		17,692	17,692		
38141G-10-4	GOLDMAN SACHS GROUP	02/18/2025	VARIOUS	379.000	251,725		94,048	217,023	(122,975)			(122,975)		94,048		157,676	157,676		
384109-10-4	GRACO INC.	02/18/2025	VARIOUS	188.000	16,228		14,505	15,847	(1,342)			(1,342)		14,505		1,723	1,723	52	
384802-10-4	GRAINGER INC	02/18/2025	VARIOUS	55.000	56,371		35,790	57,973	(22,183)			(22,183)		35,790		20,581	20,581	113	
39138C-10-6	GREAT-WEST LIFECO INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	171.000	6,242		6,121	5,668	285			285	168	6,121	(86)	208	122		
40412C-10-1	HCA HOLDINGS INC	02/18/2025	VARIOUS	220.000	69,646		29,362	66,033	(36,671)			(36,671)		29,362		40,284	40,284		
40434L-10-5	HP INC.	02/18/2025	VARIOUS	1,180.000	39,909		18,581	38,503	(19,923)			(19,923)		18,581		21,328	21,328	341	
406216-10-1	HALLIBURTON CO.	11/25/2025	VARIOUS	3,271.000	82,496		98,131	88,930	9,201			9,201		98,131		(15,635)	(15,635)	392	
416515-10-4	THE HARTFORD INSURANCE GROUP INC.	02/18/2025	VARIOUS	306.000	34,384		35,605	33,476	2,128			2,128		35,605		(1,221)	(1,221)	159	
42250P-10-3	HEALTHPEAK PROPERTIES INC	02/18/2025	VARIOUS	734.000	14,376		12,874	14,878	(2,004)			(2,004)		12,874		1,501	1,501	224	
422806-20-8	HEICO CORP	06/02/2025	VARIOUS	260.000	48,933		41,395	48,381	(6,985)			(6,985)		41,395		7,537	7,537	29	
426281-10-1	JACK HENRY & ASSOCIATES INC	02/18/2025	VARIOUS	82.000	13,683		11,213	14,375	(3,161)			(3,161)		11,213		2,470	2,470		
427866-10-8	HERSHEY FOODS CORP COM	02/18/2025	VARIOUS	204.000	32,438		28,293	34,547	(6,255)			(6,255)		28,293		4,145	4,145	279	
42809H-10-7	HESS CORP	07/18/2025	VARIOUS	900.000	135,930		55,873	119,709	(63,836)			(63,836)		55,873		80,057	80,057	533	
42824C-10-9	HEWLETT PACKARD ENTERPRISE CO	02/18/2025	VARIOUS	1,928.000	41,718		26,358	41,163	(14,805)			(14,805)		26,358		15,360	15,360	251	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN	02/18/2025	VARIOUS	326.000	86,864		32,306	80,574	(48,268)			(48,268)		32,306		54,558	54,558		
436440-10-1	HOLOGIC INC	02/18/2025	VARIOUS	388.000	24,667		17,147	27,971	(10,824)			(10,824)		17,147		7,520	7,520		
437076-10-2	HOME DEPOT INC.	02/18/2025	VARIOUS	1,246.000	506,067		251,456	484,682	(233,226)			(233,226)		251,456		254,611	254,611		
438516-10-6	HONEYWELL INTL INC.	10/30/2025	VARIOUS	826.000	180,648		162,069	198,194	(36,125)			(36,125)		162,069		18,579	18,579		
440452-10-0	HORMEL FOODS CORP	11/25/2025	VARIOUS	1,100.000	27,664		34,056	34,507	(451)		4,245	(4,696)		29,811		(2,148)	(2,148)	885	
44107P-10-4	HOST HOTELS & RESORTS INC.	06/02/2025	VARIOUS	2,700.000	42,881		37,489	47,304	(9,815)			(9,815)		37,489		5,392	5,392	1,130	
443201-10-8	HOWMET AEROSPACE INC NPV	02/18/2025	VARIOUS	402.000	54,273		11,758	43,967	(32,209)			(32,209)		11,758		42,515	42,515	40	
443510-60-7	HUBBELL INC	11/25/2025	VARIOUS	108.000	42,725		33,335	41,470	(11,573)			(11,573)		33,335		9,390	9,390	12	
443573-10-0	HUBSPOT INC	02/18/2025	VARIOUS	68.000	54,853		49,415	47,380	2,034			2,034		49,415		5,438	5,438		
444859-10-2	HUMANA INC	02/18/2025	VARIOUS	155.000	39,411		40,342	39,325	1,017			1,017		40,342		(931)	(931)	137	
445658-10-7	HUNT (JB) TRANSPRT SVCS INC	02/18/2025	VARIOUS	82.000	14,008		11,082	13,994	(2,913)			(2,913)		11,082		2,927	2,927	36	
446150-10-4	HUNTINGTON BANCSHARES INC.	02/18/2025	VARIOUS	1,428.000	23,956		19,788	23,234	(3,446)			(3,446)		19,788		4,168	4,168	221	
448811-20-8	HYDRO ONE LTD	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	280.000	9,666		9,842	5,110	178			178	348	9,842	(383)	207	(176)	55	
45167R-10-4	IDEX CORP	02/18/2025	VARIOUS	122.000	23,876		20,748	25,533	(4,785)			(4,785)		20,748		3,128	3,128	84	
45168D-10-4	IDEXX LABORATORIES INC	02/18/2025	VARIOUS	109.000	48,719		45,748	45,065	683			683		45,748		2,971	2,971		
452308-10-9	ILLINOIS CORP	02/18/2025	VARIOUS	367.000	95,189		53,759	93,057	(39,297)			(39,297)		53,759		41,430	41,430	551	
452327-10-9	ILMN 0 6/19A	02/18/2025	VARIOUS	163.000	16,418		17,463	21,782	(4,319)			(4,319)		17,463		(1,045)	(1,045)		
453038-40-8	IMPERIAL OIL LTD	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	376.000	27,094		27,555	23,161	2,694			2,694	1,699	27,555	(1,339)	878	(461)	189	
45337C-10-2	INCYTE CORP	02/18/2025	VARIOUS	204.000	14,420		11,726	14,090	(2,364)			(2,364)		11,726		2,694	2,694		
45687V-10-6	GARDNER DENVER HOLDINGS INC	02/18/2025	VARIOUS	451.000	38,849		26,115	40,797	(14,682)			(14,682)		26,115		12,733	12,733		
45784P-10-1	PODD 3.75 16 CB	02/18/2025	VARIOUS	105.000	29,530		25,096	27,412	(2,316)			(2,316)		25,096		4,434	4,434		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
458140-10-0	INTEL CORP.	02/18/2025	VARIOUS	4,854.000	121,342		107,840	97,323	10,517			10,517		107,840		13,502	13,502		
45823T-10-6	INTACT FINANCIAL CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	204.000	41,504		19,621	37,125	(19,211)			(19,211)	1,707	19,621	(1,462)	23,345	21,883		
45866F-10-4	INTERCONTINENTAL EXCHANGE INC	02/18/2025	VARIOUS	659.000	109,673		64,252	98,198	(33,945)			(33,945)		64,252		45,420	45,420		
459200-10-1	INT'L. BUSINESS MACHINES CORP.	03/05/2025	VARIOUS	2,760.000	708,327		339,750	606,731	(266,981)			(266,981)		339,750		368,577	368,577	4,609	
459506-10-1	INTL FLAVORS & FRAGRANCES	02/18/2025	VARIOUS	334.000	28,649		22,762	28,240	(5,478)			(5,478)		22,762		5,887	5,887	134	
460146-10-3	INTERNATIONAL PAPER CO.	02/18/2025	VARIOUS	612.000	34,636		25,000	32,938	(7,938)			(7,938)		25,000		9,636	9,636		
460690-10-0	THE INTERPUBLIC GROUP OF COMPANIES	06/02/2025	VARIOUS	3,305.000	81,436		85,262	92,606	(7,344)			(7,344)		85,262		(3,826)	(3,826)	1,291	
461202-10-3	INTUIT	02/18/2025	VARIOUS	345.000	201,336		110,444	216,833	(106,389)			(106,389)		110,444		90,892	90,892	359	
46120E-60-2	INTUITIVE SURGICAL INC	02/18/2025	VARIOUS	433.000	258,369		97,636	226,009	(128,373)			(128,373)		97,636		160,733	160,733		
46187W-10-7	INVITATION HOMES INC	02/18/2025	VARIOUS	694.000	21,936		19,407	22,187	(2,780)			(2,780)		19,407		2,529	2,529	201	
46266C-10-5	IQVIA HOLDINGS INC	02/18/2025	VARIOUS	190.000	36,840		30,138	37,337	(7,199)			(7,199)		30,138		6,702	6,702		
46284V-10-1	IRON MOUNTAIN INC	02/18/2025	VARIOUS	451.000	42,720		21,749	47,405	(25,656)			(25,656)		21,749		20,971	20,971	322	
465074-20-1	ISRAEL DISCOUNT BANK-A	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	6,504.000	52,327		32,307	44,483	(11,223)			(11,223)	(953)	32,307	1,909	18,112	20,021	169	
46579R-10-4	IVANHOE MINES LTD-CL A	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	3,612.000	37,805		48,312	42,846	4,143			4,143	1,324	48,312	(1,286)	(9,221)	(10,507)		
46625H-10-0	JP MORGAN & CO COM	03/05/2025	VARIOUS	8,522.000	2,227,702		634,970	2,042,809	(1,407,838)			(1,407,838)		634,970		1,592,732	1,592,732	10,653	
466313-10-3	JABIL CIRCUIT CORP.	02/18/2025	VARIOUS	153.000	25,894		17,711	22,017	(4,306)			(4,306)		17,711		8,183	8,183		
46982L-10-8	JACOBS ENGR GRP DEL	05/16/2025	VARIOUS	150.000	19,593		10,681	20,198	(9,517)			(9,517)		10,681		8,912	8,912		
478160-10-4	JOHNSON & JOHNSON	02/18/2025	VARIOUS	2,948.000	458,417		362,905	426,340	(63,435)			(63,435)		362,905		95,512	95,512	2,910	
482480-10-0	KLA CORPORATION	02/18/2025	VARIOUS	173.000	130,100		20,386	109,011	(88,625)			(88,625)		20,386		109,714	109,714		
482497-10-4	KE HOLDINGS INC	08/27/2025	VARIOUS	2,816.000	52,925		47,679	51,871	(4,191)			(4,191)		47,679		5,246	5,246	517	
48251W-10-4	KKR & CO INC -A	02/18/2025	VARIOUS	733.000	103,133		46,955	108,418	(61,463)			(61,463)		46,955		56,177	56,177	128	
487836-10-8	KELLANOVA	12/11/2025	VARIOUS	900.000	74,692		46,367	72,873	(26,506)			(26,506)		46,367		28,325	28,325	1,226	
49177J-10-2	KENVUE INC	02/18/2025	VARIOUS	2,932.000	64,415		67,700	62,598	5,102			5,102		67,700		(3,285)	(3,285)	601	
49271V-10-0	DR PEPPER SNAPPLE GROUP INC. COMMON	08/27/2025	VARIOUS	1,637.000	51,262		50,545	39,315	(2,467)			(2,467)		50,545		717	717	377	
493267-10-8	KEYCORP	02/18/2025	VARIOUS	1,306.000	23,213		18,180	22,385	(4,205)			(4,205)		18,180		5,034	5,034		
49271-10-0	KEYERA CORP	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	1,606.000	50,304		47,646	49,089	(4,381)			(4,381)	2,939	47,646	(1,627)	4,285	2,658	708	
49338L-10-3	KEYSIGHT TECHNOLOGIES INC	02/18/2025	VARIOUS	245.000	44,987		22,073	39,354	(17,281)			(17,281)		22,073		22,914	22,914		
494368-10-3	KIMBERLY-CLARK CORP.	02/18/2025	VARIOUS	408.000	54,560		46,897	53,464	(6,568)			(6,568)		46,897		7,664	7,664	498	
49446R-10-9	KIMCO REALTY CORP COM	06/02/2025	VARIOUS	1,433.000	31,097		26,090	33,575	(7,485)			(7,485)		26,090		5,007	5,007	12	
49456B-10-1	KINDER MORGAN INC	02/18/2025	VARIOUS	2,399.000	64,001		32,762	65,733	(32,971)			(32,971)		32,762		31,240	31,240	690	
496902-40-4	KINROSS GOLD CORP	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,436.000	32,591		19,707	22,612	(3,936)			(3,936)	1,030	19,707	(761)	13,645	12,884	31	
497350-10-8	KIRIN HOLDINGS CO LTD	08/28/2025	VARIOUS	2,800.000	38,813		52,242	36,505	(713)			(713)	16,449	52,242	(14,573)	1,144	(13,429)	1,053	
500754-10-6	HJ HEINZ HOLDING CORPORATION	02/18/2025	VARIOUS	1,267.000	36,820		41,040	38,910	2,130			2,130		41,040		(4,220)	(4,220)		
501044-10-1	KROGER CO.	02/18/2025	VARIOUS	870.000	56,790		18,897	53,201	(34,303)			(34,303)		18,897		37,893	37,893	278	
501889-20-8	LKQ CORP	08/27/2025	VARIOUS	917.000	31,958		47,897	33,700	14,197		7,918	6,279		39,979		(8,020)	(8,020)	489	
50212V-10-0	LPL FINANCIAL HOLDINGS INC	02/18/2025	VARIOUS	84.000	31,595		16,100	27,427	(11,327)			(11,327)		16,100		15,494	15,494		
502431-10-9	L3 HARRIS TECHNOLOGIES INC.	02/18/2025	VARIOUS	245.000	48,321		46,882	51,519	(4,636)			(4,636)		46,882		1,439	1,439		
504922-10-5	LABCORP HOLDINGS INC	02/18/2025	VARIOUS	122.000	30,042		25,233	27,977	(2,744)			(2,744)		25,233		4,809	4,809		
512807-30-6	LAM RESEARCH CORPORATION	11/25/2025	VARIOUS	2,077.000	186,615		95,323	150,022	(54,698)			(54,698)		95,323		91,291	91,291	628	
513272-10-4	LAMB WESTON HOLDINGS INC	03/05/2025	VARIOUS	464.000	24,979		40,199	31,009	9,190			9,190		40,199		(15,220)	(15,220)	172	
517834-10-7	LAS VEGAS SANDS CORP	02/18/2025	VARIOUS	490.000	21,343		16,381	25,166	(8,786)			(8,786)		16,381		4,962	4,962	123	
518439-10-4	LAUDER ESTEE COS INC	02/18/2025	VARIOUS	224.000	15,739		16,818	16,796	22			22		16,818		(1,079)	(1,079)		
525327-10-2	LEIDOS HOLDINGS INC	02/18/2025	VARIOUS	204.000	26,857		14,795	29,388	(14,593)			(14,593)		14,795		12,063	12,063		
526057-10-4	LENNAR CORP.	02/18/2025	VARIOUS	313.000	39,854		15,675	43,524	(27,850)			(27,850)		15,675		24,180	24,180	157	
526107-10-7	LENNOX INTERNATIONAL INC	02/18/2025	VARIOUS	38.000	23,855		10,679	23,153	(12,474)			(12,474)		10,679		13,176	13,176	44	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
531229-75-5	LIBERTY MEDIA CORP-LIBERTY FORULA	02/18/2025	VARIOUS	384.000	37,626		28,454	35,581	(7,127)			(7,127)		28,454		9,172	9,172		
532457-10-8	LILLY (ELI) & CO.	03/05/2025	VARIOUS	2,431.000	2,154,467		374,631	1,876,732	(1,502,101)			(1,502,101)		374,631		1,779,836	1,779,836	3,647	
538034-10-9	LIVE NATION INC	02/18/2025	VARIOUS	245.000	37,694		12,594	31,728	(19,133)			(19,133)		12,594		25,099	25,099		
53981-10-1	LOBLAW COMPANIES LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	184.000	23,178		13,016	24,202	(12,789)			(12,789)	1,603	13,016	(1,447)	11,609	10,162		
539830-10-9	LOCKHEED MARTIN	02/18/2025	VARIOUS	265.000	112,805		93,373	128,774	(35,402)			(35,402)		93,373		19,433	19,433		
540424-10-8	LOEWS CORP	02/18/2025	VARIOUS	168.000	13,964		13,772	14,228	(455)			(455)		13,772		192	192		
548661-10-7	LOWE'S COMPANIES	02/18/2025	VARIOUS	724.000	181,659		74,143	178,683	(104,540)			(104,540)		74,143		107,516	107,516	833	
550021-10-9	LULULEMON ATHLETICA INC	02/18/2025	VARIOUS	122.000	44,772		22,644	46,654	(24,010)			(24,010)		22,644		22,128	22,128		
55261F-10-4	M&T BANK CORP.	02/18/2025	VARIOUS	233.000	46,466		43,323	43,806	(483)			(483)		43,323		3,142	3,142		
55354G-10-0	MSCI INC-A	02/18/2025	VARIOUS	82.000	46,723		19,536	49,201	(29,665)			(29,665)		19,536		27,188	27,188	148	
559222-40-1	MAGNA INTERNATIONAL INC	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	1,596.000	58,634		71,053	66,672	2,434			2,434	1,947	71,053	(1,891)	(10,527)	(12,418)	459	
562750-10-9	MANHATTAN ASSOCS INC	06/02/2025	VARIOUS	200.000	37,187		40,390	54,048	(13,658)			(13,658)		40,390		(3,203)	(3,203)		
56501R-10-6	MANULIFE FINANCIAL CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,396.000	71,689		37,181	73,569	(39,888)			(39,888)	3,499	37,181	(3,039)	37,547	34,508		
56585A-10-2	MARATHON PETROLEUM CORP	06/02/2025	VARIOUS	544.000	85,834		28,924	75,888	(46,964)			(46,964)		28,924		56,909	56,909	138	
570535-10-4	MARKEL CORP	02/18/2025	VARIOUS	16.000	29,959		17,965	27,620	(9,654)			(9,654)		17,965		11,993	11,993		
57060D-10-8	MARKETAXESS HOLDINGS INC	03/05/2025	VARIOUS	175.000	34,105		45,909	39,557	6,352			6,352		45,909		(11,804)	(11,804)	79	
571748-10-2	MARSH & MCLENNAN COS. INC.	02/18/2025	VARIOUS	544.000	124,796		93,142	115,551	(22,409)			(22,409)		93,142		31,654	31,654	443	
571903-20-2	MARRIOTT INTERNATIONAL CL. A	02/18/2025	VARIOUS	326.000	92,874		45,506	90,934	(45,428)			(45,428)		45,506		47,367	47,367		
573284-10-6	MARTIN MARIETTA MATERIALS	02/18/2025	VARIOUS	82.000	43,543		18,782	42,353	(23,571)			(23,571)		18,782		24,761	24,761		
573874-10-4	MARVELL TECHNOLOGY INC	02/18/2025	VARIOUS	1,136.000	121,369		65,677	125,471	(59,795)			(59,795)		65,677		55,693	55,693	68	
574599-10-6	MASCO CORP COM	11/25/2025	VARIOUS	911.000	63,029		48,144	66,111	(17,967)			(17,967)		48,144		14,885	14,885	668	
57636Q-10-4	MASTERCARD INC	06/02/2025	VARIOUS	2,399.000	1,342,097		269,764	1,241,652	(994,632)			(994,632)		269,764		1,072,333	1,072,333	1,823	
579780-20-6	MCCORMICK & CO INC COM NON VTG	02/18/2025	VARIOUS	326.000	24,962		25,791	24,854	937			937		25,791		(829)	(829)	147	
580135-10-1	MCDONALD'S CORP.	02/18/2025	VARIOUS	908.000	278,279		209,335	263,220	(53,885)			(53,885)		209,335		68,944	68,944		
58155Q-10-3	MCKESSON HBOC INC	02/18/2025	VARIOUS	154.000	91,596		51,748	87,766	(36,018)			(36,018)		51,748		39,848	39,848	109	
58733R-10-2	MELI 2.25 7/19	02/18/2025	VARIOUS	58.000	121,658		37,171	98,626	(61,454)			(61,454)		37,171		84,487	84,487		
58933Y-10-5	MERCK & CO. INC	02/18/2025	VARIOUS	3,126.000	258,938		260,097	310,974	(50,877)			(50,877)		260,097		(1,159)	(1,159)	2,532	
59156R-10-8	METLIFE INC	02/18/2025	VARIOUS	716.000	58,599		33,475	58,626	(25,151)			(25,151)		33,475		25,124	25,124	390	
59162N-10-9	METRO INC	02/18/2025	VARIOUS	431.000	27,919		26,988	27,004	(1,681)			(1,681)	1,664	26,988	(1,318)	2,250	932	114	
592688-10-5	METTLER-TOLEDO INTERNATIONAL	11/25/2025	VARIOUS	32.000	41,450		27,583	39,158	(11,574)			(11,574)		27,583		13,867	13,867		
594918-10-4	MICROSOFT CORP.	02/18/2025	VARIOUS	8,607.000	3,515,244		918,618	3,627,851	(2,709,232)			(2,709,232)		918,618		2,596,626	2,596,626		
594972-40-8	MICROSTRATEGY INC CL A	02/18/2025	VARIOUS	200.000	67,140		32,286	57,924	(25,638)			(25,638)		32,286		34,854	34,854		
595017-10-4	MICROCHIP TECHNOLOGY COM	02/18/2025	VARIOUS	571.000	32,341		25,485	32,747	(7,262)			(7,262)		25,485		6,856	6,856		
595112-10-3	MICRON TECHNOLOGY INC.	02/18/2025	VARIOUS	1,265.000	129,840		53,919	106,462	(52,544)			(52,544)		53,919		75,921	75,921	145	
59522J-10-3	MID-AMER APT CMNTYS COM	02/18/2025	VARIOUS	204.000	32,059		24,998	31,532	(6,534)			(6,534)		24,998		7,060	7,060	309	
60770K-10-7	MODERNA INC	06/02/2025	VARIOUS	980.000	29,363		51,553	40,748	10,804		1,798	9,006		49,755		(20,392)	(20,392)		
60855R-10-0	MOLINA HEALTHCARE INC COM	08/27/2025	VARIOUS	200.000	42,986		41,642	58,210	(16,568)			(16,568)		41,642		1,343	1,343		
60871R-20-9	MOLSON COORS BEVERAGE COMPANY	06/02/2025	VARIOUS	1,460.000	83,058		79,393	83,687	(4,294)			(4,294)		79,393		3,664	3,664	406	
609207-10-5	MONDELEZ INTERNATIONAL INC	02/18/2025	VARIOUS	1,814.000	110,545		112,628	108,350	4,278			4,278		112,628		(2,083)	(2,083)	853	
60937P-10-6	MONGODB INC	02/18/2025	VARIOUS	105.000	30,631		25,401	24,445	956			956		25,401		5,230	5,230		
609839-10-5	MONOLITHIC POWER SYSTEMS INC	02/18/2025	VARIOUS	59.000	40,598		21,943	34,910	(12,967)			(12,967)		21,943		18,655	18,655	74	
61174X-10-9	MONSTER BEVERAGE CORP	02/18/2025	VARIOUS	979.000	48,909		31,716	51,456	(19,740)			(19,740)		31,716		17,193	17,193		
615369-10-5	MOODY'S CORP.	02/18/2025	VARIOUS	204.000	106,001		40,422	96,567	(56,145)			(56,145)		40,422		65,579	65,579		
617446-44-8	MORGAN STANLEY	02/18/2025	VARIOUS	1,406.000	196,260		67,313	176,762	(109,450)			(109,450)		67,313		128,947	128,947	1,301	
620076-30-7	MOTOROLA SOLUTIONS INC.	02/18/2025	VARIOUS	184.000	79,674		25,612	85,050	(59,438)			(59,438)		25,612		54,062	54,062	201	
629377-50-8	NRG ENERGY	06/02/2025	VARIOUS	405.000	47,890		15,475	36,539	(21,064)			(21,064)		15,475		32,414	32,414	211	
62944T-10-5	NVR INC	02/18/2025	VARIOUS	4.000	29,177		13,491	32,716	(19,225)			(19,225)		13,491		15,686	15,686		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
631103-10-8	NASDAQ OMX GROUP	02/18/2025	VARIOUS	462.000	37,411		27,431	35,717	(8,286)			(8,286)		27,431		9,979	9,979		
63306Z-10-3	NATIONAL BANK OF CANADA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	449.000	39,589		21,858	40,910	(20,954)			(20,954)	1,902	21,858	(1,629)	19,360	17,731	363	
64110D-10-4	NETAPP INC	02/18/2025	VARIOUS	293.000	34,981		17,633	34,011	(16,379)			(16,379)		17,633		17,348	17,348	152	
64110L-10-6	NETFLIX COM INC COM	03/05/2025	VARIOUS	1,313.000	1,317,123		439,467	1,170,303	(730,836)			(730,836)		439,467		877,656	877,656		
64125C-10-9	NEUROCRINE BIOSCIENCES INC	02/18/2025	VARIOUS	153.000	17,498		19,314	20,885	(1,570)			(1,570)		19,314		(1,816)	(1,816)		
651639-10-6	NEWMONT CORP	11/25/2025	VARIOUS	1,984.000	106,953		76,938	73,844	3,094			3,094		76,938		30,015	30,015	263	
65249B-10-9	NEWS CORP. CLASS A	02/18/2025	VARIOUS	1,035.000	31,200		27,495	28,504	(1,009)			(1,009)		27,495		3,706	3,706		
65339F-10-1	NEXTERA ENERGY INC	03/07/2025	VARIOUS	30,732.000	2,205,548		1,797,265	2,203,177	(405,912)			(405,912)		1,797,265		408,282	408,282	15,915	
654106-10-3	NIKE INC.	02/18/2025	VARIOUS	1,417.000	105,959		124,815	107,224	17,591			17,591		124,815		(18,856)	(18,856)	567	
65473P-10-5	NISOURCE INC.	08/27/2025	VARIOUS	92,337.000	3,684,585		3,021,111	3,394,308	(373,197)			(373,197)		3,021,111		663,474	663,474	26,075	
655663-10-2	NORDSON CORP	02/18/2025	VARIOUS	76.000	16,532		16,381	15,902	479			479		16,381		150	150	59	
655844-10-8	NORFOLK SOUTHERN CORP.	02/19/2025	VARIOUS	8,783.000	2,204,762		2,377,068	2,061,370	315,698			315,698		2,377,068		(172,306)	(172,306)	11,857	
665859-10-4	NORTHERN TRUST CORP.	02/18/2025	VARIOUS	245.000	27,430		20,460	25,113	(4,653)			(4,653)		20,460		6,970	6,970	184	
666807-10-2	NORTHROP GRUMMAN	02/18/2025	VARIOUS	163.000	71,732		53,160	76,494	(23,334)			(23,334)		53,160		18,572	18,572		
668771-10-8	NORTONLIFELOCK INC	02/18/2025	VARIOUS	775.000	21,452		16,126	21,220	(5,093)			(5,093)		16,126		5,326	5,326	97	
670346-10-5	NUCUR CORP.	02/18/2025	VARIOUS	336.000	46,895		18,328	39,215	(20,887)			(20,887)		18,328		28,567	28,567	185	
67059N-10-8	NTNX 0 1/23A	02/18/2025	VARIOUS	372.000	26,443		27,015	22,759	4,256			4,256		27,015		(572)	(572)		
67066G-10-4	NVIDIA CORP COM	03/05/2025	VARIOUS	73,998.000	9,291,545		838,625	9,937,191	(4,973,436)			(4,973,436)		838,625		8,455,451	8,455,451		
67077M-10-8	NUTRIEN LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	747.000	38,485		30,226	33,408	(5,812)			(5,812)	2,630	30,226	(2,253)	10,512	8,259	411	
67103H-10-7	O'REILLLY AUTOMATIVE INC	02/18/2025	VARIOUS	82.000	107,123		31,619	97,236	(65,617)			(65,617)		31,619		75,504	75,504		
674215-20-7	CHORD ENERGY CORP	11/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)	34,463.000	2,965,083		3,766,805	4,029,414	(262,609)			(262,609)		3,766,805		(801,722)	(801,722)	134,406	
674599-10-5	OCCIDENTAL PETROLEUM CORP.	02/18/2025	VARIOUS	957.000	46,358		10,182	47,285	(37,103)			(37,103)		10,182		36,175	36,175	211	
679295-10-5	OKTA 0.25 2/23A	02/18/2025	VARIOUS	163.000	15,694		11,350	12,844	(1,495)			(1,495)		11,350		4,344	4,344		
679580-10-0	OLD DOMINION FREIGHT LINE	02/18/2025	VARIOUS	245.000	50,771		15,897	43,218	(27,321)			(27,321)		15,897		34,874	34,874		
681919-10-6	OMNICOM GROUP	02/18/2025	VARIOUS	286.000	23,572		13,985	24,607	(10,622)			(10,622)		13,985		9,586	9,586	200	
682189-10-5	ONNN 2.625 26CB	02/18/2025	VARIOUS	570.000	29,698		22,480	35,939	(13,458)			(13,458)		22,480		7,218	7,218		
682680-10-3	ONEOK	02/21/2025	VARIOUS	18,715.000	1,834,876		1,475,402	1,878,986	(403,584)			(403,584)		1,475,402		359,474	359,474	19,276	
68389X-10-5	ORACLE CORP	03/05/2025	VARIOUS	5,067.000	836,987		290,742	844,365	(553,623)			(553,623)		290,742		546,245	546,245	2,027	
68902V-10-7	OTIS WORLDWIDE CORPORATION	02/18/2025	VARIOUS	428.000	41,531		19,418	39,637	(20,219)			(20,219)		19,418		22,113	22,113	167	
69047Q-10-2	OVINTIV INC	06/02/2025	VARIOUS	1,415.000	56,219		55,527	57,308	(1,780)			(1,780)		55,527		692	692	251	
690742-10-1	OWENS CORNING	11/25/2025	VARIOUS	335.000	45,930		36,083	57,057	(20,975)			(20,975)		36,083		9,847	9,847	641	
69331C-10-8	PG&E CORP	03/07/2025	VARIOUS	105,809.000	1,703,466		1,894,221	2,135,226	(241,004)			(241,004)		1,894,221		(190,755)	(190,755)	2,645	
693475-10-5	PNC FINANCIAL SERVICES GROUP	02/18/2025	VARIOUS	508.000	98,888		82,201	97,968	(15,767)			(15,767)		82,201		16,687	16,687	813	
69349H-10-7	TXNM ENERGY INC	02/19/2025	INSTINET LLC	56,189.000	2,841,272		2,296,607	2,762,813	(466,207)			(466,207)		2,296,607		544,666	544,666	22,897	
693506-10-7	P P G INDUSTRIES INC.	02/18/2025	VARIOUS	286.000	33,794		33,192	34,163	(971)			(971)		33,192		602	602		
69351T-10-6	PPL CORP.	02/18/2025	VARIOUS	39,680.000	1,354,251		1,252,525	1,288,013	(35,488)			(35,488)		1,252,525		101,726	101,726	10,218	
69370C-10-0	PTC INC	02/18/2025	VARIOUS	163.000	27,780		17,498	29,971	(12,473)			(12,473)		17,498		10,282	10,282		
693718-10-8	PACCAR INC.	02/18/2025	VARIOUS	612.000	64,846		27,157	63,660	(36,503)			(36,503)		27,157		37,689	37,689	2,038	
695156-10-9	PACKAGING CORP OF AMERICA	02/18/2025	VARIOUS	220.000	46,658		45,984	49,529	(3,544)			(3,544)		45,984		674	674	275	
69608A-10-8	PALANTIR TECHNOLOGIES INC-A	03/05/2025	VARIOUS	6,104.000	605,700		75,405	461,646	(386,241)			(386,241)		75,405		530,296	530,296		
697435-10-5	PANW 0 7/19	02/18/2025	VARIOUS	815.000	165,096		61,249	148,297	(87,048)			(87,048)		61,249		103,847	103,847		
697900-10-8	PAN AMERICAN SILVER CORP	11/25/2025	VARIOUS	357.000	14,082		11,705							11,705	(236)	2,613	2,377	38	
701094-10-4	PARKER HANNIFIN CORP	02/18/2025	VARIOUS	149.000	104,252		41,384	94,768	(53,384)			(53,384)		41,384		62,868	62,868	243	
704326-10-7	PAYCHEX INC.	02/18/2025	VARIOUS	367.000	54,248		31,288	51,461	(20,173)			(20,173)		31,288		22,961	22,961	360	
70432V-10-2	PAYCOM SOFTWARE INC	11/25/2025	VARIOUS	302.000	59,199		71,196	61,901	9,296			9,296		71,196		(11,997)	(11,997)	237	
70450Y-10-3	PAYPAL HOLDINGS INC	02/18/2025	VARIOUS	1,281.000	100,056		75,400	109,333	(33,934)			(33,934)		75,400		24,656	24,656		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
706327-10-3	PEMBINA PIPELINE CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	775.000	28,141		21,148	28,619	(9,312)			(9,312)	1,840	21,148	(1,576)	8,569	6,993		
713448-10-8	PEPSICO INC.	02/18/2025	VARIOUS	1,740.000	249,471		251,257	264,584	(13,328)			(13,328)		251,257		(1,785)	(1,785)	2,358	
714046-10-9	REVVITY INC	08/27/2025	VARIOUS	200.000	19,715		19,250	22,322	(3,072)			(3,072)		19,250		465	465	31	
717081-10-3	PFIZER INC.	02/18/2025	VARIOUS	6,736.000	171,851		180,121	178,706	1,415			1,415		180,121		(8,270)	(8,270)	2,896	
718546-10-4	PHILLIPS 66	02/18/2025	VARIOUS	530.000	68,496		34,724	60,383	(25,659)			(25,659)		34,724		33,772	33,772		
722304-10-2	PINDUODUO INC	06/02/2025	VARIOUS	1,087.000	135,239		96,562	105,428	(8,867)			(8,867)		96,562		38,678	38,678		
72352L-10-6	PINTEREST INC- CLASS A	02/18/2025	VARIOUS	571.000	22,290		14,623	16,559	(1,936)			(1,936)		14,623		7,667	7,667		
73278L-10-5	POOL CORP	08/27/2025	VARIOUS	100.000	32,858		33,941	34,094	(153)			(153)		33,941		(1,083)	(1,083)	218	
739239-10-1	POWER CORP OF CANADA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	821.000	27,898		21,198	25,597	(5,541)			(5,541)	1,142	21,198	(868)	7,568	6,700	328	
74144T-10-8	T. ROWE PRICE GROUP INC.	02/18/2025	VARIOUS	245.000	26,310		26,919	27,707	(788)			(788)		26,919		(610)	(610)		
74251V-10-2	PRINCIPAL FINANCIAL GROUP	02/18/2025	VARIOUS	292.000	25,062		19,172	22,604	(3,432)			(3,432)		19,172		5,891	5,891		
742718-10-9	PROCTER & GAMBLE CO.	11/25/2025	VARIOUS	3,123.000	506,942		331,435	474,114	(192,047)			(192,047)		331,435		175,507	175,507	3,470	
743315-10-3	PROGRESSIVE CORP	02/18/2025	VARIOUS	690.000	181,665		72,541	165,331	(92,790)			(92,790)		72,541		109,124	109,124	3,174	
74340W-10-3	PROLOGIS INC	02/18/2025	VARIOUS	1,132.000	136,946		113,695	119,652	(5,958)			(5,958)		113,695		23,252	23,252		
744320-10-2	PRUDENTIAL FINANCIAL INC	02/18/2025	VARIOUS	449.000	49,989		28,082	53,220	(25,138)			(25,138)		28,082		21,906	21,906	215	
744573-10-6	PUB. SVC. ENTERPRISES GROUP	03/07/2025	VARIOUS	50,267.000	4,019,565		3,520,792	4,247,059	(726,267)			(726,267)		3,520,792		498,773	498,773		
74460D-10-9	PUBLIC STORAGE INC COM	02/18/2025	VARIOUS	184.000	54,734		40,045	55,097	(15,052)			(15,052)		40,045		14,689	14,689		
745867-10-1	PULTE GROUP INC	02/18/2025	VARIOUS	314.000	33,431		9,883	34,195	(24,312)			(24,312)		9,883		23,548	23,548	69	
74624M-10-2	PURE STORAGE INC - CLASS A	02/18/2025	VARIOUS	439.000	29,866		26,170	26,968	(798)			(798)		26,170		3,696	3,696		
74743L-10-0	QNITY ELECTRONICS INC	11/20/2025	CASH IN LIEU	0.500	50		32							32		18	18		
747525-10-3	QUALCOMM INC COM	02/18/2025	VARIOUS	1,347.000	232,536		103,164	206,926	(103,762)			(103,762)		103,164		129,372	129,372		
74762E-10-2	QUANTA SVCS INC	02/18/2025	VARIOUS	204.000	58,070		24,421	64,474	(40,053)			(40,053)		24,421		33,649	33,649	20	
74834L-10-0	QUEST DIAGNOSTICS	02/18/2025	VARIOUS	162.000	27,363		16,534	24,439	(7,905)			(7,905)		16,534		10,829	10,829	122	
749350-10-7	RB GLOBAL INC	02/18/2025	VARIOUS	317.000	30,536		20,144	28,597	(9,629)			(9,629)	1,177	20,144	(917)	11,309	10,392	93	
749685-10-3	RPM 2.25 12/20R	02/18/2025	VARIOUS	241.000	29,868		20,929	29,657	(8,728)			(8,728)		20,929		8,939	8,939	123	
754730-10-9	RAYMOND JAMES FINL INC COM	02/18/2025	VARIOUS	266.000	42,605		10,259	41,318	(31,059)			(31,059)		10,259		32,346	32,346	133	
75513E-10-1	RTX CORPORATION	02/18/2025	VARIOUS	1,646.000	202,904		115,775	190,475	(74,700)			(74,700)		115,775		87,128	87,128		
756109-10-4	REALTY INCOME CORP	02/18/2025	VARIOUS	1,143.000	62,631		66,902	61,048	5,854			5,854		66,902		(4,272)	(4,272)	604	
758849-10-3	REGENCY CENTERS CORP COM	02/18/2025	VARIOUS	385.000	27,887		27,980	28,463	(483)			(483)		27,980		(93)	(93)	271	
75886F-10-7	REGENERON PHARMACEUTICALS	02/18/2025	VARIOUS	146.000	98,900		96,655	104,000	(7,346)			(7,346)		96,655		2,246	2,246		
7591EP-10-0	REGIONS FINANCIAL CORP	02/18/2025	VARIOUS	1,510.000	36,891		23,130	35,515	(12,386)			(12,386)		23,130		13,761	13,761	378	
759509-10-2	RELIANCE INC.	02/18/2025	VARIOUS	83.000	24,797		20,990	22,349	(1,358)			(1,358)		20,990		3,807	3,807		
760759-10-0	REPUBLIC SERVICES INC	02/18/2025	VARIOUS	216.000	49,660		45,776	43,455	2,321			2,321		45,776		3,884	3,884	125	
761152-10-7	RESMED INC	02/18/2025	VARIOUS	163.000	37,764		20,235	37,276	(17,041)			(17,041)		20,235		17,529	17,529	86	
76131D-10-3	RESTAURANT BRANDS INTERN	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	367.000	23,730		17,933	23,908	(7,535)			(7,535)	1,560	17,933	(1,337)	7,134	5,797	217	
770700-10-2	ROBINHOOD MARKETS INC - A	02/18/2025	VARIOUS	794.000	50,356		16,946	29,584	(12,638)			(12,638)		16,946		33,409	33,409		
771049-10-3	ROBLOX CORP -CLASS A	02/18/2025	VARIOUS	613.000	40,510		23,097	35,468	(12,371)			(12,371)		23,097		17,413	17,413		
773903-10-9	ROCKWELL AUTOMATION INC	02/18/2025	VARIOUS	163.000	48,315		25,302	46,584	(21,282)			(21,282)		25,302		23,013	23,013		
775109-20-0	ROGERS COMMUNICATIONS INC-B	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	530.000	14,815		17,679	16,285	(144)			(144)	1,538	17,679	(1,318)	(1,546)	(2,864)	189	
775711-10-4	ROLLINS INC	02/18/2025	VARIOUS	385.000	19,410		15,499	17,845	(2,346)			(2,346)		15,499		3,912	3,912		
776696-10-6	ROPER TECHNOLOGIES INC.	02/18/2025	VARIOUS	122.000	69,828		45,687	63,422	(17,734)			(17,734)		45,687		24,141	24,141	101	
778296-10-3	ROSS STORES INC	02/18/2025	VARIOUS	449.000	62,254		45,835	67,920	(22,085)			(22,085)		45,835		16,419	16,419		
780087-10-2	ROYAL BANK OF CANADA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,327.000	159,819		101,851	159,919	(64,781)			(64,781)	6,714	101,851	(5,413)	63,381	57,968	1,395	
78409V-10-4	S&P GLOBAL INC	02/18/2025	VARIOUS	373.000	201,720		149,956	185,765	(35,810)			(35,810)		149,956		51,764	51,764		
78410G-10-4	SBA COMMUNICATIONS CORP	02/18/2025	VARIOUS	149.000	30,619		34,995	30,366	4,629			4,629		34,995		(4,377)	(4,377)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS	02/18/2025	VARIOUS	367.000	32,538		17,573	27,811	(10,238)			(10,238)		17,573		14,965	14,965		
79466L-30-2	SALESFORCE.COM INC	02/18/2025	VARIOUS	1,165.000	380,314		209,609	389,494	(179,885)			(179,885)		209,609		170,704	170,704	466	
79589L-10-6	SAMSARA INC-CL A	02/18/2025	VARIOUS	322.000	19,231		17,770	14,068	3,702			3,702		17,770		1,461	1,461		
806407-10-2	HENRY SCHEIN INC	03/05/2025	VARIOUS	892.000	65,265		68,481	61,726	6,755			6,755		68,481		(3,216)	(3,216)		
806857-10-8	SLB LIMITED	02/18/2025	VARIOUS	1,755.000	73,979		31,719	67,287	(35,568)			(35,568)		31,719		42,261	42,261	983	
808513-10-5	CHARLES SCHWAB	02/18/2025	VARIOUS	1,924.000	155,430		118,203	142,395	(24,192)			(24,192)		118,203		37,227	37,227	519	
81141R-10-0	SEA LTD-ADR	02/18/2025	VARIOUS	470.000	64,019		28,454	49,867	(21,413)			(21,413)		28,454		35,565	35,565		
816851-10-9	SEMPRA	02/28/2025	VARIOUS	47,590.000	3,401,197		3,971,337	4,174,595	(203,258)			(203,258)		3,971,337		(570,140)	(570,140)	29,506	
81762P-10-2	NOW 0 11/18A	02/18/2025	VARIOUS	250.000	246,523		88,976	265,030	(176,054)			(176,054)		88,976		157,546	157,546		
824348-10-6	SHERWIN WILLIAMS CO COM	02/18/2025	VARIOUS	332.000	117,748		88,248	112,857	(24,609)			(24,609)		88,248		29,500	29,500		
82509L-10-7	SHOPIFY INC - CLASS A	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,466.000	186,591		67,909	155,947	(92,842)			(92,842)	4,804	67,909	(3,941)	122,623	118,682		
828806-10-9	SIMON PROPERTY GROUP INC	02/18/2025	VARIOUS	438.000	81,251		55,619	75,428	(19,809)			(19,809)		55,619		25,632	25,632		
83088M-10-2	SKYWORKS SOLUTIONS INC	06/02/2025	VARIOUS	500.000	33,916		39,900	44,340	(4,440)			(4,440)		39,900		(5,984)	(5,984)	414	
831865-20-9	A O SMITH CORPORATION	06/02/2025	VARIOUS	436.000	27,982		32,069	29,740	2,329			2,329		32,069		(4,087)	(4,087)	236	
832696-40-5	JM SMUCKER CO	02/18/2025	VARIOUS	163.000	16,502		19,379	17,950	1,429			1,429		19,379		(2,877)	(2,877)	176	
833034-10-1	SNAP-ON INC	02/18/2025	VARIOUS	89.000	30,263		19,348	30,214	(10,866)			(10,866)		19,348		10,915	10,915		
83304A-10-6	SNAP0.750826A	11/25/2025	VARIOUS	2,400.000	21,536		20,640	25,848	(5,208)		398	(5,606)		20,242		1,294	1,294		
833445-10-9	SNOWFLAKE INC-CLASS A	02/18/2025	VARIOUS	344.000	65,180		55,705	53,117	2,588			2,588		55,705		9,475	9,475		
83444M-10-1	SOLVENTUM CORP	02/18/2025	VARIOUS	153.000	11,359		9,510	10,107	(598)			(598)		9,510		1,850	1,850		
83671M-10-5	SOUTHBOW CORP	03/07/2025	VARIOUS	88,083.000	2,243,785		1,997,953	2,077,441	(158,695)			(158,695)	79,208	1,997,953	(74,467)	320,298	245,831	44,049	
842587-10-7	SOUTHERN CO.	02/18/2025	VARIOUS	1,247.000	106,760		78,232	102,653	(24,421)			(24,421)		78,232		28,528	28,528		
84265V-10-5	SOUTHERN COPPER CORP	12/05/2025	VARIOUS	210.500	20,424		23,952	19,006	4,947			4,947		23,952		(3,529)	(3,529)	152	
852234-10-3	BLOCK INC.	02/18/2025	VARIOUS	750.000	63,030		58,643	63,742	(5,100)			(5,100)		58,643		4,387	4,387		
854502-10-1	STANLEY BLACK & DECKER INC	06/02/2025	VARIOUS	500.000	36,632		40,560	40,145	415		192	223		40,368		(3,736)	(3,736)	243	
85472N-10-9	STANTEC INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	234.000	18,022		19,079	18,350	(447)			(447)	1,177	19,079	(932)	(125)	(1,057)	35	
855244-10-9	STARBUCKS CORP	02/18/2025	VARIOUS	1,340.000	150,952		96,708	122,275	(25,567)			(25,567)		96,708		54,244	54,244	817	
857477-10-3	STATE STREET CORP	06/02/2025	VARIOUS	598.000	58,950		32,948	58,694	(25,745)			(25,745)		32,948		26,001	26,001	584	
858119-10-0	STEEL DYNAMICS INC	02/18/2025	VARIOUS	218.000	29,863		14,649	24,867	(10,218)			(10,218)		14,649		15,214	15,214	100	
863667-10-1	STRYKER CORP COM	02/18/2025	VARIOUS	430.000	165,239		114,357	154,822	(40,464)			(40,464)		114,357		50,882	50,882	361	
866674-10-4	SUN COMMUNITIES INC	02/18/2025	VARIOUS	82.000	10,281		9,848	10,084	(235)			(235)		9,848		433	433	77	
866796-10-5	SUN LIFE FINANCIAL INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	816.000	45,329		34,352	48,426	(17,062)			(17,062)	2,989	34,352	(2,560)	13,537	10,977		
867224-10-7	SUNCOR ENERGY INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,544.000	61,396		30,091	55,085	(27,612)			(27,612)	2,618	30,091	(2,243)	33,548	31,305		
86800U-30-2	SUPER MICRO COMPUTER INC	02/18/2025	VARIOUS	620.000	31,656		17,392	18,898	(1,506)			(1,506)		17,392		14,264	14,264		
871607-10-7	SYNOPSYS INC	07/29/2025	VARIOUS	186.180	97,353		55,980	90,277	(34,402)			(34,402)		55,980		41,373	41,373		
87165B-10-3	SYNCHRONY FINANCIAL	02/18/2025	VARIOUS	556.000	36,220		14,077	36,140	(22,063)			(22,063)		14,077		22,143	22,143	139	
871829-10-7	SYSCO CORP.	02/18/2025	VARIOUS	681.000	48,099		49,050	52,069	(3,020)			(3,020)		49,050		(951)	(951)	347	
87241L-10-9	TFI INTERNATIONAL INC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	334.000	35,952		35,467	45,109	(11,677)			(11,677)	2,034	35,467	(1,053)	1,538	485	329	
872540-10-9	TJX COMPANIES	02/18/2025	VARIOUS	1,347.000	166,978		73,839	162,731	(88,892)			(88,892)		73,839		93,139	93,139	505	
872590-10-4	T-MOBILE US INC	06/02/2025	VARIOUS	802.000	211,616		105,613	177,025	(71,413)			(71,413)		105,613		106,003	106,003	231	
874054-10-9	TAKE-TWO INTERACTIVE SOFTWRE	02/18/2025	VARIOUS	260.000	55,024		47,230	47,861	(631)			(631)		47,230		7,794	7,794		
87612E-10-6	TARGET CORP	02/18/2025	VARIOUS	504.000	64,912		38,229	68,131	(29,902)			(29,902)		38,229		26,683	26,683	564	
87612G-10-1	TARGA RESOURCES CORP	03/07/2025	VARIOUS	11,162.000	2,075,358		1,290,442	1,992,417	(701,975)			(701,975)		1,290,442		784,916	784,916	8,372	
87807B-10-7	TC ENERGY CORP	03/07/2025	VARIOUS	81,600.000	3,722,692		2,970,870	3,800,851	(1,028,782)			(1,028,782)	198,801	2,970,870	(192,261)	944,083	751,822	46,664	
878269-10-9	TECH MAHINDRA LTD	06/03/2025	CLSA AMERICAS LLC	4,641.000	86,422		72,637	92,491	(21,793)			(21,793)	1,939	72,637	(2,287)	16,072	13,785		
878742-20-4	TECK RESOURCES LTD-CLS B	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	653.000	28,199		11,836	26,461	(15,950)			(15,950)	1,325	11,836	(1,181)	17,543	16,362		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
879360-10-5	TELEDYNE TECHNOLOGIES INC	11/25/2025	VARIOUS	45.000	22,170		16,932	19,029	(4,069)			(4,069)		16,932		5,237	5,237		
879369-10-6	TELEFLEX INC	03/05/2025	VARIOUS	308.000	45,923		58,351	54,818	3,533			3,533		58,351		(12,428)	(12,428)		
879382-10-9	TELEFONICA SA	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	9,190.000	40,162		37,974	37,465	(1,256)			(1,256)	1,764	37,974	(1,208)	3,396	2,188	60	
87971M-10-3	TELUS CORP	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	3,624.000	57,830		59,214	49,187	6,375			6,375	3,652	59,214	(1,833)	449	(1,384)	1,627	
88034P-10-9	TENCENT MUSIC ENTERTAINMENT	08/27/2025	VARIOUS	4,802.000	75,770		53,409	54,503	(1,094)			(1,094)		53,409		22,361	22,361	197	
880770-10-2	TERADYNE INC.	02/18/2025	VARIOUS	204.000	23,294		19,674	25,688	(6,014)			(6,014)		19,674		3,620	3,620	24	
88160R-10-1	TESLA INC	11/25/2025	VARIOUS	3,625.000	1,291,637		593,701	1,429,997	(864,826)			(864,826)		593,701		697,937	697,937		
881624-20-9	TEVA PHARMACEUTICAL INDS	02/18/2025	VARIOUS	1,510.000	24,800		14,156	33,280	(19,125)			(19,125)		14,156		10,644	10,644		
882508-10-4	TEXAS INSTRUMENTS INC.	02/18/2025	VARIOUS	1,127.000	207,803		159,795	211,324	(51,529)			(51,529)		159,795		48,008	48,008	1,533	
88262P-10-2	TEXAS PACIFIC LAND CORP	02/18/2025	VARIOUS	23.000	31,819		13,701	25,437	(11,736)			(11,736)		13,701		18,118	18,118		
883203-10-1	TEXTRON INC.	02/18/2025	VARIOUS	217.000	15,705		10,431	16,598	(6,167)			(6,167)		10,431		5,274	5,274	4	
88339J-10-5	TRADE DESK INC/THE -CLASS A	02/18/2025	VARIOUS	591.000	47,085		40,461	69,460	(29,000)			(29,000)		40,461		6,624	6,624		
883556-10-2	THERMO FISHER SCIENTIFIC CORP	02/18/2025	VARIOUS	449.000	237,025		145,619	233,583	(87,964)			(87,964)		145,619		91,406	91,406	175	
884903-80-8	THOMSON REUTERS CORPORATION	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	196.000	33,986		19,854	31,456	(13,249)			(13,249)	1,647	19,854	(1,398)	15,530	14,132		
88579Y-10-1	3M COMPANY	02/18/2025	VARIOUS	612.000	91,042		48,502	79,003	(30,501)			(30,501)		48,502		42,540	42,540	447	
888787-10-8	TOAST INC-CLASS A	02/18/2025	VARIOUS	542.000	22,390		23,535	19,756	3,779			3,779		23,535		(1,145)	(1,145)		
891160-50-9	TORONTO-DOMINION BANK	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,171.000	130,088		125,558	115,494	(1,515)			(1,515)	11,579	125,558	(10,020)	14,550	4,530	1,605	
89156V-10-6	TOURMALINE OIL CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	373.000	17,750		12,177	17,252	(6,458)			(6,458)	1,383	12,177	(1,235)	6,808	5,573		
892356-10-6	TRACTOR SUPPLY COMPANY	02/18/2025	VARIOUS	865.000	49,491		19,057	45,897	(26,840)			(26,840)		19,057		30,434	30,434		
892672-10-6	TRADEWEB MARKETS INC-CLASS A	02/18/2025	VARIOUS	103.000	13,085		10,776	13,485	(2,709)			(2,709)		10,776		2,309	2,309		
893641-10-0	TRANSDIGM GROUP INCORPORATED	02/18/2025	VARIOUS	71.000	93,015		77,399	89,977	(12,578)			(12,578)		77,399		15,616	15,616		
89400J-10-7	TRANSUNION	02/18/2025	VARIOUS	245.000	24,156		18,078	22,714	(4,636)			(4,636)		18,078		6,078	6,078		
89417E-10-9	TRAVELERS COS	02/18/2025	VARIOUS	256.000	60,966		34,645	61,668	(27,022)			(27,022)		34,645		26,321	26,321		
896239-10-0	TRIMBLE INC	02/18/2025	VARIOUS	367.000	27,341		16,578	25,932	(9,354)			(9,354)		16,578		10,763	10,763		
89832Q-10-9	TRUIST FINANCIAL CORPORATION	02/18/2025	VARIOUS	1,591.000	74,892		45,884	69,018	(23,133)			(23,133)		45,884		29,008	29,008	827	
90138F-10-2	TWILIO INC	02/18/2025	VARIOUS	163.000	20,289		8,934	17,617	(8,683)			(8,683)		8,934		11,355	11,355		
902252-10-5	TYLER TECHNOLOGIES INC	02/18/2025	VARIOUS	41.000	26,202		15,951	23,642	(7,692)			(7,692)		15,951		10,251	10,251		
902494-10-3	TYSON FOODS INC-CL A	02/18/2025	VARIOUS	447.000	25,623		18,251	25,676	(7,424)			(7,424)		18,251		7,372	7,372		
902653-10-4	UDR INC	02/18/2025	VARIOUS	668.000	28,671		23,849	28,998	(5,149)			(5,149)		23,849		4,822	4,822	284	
902973-30-4	US BANCORP	02/18/2025	VARIOUS	1,874.000	89,496		60,568	89,633	(29,066)			(29,066)		60,568		28,928	28,928	937	
90353T-10-0	UBER TECHNOLOGIES INC	02/18/2025	VARIOUS	2,427.000	194,593		112,138	146,397	(34,259)			(34,259)		112,138		82,455	82,455		
90384S-30-3	ULTA SALON COSMETICS & FRAGR	02/18/2025	VARIOUS	66.000	24,213		14,229	28,705	(14,476)			(14,476)		14,229		9,985	9,985		
907818-10-8	UNION PACIFIC CORP.	02/18/2025	VARIOUS	734.000	183,501		124,549	167,381	(42,833)			(42,833)		124,549		58,953	58,953		
911312-10-6	UPS	02/18/2025	VARIOUS	981.000	113,544		114,371	123,704	(9,333)			(9,333)		114,371		(827)	(827)	789	
911363-10-9	UNITED RENTALS TR I	02/18/2025	VARIOUS	82.000	59,778		10,781	57,764	(46,983)			(46,983)		10,781		48,997	48,997	147	
91307C-10-2	UNITED THERAPEUTICS CORP	02/18/2025	VARIOUS	79.000	29,281		16,810	27,874	(11,064)			(11,064)		16,810		12,471	12,471		
91324P-10-2	UNITEDHEALTH GROUP INC.	02/18/2025	VARIOUS	1,139.000	585,178		253,617	576,175	(322,557)			(322,557)		253,617		331,560	331,560		
913903-10-0	UNIVERSAL HEALTH SERVICES-B	02/18/2025	VARIOUS	115.000	20,935		27,220	20,633	6,587			6,587		27,220		(6,285)	(6,285)		
91913Y-10-0	VALERO ENERGY CORP	02/18/2025	VARIOUS	460.000	62,969		24,522	56,391	(31,870)			(31,870)		24,522		38,447	38,447	520	
922475-10-8	VEEVA SYSTEMS INC	02/18/2025	VARIOUS	163.000	38,034		28,035	34,271	(6,235)			(6,235)		28,035		9,998	9,998		
92276F-10-0	VENTAS INC COM	02/18/2025	VARIOUS	449.000	29,925		18,638	26,442	(7,804)			(7,804)		18,638		11,287	11,287	202	
92338C-10-3	VERALTO CORP	02/18/2025	VARIOUS	266.000	26,036		20,665	27,092	(6,427)			(6,427)		20,665		5,371	5,371	29	
92343E-10-2	VERISIGN INC	02/18/2025	VARIOUS	123.000	28,254		23,903	25,456	(1,553)			(1,553)		23,903		4,351	4,351		
92343V-10-4	VERIZON COMMUNICATIONS	02/18/2025	VARIOUS	5,032.000	206,437		174,300	201,230	(26,930)			(26,930)		174,300		32,137	32,137	3,409	
92345Y-10-6	VERISK ANALYTICS INC	02/18/2025	VARIOUS	206.000	60,490		45,244	56,739	(11,495)			(11,495)		45,244		15,246	15,246		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92532F-10-0	VERTEX PHARMACEUTICALS INC	02/18/2025	VARIOUS	340.000	156,230		101,107	136,918	(35,811)			(35,811)		101,107		55,123	55,123		
92537N-10-8	VERTIV HOLDINGS CO	02/18/2025	VARIOUS	466.000	50,911		20,984	52,942	(31,958)			(31,958)		20,984		29,927	29,927		
92556V-10-6	VIATRIS INC	06/02/2025	VARIOUS	3,562.000	33,996		30,442	44,347	(13,905)			(13,905)		30,442		3,554	3,554	506	
925652-10-9	VICI PROPERTIES INC	02/18/2025	VARIOUS	1,181.000	35,884		33,576	34,497	(921)			(921)		33,576		2,308	2,308	511	
92826C-83-9	VISA INC-CLASS A SHARES	06/02/2025	VARIOUS	4,963.000	1,752,904		537,152	1,557,129	(1,032,634)			(1,032,634)		537,152		1,215,752	1,215,752	2,928	
92840M-10-2	VISTRA ENERGY CORP	02/18/2025	VARIOUS	435.000	73,175		11,192	59,973	(48,781)			(48,781)		11,192		61,983	61,983		
928856-20-2	VOLVO AB-A SHS	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	7,873.000	245,264		192,383	192,528	(1,204)			(1,204)	1,059	192,383	6,877	46,004	52,881		
928856-30-1	VOLVO AB-B SHS	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	864.000	23,226		26,819							26,819	2,620	(6,212)	(3,592)	1,614	
929160-10-9	VULCAN MATERIALS CO.	02/18/2025	VARIOUS	163.000	44,385		22,494	41,928	(19,435)			(19,435)		22,494		21,891	21,891		
92936U-10-9	WP CAREY INC	02/18/2025	VARIOUS	245.000	14,589		13,495	13,348	147			147		13,495		1,095	1,095	216	
92938W-20-2	WSP GLOBAL INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	221.000	39,620		28,454	38,871	(13,921)			(13,921)	3,504	28,454	(3,163)	14,328	11,165	59	
92939U-10-6	WEC ENERGY GROUP INC	02/18/2025	VARIOUS	342.000	35,287		29,324	32,162	(2,838)			(2,838)		29,324		5,963	5,963	305	
929740-10-8	WABTEC CORP	02/18/2025	VARIOUS	204.000	38,280		14,750	38,676	(23,926)			(23,926)		14,750		23,530	23,530		
931142-10-3	WAL-MART INC	03/05/2025	VARIOUS	12,719.000	1,253,035		338,873	1,149,162	(810,289)			(810,289)		338,873		914,162	914,162	2,639	
934423-10-4	WARNER BROS DISCOVERY INC	02/18/2025	VARIOUS	2,904.000	30,339		21,228	30,695	(9,467)			(9,467)		21,228		9,111	9,111		
94106B-10-1	WASTE CONNECTIONS INC	02/18/2025	VARIOUS	326.000	61,409		31,772	55,935	(24,164)			(24,164)		31,772		29,637	29,637		
94106L-10-9	WASTE MANAGEMENT INC	02/18/2025	VARIOUS	485.000	110,650		69,229	97,868	(28,639)			(28,639)		69,229		41,421	41,421		
941848-10-3	WATERS CORP.	02/18/2025	VARIOUS	82.000	30,439		17,802	30,420	(12,618)			(12,618)		17,802		12,637	12,637		
942622-20-0	WATSCO INC	02/18/2025	VARIOUS	55.000	27,787		17,848	26,064	(8,216)			(8,216)		17,848		9,938	9,938	149	
949746-10-1	WELLS FARGO & CO - NEW	03/05/2025	VARIOUS	10,335.000	786,367		371,210	725,930	(354,720)			(354,720)		371,210		415,157	415,157	4,134	
95040Q-10-4	WELLTOWER INC	02/18/2025	VARIOUS	693.000	104,295		63,931	87,339	(23,407)			(23,407)		63,931		40,364	40,364		
955306-10-5	WEST PHARMACEUTICAL SERVICES	02/18/2025	VARIOUS	82.000	17,464		22,739	26,860	(4,121)			(4,121)		22,739		(5,275)	(5,275)	17	
958102-10-5	WESTERN DIGITAL CORP	02/24/2025	VARIOUS	367.000	31,408		22,187	27,696	(5,509)			(5,509)		22,187		9,220	9,220		
961148-50-9	WESTON (GEORGE) LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	78.000	12,206		12,587	12,124	(313)			(313)	776	12,587	(615)	233	(382)	46	
962166-10-4	WEYERHAEUSER CO.	02/18/2025	VARIOUS	1,020.000	30,169		21,695	28,713	(7,018)			(7,018)		21,695		8,474	8,474		
962879-10-2	WHEATON PRECIOUS METALS CORP	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	777.000	54,219		18,460	43,712	(26,859)			(26,859)	1,606	18,460	(1,346)	37,105	35,759	14	
969457-10-0	WILLIAMS COS INC.	03/07/2025	VARIOUS	48,206.000	2,679,656		1,510,493	2,608,909	(1,098,416)			(1,098,416)		1,510,493		1,169,163	1,169,163		
969904-10-1	WILLIAMS-SONOMA INC	02/18/2025	VARIOUS	177.000	38,071		20,925	32,777	(11,852)			(11,852)		20,925		17,146	17,146	101	
98138H-10-1	WDAY 0.25 10/22	02/18/2025	VARIOUS	269.000	70,069		63,524	69,410	(5,886)			(5,886)		63,524		6,545	6,545		
983134-10-7	WYNN RESORTS LTD	03/05/2025	VARIOUS	557.000	49,839		51,286	47,991	3,295			3,295		51,286		(1,447)	(1,447)	83	
98389B-10-0	XCEL ENERGY INC.	02/18/2025	VARIOUS	571.000	39,189		34,786	38,554	(3,768)			(3,768)		34,786		4,404	4,404	313	
98419M-10-0	XYLEM INC - W/I	06/02/2025	VARIOUS	453.000	58,561		59,333	52,557	6,776			6,776		59,333		(771)	(771)	121	
988498-10-1	YUM! BRANDS INC	02/18/2025	VARIOUS	326.000	48,074		33,154	43,736	(10,582)			(10,582)		33,154		14,920	14,920		
98850P-10-9	YUM CHINA HOLDINGS INC	11/25/2025	VARIOUS	1,300.000	63,132		56,318	62,621	(6,303)			(6,303)		56,318		6,814	6,814	554	
989207-10-5	ZEBRA TECHNOLOGIES CORP-CL A	02/18/2025	VARIOUS	82.000	26,389		17,370	31,670	(14,300)			(14,300)		17,370		9,020	9,020		
98954M-20-0	Z 2 12/21A	03/05/2025	VARIOUS	326.000	26,082		27,727	24,140	3,587			3,587		27,727		(1,645)	(1,645)		
98956P-10-2	ZIMMER BIOMET HOLDINGS INC	02/18/2025	VARIOUS	245.000	24,765		28,700	25,879	2,821			2,821		28,700		(3,935)	(3,935)	59	
98978V-10-3	ZOETIS INC-W/I	02/18/2025	VARIOUS	571.000	89,418		64,704	93,033	(28,329)			(28,329)		64,704		24,714	24,714	286	
98980G-10-2	ZSCALER INC	02/18/2025	VARIOUS	122.000	26,041		17,289	22,010	(4,721)			(4,721)		17,289		8,752	8,752		
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC	02/18/2025	VARIOUS	276.000	23,428		15,956	22,524	(6,569)			(6,569)		15,956		7,472	7,472		
A19494-10-2	ERSTE GROUP BANK AG	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	917.000	69,328		20,203	56,650	(35,841)			(35,841)	(606)	20,203	1,411	47,714	49,125	898	
A51460-11-0	OMV AG	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	1,438.000	64,207		61,769	55,601	2,182			2,182	3,986	61,769	(3,135)	5,574	2,439		
B0148L-13-8	AGEAS	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	960.000	53,613		44,294	46,622	(3,845)			(3,845)	1,516	44,294	(434)	9,753	9,319	259	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
B35656-10-5	ELIA GROUP SA/NV	03/03/2025	JP MORGAN	16,221.000	1,091,479		1,276,447	1,249,685	5,453			5,453	21,309	1,276,447	(15,854)	(169,114)	(184,968)		
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	2,915.000	213,710		221,198	193,215	8,873			8,873	11,775	221,198	(8,605)	1,118	(7,487)		
B5337G-16-2	KBC GROEP NV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	311.000	26,893		20,615	24,005	(4,956)			(4,956)	1,566	20,615	(1,336)	7,615	6,279		
B5783H-10-2	LOTUS BAKERIES	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	5.000	46,145		59,971	55,813	3,393			3,393	765	59,971	109	(13,935)	(13,826)		
B639CJ-10-8	ANHEUSER-BUSCH INBEV SA/NV NPV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,243.000	66,080		66,811	62,104	1,822			1,822	2,885	66,811	(2,114)	1,383	(731)		
B93562-12-0	UCB SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	144.000	27,614		10,655	28,659	(17,946)			(17,946)	(58)	10,655	188	16,771	16,959		
D0066B-18-5	ADIDAS AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	197.000	52,920		27,631	48,306	(22,774)			(22,774)	2,100	27,631	(1,791)	27,080	25,289		
D03080-11-2	ALLIANZ AG REG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	464.000	159,553		105,827	142,172	(51,664)			(51,664)	15,320	105,827	(14,228)	67,954	53,726		
D06216-31-7	BASF SE	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,078.000	56,679		51,300	47,397	6			6	3,898	51,300	(3,326)	8,704	5,378		
D07112-11-9	BAYER AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,060.000	23,742		22,407	21,200	(465)			(465)	1,673	22,407	(1,423)	2,758	1,335		
D0R41Z-10-0	COVESTRO AG	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	1,005.000	61,671		53,518	58,444	(7,394)			(7,394)	2,467	53,518	(1,716)	9,870	8,154		
D12096-10-9	BAYERISCHE MOREREN WERKE AG	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	747.000	65,664		70,503	60,193	388			388	8,770	70,503	(7,747)	2,907	(4,840)	188	
D1668R-12-3	MERCEDES BENZ GROUP AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,036.000	67,102		46,886	57,715	(14,489)			(14,489)	3,660	46,886	(3,138)	23,354	20,216		
D172W1-27-9	COMMERZBANK AG	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	2,621.000	62,034		20,886	42,678	(21,678)			(21,678)	(114)	20,886	928	40,220	41,148	606	
D18190-89-8	DEUTSCHE BANK AG-REGISTERED	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,373.000	49,320		17,307	40,888	(24,896)			(24,896)	1,315	17,307	(1,122)	33,135	32,013		
D1882G-11-9	DEUTSCHE BOERSE AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	201.000	52,068		28,925	46,289	(19,562)			(19,562)	2,198	28,925	(1,875)	25,018	23,143		
D19225-10-7	DEUTSCHE POST AG-REG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,174.000	45,283		38,489	41,309	(5,745)			(5,745)	2,924	38,489	(2,495)	9,290	6,795		
D1T3RZ-10-0	DAIMLER TRUCK HOLDING AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	548.000	24,909		9,796	20,911	(11,938)			(11,938)	823	9,796	(714)	15,828	15,114		
D2035M-13-6	DEUTSCHE TELEKOM AG-REG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	4,497.000	161,673		92,564	134,530	(52,863)			(52,863)	10,897	92,564	(9,911)	79,020	69,109		
D24914-13-3	E.ON SE	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,629.000	31,845		28,518	30,613	(4,261)			(4,261)	2,167	28,518	(1,849)	5,176	3,327		
D27348-26-3	FRESENIUS SE & CO KGAA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	524.000	20,348		12,771	18,199	(6,240)			(6,240)	812	12,771	(668)	8,245	7,577		
D3015J-13-5	HANNOVER RUECK SE	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	93.000	24,908		20,503	23,247	(3,458)			(3,458)	714	20,503	(475)	4,880	4,405		
D31709-10-4	HEIDELBERGCEMENT AG	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	244.000	38,346		23,784	30,143	(7,386)			(7,386)	1,027	23,784	(682)	15,245	14,563	33	
D35415-10-4	INFINEON TECHNOLOGIES AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,537.000	61,013		27,049	49,975	(24,982)			(24,982)	2,055	27,049	(1,754)	35,718	33,964		
D5357W-10-3	MERCK KGAA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	182.000	25,973		18,965	26,366	(8,841)			(8,841)	1,441	18,965	(1,230)	8,237	7,007		
D55535-10-4	MUENCHENER RUEKVERSICHERUNGS-GESELLSCH.	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	152.000	85,248		38,720	76,668	(40,889)			(40,889)	2,942	38,720	(2,510)	49,038	46,528		
D5565H-10-4	MTU AERO ENGINES AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	72.000	26,077		12,515	24,007	(12,346)			(12,346)	854	12,515	(713)	14,275	13,562		
D65111-10-2	RHEINMETALL AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	59.000	58,428		11,640	37,549	(25,845)			(25,845)	(64)	11,640	205	46,583	46,788		
D6629K-10-9	RWE AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	753.000	22,429		19,207	22,480	(4,732)			(4,732)	1,459	19,207	(1,245)	4,467	3,222		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
D66992-10-4	SAP SE	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,315.000	384,279		188,814	321,766	(145,490)			(145,490)	12,539	188,814	(10,412)	205,876	195,464		
D69671-21-8	SIEMENS AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	961.000	227,742		158,347	187,639	(52,317)			(52,317)	23,025	158,347	(21,392)	90,787	69,395	5,214	
D6T479-10-7	SIEMENS HEALTHINEERS AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	370.000	22,261		20,724	19,617	(1,513)			(1,513)	2,621	20,724	(2,402)	3,940	1,538		
D6T47E-10-6	SIEMENS ENERGY AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	941.000	62,936		26,010	49,091	(24,282)			(24,282)	1,202	26,010	(902)	37,828	36,926		
D827A1-10-8	SYMRISE AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	203.000	20,932		18,841	21,578	(4,168)			(4,168)	1,432	18,841	(1,221)	3,313	2,092		
D9581T-10-0	VONOVIA SE	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	581.000	17,621		11,163	17,640	(7,325)			(7,325)	848	11,163	(724)	7,182	6,458		
E04648-11-4	AMADEUS IT GROUP SA EUR 0.01	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	564.000	42,413		29,397	39,830	(12,667)			(12,667)	2,234	29,397	(1,906)	14,923	13,017	312	
E11805-10-3	BANCO BILBAO VIZCAYA ARGENTARIA S.A.	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	7,794.000	100,887		43,265	76,284	(36,306)			(36,306)	3,287	43,265	(2,805)	60,427	57,622		
E15819-19-1	BANCO DE SABADELL SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	8,188.000	21,558		17,266	15,914	554			554	798	17,266	(599)	4,892	4,293		
E19790-10-9	BANCO SANTANDER SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	22,309.000	147,019		51,457	103,134	(54,456)			(54,456)	2,779	51,457	(1,844)	97,406	95,562	565	
E2427M-12-3	CAIXABANK S.A	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	5,250.000	35,664		14,928	28,465	(14,671)			(14,671)	1,134	14,928	(968)	21,704	20,736		
E2R41M-10-4	CELLNEX TELECOM SA	03/07/2025	VARIOUS	47,305.000	1,654,167		1,411,669	1,494,512	(99,840)			(99,840)	16,997	1,411,669	7,325	235,173	242,498		
E35471-11-4	SACYR SA	03/07/2025	VARIOUS	327,516.000	1,151,254		1,043,561	1,079,152	(83,951)			(83,951)	48,360	1,043,561	(36,693)	144,387	107,694	25,117	
E41222-11-3	ENDESA SA	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	1,955.000	49,642		42,210	42,047	(375)			(375)	538	42,210	1,209	6,223	7,432	1,058	
E42807-11-0	REDEIA CORPORACION SA	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	5,638.000	106,201		108,145	96,329	4,931			4,931	6,885	108,145	603	(2,547)	(1,944)	2,801	
E526K0-10-6	AENA SME SA	06/19/2025	VARIOUS	9,082.000	1,859,883		1,034,951	1,718,793	(672,509)			(672,509)	(11,333)	1,034,951	35,504	789,429	824,933	1,167	
E526LK-10-1	AENA SME SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	410.000	11,004		12,065							12,065	(131)	(931)	(1,062)		
E6165F-16-6	IBERDROLA SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	8,064.000	112,833		85,815	111,059	(30,744)			(30,744)	5,501	85,815	(4,531)	31,549	27,018	1,978	
E6282J-12-5	INDUSTRIA DE DISENO TEXTIL SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,249.000	72,515		39,097	64,201	(27,932)			(27,932)	2,827	39,097	(2,389)	35,808	33,419		
E7813W-16-3	ACS ACTIVIDADES DE CONSTRUC EUR 0.5	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	787.000	45,812		35,729	39,476	(6,052)			(6,052)	2,306	35,729	(893)	10,976	10,083	415	
E8471S-13-0	REPSOL YFP S.A.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	2,896.000	38,682		33,668	35,056	(3,946)			(3,946)	2,558	33,668	(1,531)	6,545	5,014	1,784	
F00189-12-0	ACCOR SA	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	1,418.000	72,108		64,156	69,071	(5,733)			(5,733)	818	64,156	4,199	3,753	7,952	1,200	
F01764-10-3	AIR LIQUIDE SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	845.000	154,139		126,972	137,305	(18,907)			(18,907)	8,574	126,972	(7,145)	34,312	27,167		
F06106-10-2	AXA SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,504.000	98,506		81,019	88,988	(13,255)			(13,255)	5,286	81,019	(4,372)	21,859	17,487		
F1058Q-23-8	BNP PARIBAS	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,292.000	95,631		61,859	79,228	(22,069)			(22,069)	4,700	61,859	(4,010)	37,782	33,772		
F10659-26-0	BOLLORE	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	8,031.000	47,900		50,013	49,398	(23)			(23)	638	50,013	3,275	(5,387)	(2,112)	325	
F12033-13-4	DANONE SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,154.000	83,540		66,292	77,816	(15,102)			(15,102)	3,578	66,292	(2,393)	19,641	17,248	205	
F17114-10-3	EADS NV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	755.000	136,636		89,340	121,007	(36,415)			(36,415)	4,748	89,340	(3,727)	51,023	47,296		
F1R42L-10-6	CANAL+SA	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	7,200.000	16,135		41,147	18,305	22,302			22,302	540	41,147	(63)	(24,948)	(25,011)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
F22797-10-8	CREDIT AGRICOLE SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,789.000	28,967		22,011	24,620	(4,282)			(4,282)	1,672	22,011	(1,427)	8,384	6,957		
F24571-45-1	DASSAULT SYSTEMES SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	814.000	34,431		25,585	28,237	(4,596)			(4,596)	1,944	25,585	(1,659)	10,505	8,846		
F31668-10-0	ESSILOR INTERNATIONAL	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	383.000	118,177		66,214	93,438	(31,841)			(31,841)	4,617	66,214	(3,874)	55,837	51,963		
F4035A-55-7	SAFRAN SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	427.000	113,232		64,015	93,782	(34,198)			(34,198)	4,431	64,015	(3,712)	52,929	49,217		
F42651-11-1	GDF SUEZ SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,185.000	35,605		27,782	34,640	(8,969)			(8,969)	2,111	27,782	(1,801)	9,624	7,823		
F43638-14-1	SOCIETE GENERALE	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,042.000	41,033		26,073	29,305	(5,214)			(5,214)	1,981	26,073	(1,690)	16,651	14,961		
F48051-10-0	HERMES INTERNATIONAL	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	36.000	105,679		26,024	86,560	(62,513)			(62,513)	1,977	26,024	(1,687)	81,342	79,655	141	
F49730-10-1	CAPGEMINI SE	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	224.000	39,784		28,642	36,683	(10,218)			(10,218)	2,176	28,642	(1,857)	12,999	11,142		
F4R053-10-5	GETLINK SE	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	4,279.000	73,617		70,223	68,258	1,069			1,069	896	70,223	4,097	(703)	3,394	1,668	
F5433L-10-3	KERING EUR 4.0	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	93.000	26,871		23,861	22,944	(896)			(896)	1,813	23,861	(1,547)	4,557	3,010	201	
F5548N-10-1	SANOFI	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,591.000	172,453		156,829	154,435	(11,968)			(11,968)	14,363	156,829	(12,259)	27,882	15,623	217	
F56196-18-5	LEGRAND SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	401.000	45,942		28,374	39,049	(12,831)			(12,831)	2,156	28,374	(1,839)	19,408	17,569		
F58149-13-3	L'OREAL SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	281.000	100,289		93,983	99,470	(7,910)			(7,910)	2,423	93,983	(1,318)	7,624	6,306		
F58485-11-5	LVMH MOET HENNESSY LOUIS VUI	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	353.000	259,912		176,891	232,295	(67,662)			(67,662)	12,258	176,891	(9,422)	92,443	83,021	198	
F5879X-10-8	VINCI SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	737.000	84,626		78,483	76,118	(2,508)			(2,508)	4,873	78,483	(3,984)	10,128	6,144		
F5899T-10-3	LOUIS HACHETTE GROUP	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	7,200.000	10,977		9,698	11,258	(1,700)			(1,700)	140	9,698		1,279	1,279		
F61824-87-0	MICHELIN (CGDE)	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	798.000	28,051		22,981	26,277	(5,090)			(5,090)	1,793	22,981	(1,538)	6,609	5,071		
F6866T-10-0	ORANGE	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	3,883.000	46,456		47,010	38,713	1,053			1,053	7,245	47,010	(6,241)	5,686	(555)	233	
F72027-10-9	PERNOD RICARD SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	269.000	27,649		32,437	30,362	(390)			(390)	2,465	32,437	(2,103)	(2,684)	(4,787)		
F7607Z-16-5	PUBLICIS GROUPE SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	330.000	36,603		8,718	35,197	(27,173)			(27,173)	694	8,718	(597)	28,483	27,886		
F77098-10-5	RENAULT SA	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	904.000	40,708		37,592	44,043	(6,931)			(6,931)	479	37,592	2,461	656	3,117	1,338	
F80343-10-0	COMPAGNIE DE SAINT GOBAIN	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	579.000	59,400		20,818	51,382	(32,164)			(32,164)	1,600	20,818	(1,368)	39,951	38,583		
F84941-12-3	SODEXO SA	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	525.000	34,592		43,913	43,246	106			106	560	43,913	2,877	(12,198)	(9,321)		
F86921-10-7	SCHNEIDER ELECTRIC SE	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	659.000	172,705		57,048	164,389	(111,675)			(111,675)	4,335	57,048	(3,698)	119,355	115,657		
F9156M-10-8	THALES SA	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	267.000	60,517		32,757	38,334	(6,537)			(6,537)	960	32,757	254	27,506	27,760	268	
F92124-10-0	TOTAL FINA ELF S.A.	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,792.000	172,641		97,578	154,299	(65,981)			(65,981)	9,259	97,578	(8,193)	83,257	75,064	2,403	
F95094-58-1	UNIBAIL-RODAMCO-WESTFIELD	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	543.000	47,199		43,309	40,331	2,426			2,426	552	43,309	968	2,923	3,891	613	
F9686M-10-7	VEOLIA ENVIRONNEMENT	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	953.000	27,455		23,265	26,753	(6,941)			(6,941)	3,453	23,265	(3,214)	7,404	4,190		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
F96888-11-4	BUREAU VERITAS SA	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	967.000	31,407		27,740	29,379	(2,313)			(2,313)	674	27,740	(334)	4,001	3,667		
F97982-10-6	VIVENDI	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	7,200.000	21,812		14,808	19,183	(4,460)			(4,460)	85	14,808	132	6,872	7,004		
G0110T-10-6	ADMIRAL GROUP PLC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	220.000	10,797		8,173							8,173	490	2,134	2,624	356	
G01719-11-4	BABA-W	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	27,294.000	440,840		270,072	289,526	(18,651)			(18,651)	(804)	270,072	254	170,514	170,768	240	
G0176J-10-9	ALLEGION PLC	11/25/2025	VARIOUS	443.000	61,252		52,426	57,891	(5,465)			(5,465)		52,426		8,825	8,825	110	
G0250X-10-7	AMCOR PLC	02/18/2025	VARIOUS	2,489.000	25,102		23,621	23,421	199			199		23,621		1,482	1,482		
G03764-13-4	ANGLO AMERICAN PLC	06/02/2025	VARIOUS	2,939.000	66,109		42,243	89,899	(49,169)			(49,169)	1,514	42,243	576	23,290	23,866	403	
G0378L-10-0	ANGLOGOLD ASHANTI PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	706.000	22,470		16,908	15,751	1,101			1,101	55	16,908	337	5,225	5,562		
G04011-10-5	ANTA SPORTS PRODUCTS LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,632.000	17,723		16,395	16,356	36			36	3	16,395	(28)	1,355	1,327		
G0403H-10-8	AON PLC	02/18/2025	VARIOUS	246.000	95,621		56,871	88,353	(31,482)			(31,482)		56,871		38,750	38,750	166	
G0450A-10-5	ARCH CAPITAL GROUP LTD	02/18/2025	VARIOUS	449.000	39,604		17,259	41,465	(24,206)			(24,206)		17,259		22,345	22,345		
G05320-10-9	ASHTEAD GROUP PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	718.000	46,406		44,710	44,646	(404)			(404)	469	44,710	(180)	1,876	1,696	265	
G05600-13-8	ASSOCIATED BRITISH FOODS PLC	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	2,754.000	65,634		58,932	70,465	(11,696)			(11,696)	163	58,932	457	6,245	6,702	2,432	
G0593M-10-7	ASTRAZENECA PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,884.000	279,510		195,800	246,995	(64,774)			(64,774)	13,579	195,800	(12,392)	96,102	83,710		
G06708-10-4	AUTO TRADER GROUP PLC	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	5,332.000	52,425		61,291	52,955	5,406			5,406	2,930	61,291	(2,245)	(6,621)	(8,866)	234	
G0683Q-15-8	AVIVA PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	4,550.000	29,089		21,898	26,714	(3,148)			(3,148)	(1,668)	21,898	1,822	5,369	7,191		
G06940-10-3	BAE SYSTEMS PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,378.000	57,137		20,659	48,589	(27,833)			(27,833)	(96)	20,659	231	36,247	36,478		
G07034-10-4	BAIDU INC -CL A	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	11,048.000	132,316		125,019	117,319	8,888			8,888	(1,188)	125,019	1,029	6,268	7,297		
G08036-12-4	BARCLAYS PLC 25P	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	23,893.000	97,762		43,984	80,240	(35,173)			(35,173)	(1,083)	43,984	1,634	52,145	53,779	381	
G1146Y-10-1	BEIGENE LTD	06/05/2025	VARIOUS	7,009.000	117,362		94,353	98,531	(3,568)			(3,568)	(609)	94,353	241	22,767	23,008		
G1151C-10-1	ACCENTURE PLC-CL A	02/18/2025	VARIOUS	755.000	292,308		162,608	265,601	(102,994)			(102,994)		162,608		129,701	129,701	1,117	
G12793-10-8	BP PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	20,250.000	118,140		58,666	99,669	(40,730)			(40,730)	(273)	58,666	657	58,817	59,474		
G16612-10-6	BT GROUP PLC	08/27/2025	VARIOUS	15,639.000	31,042		24,444	28,214	(3,610)			(3,610)	(160)	24,444	599	5,999	6,598	600	
G16968-11-0	BUNZL PLC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	1,109.000	41,598		36,184	45,779	(6,838)			(6,838)	(2,757)	36,184	4,617	798	5,415	758	
G2108Y-10-5	CHINA RESOURCES LAND LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	4,544.000	17,758		15,531							15,531	(25)	2,253	2,228	763	
G21765-10-5	CK HUTCHISON HOLDINGS LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	5,939.000	41,889		34,200							34,200	284	7,405	7,689	542	
G23296-20-8	COMPASS GROUP PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,924.000	68,272		33,279	64,144	(30,711)			(30,711)	(155)	33,279	373	34,620	34,993	758	
G2519Y-10-8	CREDICORP LTD	02/18/2025	VARIOUS	164.000	30,481		22,000	30,064	(8,065)			(8,065)		22,000		8,482	8,482		
G25839-10-4	COCA-COLA EUROPEAN PARTNERS	02/18/2025	VARIOUS	224.000	19,179		9,818	17,205	(7,387)			(7,387)		9,818		9,361	9,361		
G29183-10-3	EATON CORP PLC	02/18/2025	VARIOUS	490.000	152,530		39,342	162,616	(123,274)			(123,274)		39,342		113,188	113,188		
G3223R-10-8	EVEREST GROUP LTD	02/18/2025	VARIOUS	53.000	17,759		17,546	19,210	(1,664)			(1,664)		17,546		213	213		
G32655-10-5	EXPERIAN PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,132.000	55,844		33,743	48,840	(14,940)			(14,940)	(157)	33,743	378	21,723	22,101	229	
G3265R-10-7	APTIV PLC	02/18/2025	VARIOUS	286.000	19,126		16,202	17,297	(1,095)			(1,095)		16,202		2,924	2,924		

SCHEDULE D - PART 4

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G3777B-10-3	GEELY AUTOMOBILE HOLDINGS LT	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	52,521.000	119,372		86,162	100,202	(13,869)			(13,869)	(170)	86,162	74	33,137	33,211	23	
G3910J-17-9	GLAXOSMITHKLINE PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	5,227.000	94,735		94,938	88,146	5,402			5,402	1,390	94,938	(780)	578	(202)	1,014	
G3942O-10-7	GLENCORE PLC	09/19/2025	VARIOUS	12,978.000	59,821		18,334	59,200	(40,832)			(40,832)	(35)	18,334	284	41,203	41,487		
G4124C-10-9	GRAB HOLDINGS LTD	02/18/2025	VARIOUS	4,134.000	21,041		21,425	19,512	1,913			1,913		21,425		(384)	(384)		
G42089-11-3	DIAGEO PLC	11/25/2025	VARIOUS	4,507.000	121,548		148,371	142,004	3,036			3,036	3,331	148,371	(1,260)	(25,563)	(26,823)	241	
G4232K-10-0	HALEON PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	10,183.000	50,312		51,528	48,131	934			934	2,463	51,528	(2,143)	928	(1,215)		
G42504-10-3	HALMA PLC	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,354.000	51,530		39,274	35,125	(7,207)			(7,207)	223	39,274	586	11,669	12,255	127	
G4253H-11-9	JAMES HARDIE INDUSTRIES-CDI	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,600.000	39,692		29,477	49,601	(23,279)			(23,279)	3,155	29,477	(1,994)	12,210	10,216		
G4634U-16-9	HSBC HOLDINGS PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	21,781.000	246,048		86,718	214,218	(128,280)			(128,280)	780	86,718	(220)	159,549	159,329		
G4770L-10-6	INFORMA PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,259.000	25,454		14,356	22,588	(8,165)			(8,165)	(67)	14,356	161	10,937	11,098		
G4804L-16-3	INTERCONTINENTAL HOTELS GROU	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	271.000	35,001		18,421	33,784	(14,728)			(14,728)	(635)	18,421	759	15,821	16,580		
G4818G-10-1	INNOVENT BIOLOGICS	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	189.000	2,169		1,558							1,558	11	600	611		
G5074A-10-0	JD HEALTH INTL INC	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	266.000	2,085		2,144							2,144	2	(61)	(59)		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL	02/18/2025	VARIOUS	843.000	76,027		46,818	66,538	(19,720)			(19,720)		46,818		29,209	29,209	312	
G53263-10-2	KUAISHOU TECHNOLOGY	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,692.000	26,895		21,273	19,653	1,839			1,839	(219)	21,273	186	5,436	5,622		
G54404-12-7	LEGAL & GENERAL GROUP PLC	08/27/2025	VARIOUS	34,774.000	108,652		97,816	100,080	(2,598)			(2,598)	333	97,816	1,434	9,403	10,837	1,287	
G5479M-10-5	LI AUTO INC-CLASS A	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,846.000	24,324		23,220	22,327	1,137			1,137	(243)	23,220	208	896	1,104		
G54950-10-3	LINDE PLC	02/18/2025	VARIOUS	592.000	271,765		133,183	247,853	(114,670)			(114,670)		133,183		138,582	138,582		
G5533W-24-8	LLOYDS BANKING GROUP PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	78,617.000	62,612		41,122	53,936	(12,623)			(12,623)	(191)	41,122	460	21,029	21,489		
G5689U-10-3	LONDON STOCK EXCHANGE GROUP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	510.000	75,178		50,673	72,080	(20,966)			(20,966)	(441)	50,673	773	23,731	24,504		
G5824M-10-7	MARKS & SPENCER GROUP PLC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	12,278.000	56,584		58,225	57,741	356			356	129	58,225	2,648	(4,289)	(1,641)	410	
G5960L-10-3	MEDTRONIC PLC	02/18/2025	VARIOUS	1,707.000	152,865		138,814	136,355	2,459			2,459		138,814		14,051	14,051	1,195	
G59669-10-4	MEITUAN DIANPING-CLASS B	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	6,320.000	138,701		93,439	123,423	(29,892)			(29,892)	(92)	93,439	(49)	45,312	45,263		
G6422B-14-7	NATWEST GROUP PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	9,647.000	54,035		42,568	48,581	(8,043)			(8,043)	2,030	42,568	(1,766)	13,233	11,467		
G6427A-10-2	NETEASE INC	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	5,537.000	122,303		103,537	98,652	5,564			5,564	(679)	103,537	300	18,465	18,765	546	
G6470A-11-6	NEW ORIENTAL EDUCATION & TEC	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	6,019.000	29,996		35,113	37,929	(2,517)			(2,517)	(298)	35,113	222	(5,339)	(5,117)		
G6500M-10-6	NEXT PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	210.000	26,833		28,039	24,980	1,718			1,718	1,340	28,039	(1,166)	(40)	(1,206)	208	
G6683N-10-3	NU HOLDINGS LTD	02/18/2025	VARIOUS	4,198.000	57,100		62,783	43,491	19,291			19,291		62,783		(5,683)	(5,683)		
G69651-10-0	PEARSON PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,323.000	39,461		24,897	37,298	(12,692)			(12,692)	292	24,897	(131)	14,695	14,564		
G6S9A7-12-0	NATIONAL GRID PLC	06/02/2025	VARIOUS	180,636.000	2,151,252		2,033,054	2,149,171	(161,592)			(161,592)	45,475	2,033,054	(29,792)	147,989	118,197	47,610	
G7170M-10-3	POP MART INTERNATIONAL GROUP	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	138.000	5,562		4,078							4,078	29	1,455	1,484		
G72899-10-0	PRUDENTIAL PLC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	9,816.000	96,200		90,328	78,310	8,802			8,802	3,216	90,328	(1,458)	7,330	5,872	305	

SCHEDULE D - PART 4

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G74079-10-7	RECKITT BENCKISER GROUP PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	803.000	53,933		43,004	48,604	(5,400)			(5,400)	(200)	43,004	481	10,448	10,929		
G7493L-10-5	RELX PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,153.000	109,678		48,297	97,853	(49,331)			(49,331)	(225)	48,297	541	60,840	61,381		
G7494G-10-5	RENTOKIL INITIAL PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,595.000	13,845		12,938	13,026	(163)			(163)	74	12,938	9	898	907		
G75754-10-4	RIO TINTO PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,602.000	102,557		85,417	94,760	(9,058)			(9,058)	(285)	85,417	843	16,298	17,141		
G76225-10-4	ROLLS-ROYCE HOLDINGS PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	10,547.000	85,499		10,998	75,107	(63,543)			(63,543)	(565)	10,998	641	73,860	74,501		
G7709Q-10-4	ROYALTY PHARMA PLC	02/18/2025	VARIOUS	577.000	18,749		14,563	14,719	(156)			(156)		14,563		4,186	4,186		
G7771K-14-2	SAGE GROUP PLC/THE	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,724.000	28,753		14,887	27,486	(11,664)			(11,664)	(935)	14,887	1,038	12,828	13,866	293	
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC	11/25/2025	VARIOUS	445.000	58,828		20,508	38,408	(17,900)			(17,900)		20,508		38,320	38,320	523	
G7S00T-10-4	PENTAIR PLC	02/18/2025	VARIOUS	209.000	20,154		11,725	21,034	(9,309)			(9,309)		11,725		8,429	8,429	52	
G80277-14-1	SEGRO PLC	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	3,016.000	26,434		28,634	26,486	2,281			2,281	(133)	28,634	471	(2,671)	(2,200)		
G8056D-15-9	SEVERN TRENT PLC	03/07/2025	VARIOUS	88,035.000	2,700,492		2,661,076	2,765,196	(54,273)			(54,273)	(49,847)	2,661,076	85,316	(45,900)	39,416	37,485	
G80827-10-1	SHELL PLC	06/02/2025	VARIOUS	7,377.000	249,244		192,798	228,757	(47,179)			(47,179)	11,220	192,798	(9,970)	66,415	56,445	2,669	
G8208B-10-1	JD.COM INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,104.000	62,500		40,856	54,344	(13,067)			(13,067)	(422)	40,856	359	21,285	21,644		
G82343-16-4	SMITH & NEPHEW PLC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	2,944.000	41,236		36,974	36,554	(55)			(55)	476	36,974	165	4,096	4,261	99	
G8295T-23-9	PENNON GROUP PLC	03/03/2025	VARIOUS	174,107.000	972,592		1,239,691	1,294,136	3,925			3,925	(58,370)	1,239,691	69,344	(336,443)	(267,099)	330,959	
G84228-15-7	STANDARD CHARTERED PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,047.000	43,587		13,142	37,726	(24,522)			(24,522)	(61)	13,142	147	30,298	30,445		
G8473T-10-0	STERIS PLC	02/18/2025	VARIOUS	122.000	26,719		16,425	25,078	(8,653)			(8,653)		16,425		10,293	10,293		
G87052-10-9	TE CONNECTIVITY PLC	02/18/2025	VARIOUS	367.000	56,204		55,413	52,470	2,943			2,943		55,413		790	790		
G87572-16-3	TENCENT HOLDINGS LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	10,488.000	678,433		436,731	563,018	(123,457)			(123,457)	(2,830)	436,731	1,904	239,798	241,702	622	
G8842P-10-2	SSE PLC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	2,520.000	47,496		48,859	50,623	(1,885)			(1,885)	122	48,859	347	(1,710)	(1,363)	306	
G88473-14-8	3I GROUP PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,223.000	63,684		17,806	54,589	(37,528)			(37,528)	745	17,806	(634)	46,512	45,878	486	
G8994E-10-3	TRANE TECHNOLOGIES PLC.	02/18/2025	VARIOUS	304.000	110,277		66,157	112,282	(46,126)			(46,126)		66,157		44,120	44,120		
G8T67X-10-2	TESCO PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	9,899.000	48,019		26,852	45,660	(18,683)			(18,683)	(125)	26,852	301	20,867	21,168		
G9066F-10-1	TRIP.COM GROUP LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,418.000	95,589		60,256	98,574	(37,893)			(37,893)	(425)	60,256	309	35,024	35,333	61	
G92087-16-5	UNILEVER PLC	12/09/2025	VARIOUS	7,143.000	530,977		325,905	406,859	(98,725)			(98,725)	17,771	325,905	(5,847)	210,919	205,072	8,626	
G92087-34-8	UNILEVER PLC	12/30/2025	CASH IN LIEU	0.670	43		65							65	1	(22)	(21)		
G93882-19-2	VODAFONE GROUP PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	30,595.000	25,426		25,843	26,171	(207)			(207)	(120)	25,843	289	(707)	(418)	745	
G96629-10-3	WILLIS GROUP HOLDINGS PLC	02/18/2025	VARIOUS	163.000	52,345		31,842	51,058	(19,216)			(19,216)		31,842		20,503	20,503	143	
G97008-11-7	WUXI BIOLOGICS CAYMAN INC	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,303.000	5,157		4,144							4,144	30	983	1,013		
G9788D-10-3	WPP PLC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	4,900.000	34,766		40,958	50,776	(9,567)			(9,567)	(251)	40,958	2,134	(8,326)	(6,192)	961	
G9830T-10-6	XIAOMI CORP-CLASS B	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	21,118.000	128,283		26,322	93,792	(67,503)			(67,503)	33	26,322	(73)	102,034	101,961		
G9897K-10-5	ZTO EXPRESS CAYMAN INC	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	6,420.000	123,300		138,397	125,045	13,846			13,846	(495)	138,397	(101)	(14,996)	(15,097)	857	
H0010V-10-1	ABB LTD - REG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,068.000	120,238		37,401	111,974	(70,970)			(70,970)	(3,603)	37,401	3,837	79,000	82,837		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
H01301-12-8	ALCON INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	699.000	63,211		48,272	59,314	(11,137)			(11,137)	96	48,272	179	14,760	14,939		
H0245V-10-8	DSM-FIRMENICH AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	269.000	29,697		29,426	27,220	1,182			1,182	1,024	29,426	(682)	953	271		
H04530-20-2	BALOISE HOLDING AG - REG	12/08/2025	VARIOUS	222.000	48,998		37,981	40,199	(2,388)			(2,388)	170	37,981	2,637	8,381	11,018	1,285	
H0743H-11-4	BEIGENE LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	131.000	3,435		1,669							1,669	14	1,752	1,766		
H11356-10-4	BUNGE GLOBAL SA	02/18/2025	VARIOUS	257.000	17,992		27,257	19,984	7,273			7,273		27,257		(9,265)	(9,265)		
H1467J-10-4	CHUBB LTD	02/18/2025	VARIOUS	449.000	119,024		67,080	124,059	(56,978)			(56,978)		67,080		51,943	51,943	409	
H1512E-10-0	COCA-COLA HBC AG-CDI	08/27/2025	VARIOUS	1,961.000	89,994		72,572	67,097	2,150			2,150	3,325	72,572	(841)	18,263	17,422		
H22206-19-9	EMS-CHEMIE HOLDINGS AG	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	81.000	59,519		67,201	54,655	8,448			8,448	4,097	67,201	(1,234)	(6,447)	(7,681)		
H25662-18-2	CIE FINANCIERE RICHEMONT-REG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	602.000	121,164		36,863	91,604	(51,189)			(51,189)	(3,551)	36,863	3,782	80,519	84,301		
H26552-13-5	FLUGHAFEN ZURICH AG-REG	03/07/2025	VARIOUS	8,549.000	2,071,187		2,121,604	2,052,703	(35,849)			(35,849)	104,751	2,121,604	(72,992)	22,574	(50,418)		
H2906T-10-9	GARMIN LTD	02/18/2025	VARIOUS	211.000	44,901		20,579	43,521	(22,942)			(22,942)		20,579		24,322	24,322		
H2942E-12-4	GEBERIT AG-REG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	47.000	27,887		21,667	26,688	(2,934)			(2,934)	(2,087)	21,667	2,223	3,997	6,220		
H32380-10-2	GIVAUDAN-REG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	14.000	62,216		44,670	61,268	(15,705)			(15,705)	(893)	44,670	1,153	16,393	17,546		
H3301B-10-7	GALDERMA GROUP AG	04/29/2025	VARIOUS	153.000	19,450		14,869	17,011	(2,450)			(2,450)	308	14,869	(222)	4,803	4,581		
H3701P-10-2	HELVETIA HOLDING AG-REG	12/10/2025	VARIOUS	97.560	17,482		16,756	15,991	286			286	344	16,756	(250)	976	726		
H38160-10-2	LAFARGEHOLDCIM LTD.	06/23/2025	VARIOUS	635.000	94,928		47,583	83,499	(31,332)			(31,332)	(4,584)	47,583	7,224	40,121	47,345		
H42097-10-7	UBS GROUP AG-REG	04/17/2025	VARIOUS	4,089.000	141,750		48,082	127,525	(74,871)			(74,871)	(4,572)	48,082	5,112	88,556	93,668		
H4414N-10-3	JULIUS BAER GROUP LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	345.000	22,788		18,711	22,331	(4,148)			(4,148)	528	18,711	(424)	4,501	4,077		
H4673L-14-5	KUEHNE + NAGEL INTL AG-REG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	89.000	20,752		20,172	20,407	(275)			(275)	40	20,172	75	505	580		
H49983-18-4	CHOCOLADEFABRIKEN LINDT-PC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	5.000	64,961		62,095	55,559	5,600			5,600	936	62,095	743	2,124	2,867	186	
H50430-23-2	LOGITECH INTERNATIONAL-REG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	211.000	22,011		10,365	17,471	(7,127)			(7,127)	21	10,365	39	11,608	11,647		
H50524-13-3	LONZA GROUP AG-REG	05/15/2025	VARIOUS	88.000	58,041		28,805	52,311	(20,730)			(20,730)	(2,775)	28,805	2,977	26,258	29,235		
H57312-64-9	NESTLE SA CHAM ET VEVEY	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	3,397.000	311,359		295,477	268,039	37,685			37,685	(26,455)	295,477	28,482	(12,600)	15,882		
H58200-15-0	NOVARTIS AG-REG NEW SHARES	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,480.000	263,878		179,452	242,732	(51,736)			(51,736)	(11,544)	179,452	12,636	71,790	84,426		
H6120A-10-1	PARTNERS GROUP HOLDING AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	22.000	34,518		17,152	29,859	(11,056)			(11,056)	(1,652)	17,152	1,760	15,607	17,367		
H63838-11-6	SGS SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	284.000	30,597		25,624	28,480	(2,948)			(2,948)	92	25,624	54	4,919	4,973		
H69293-21-7	ROCHE HOLDING AG - GENUSSSCHEIN	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	877.000	287,956		218,690	238,514	(18,841)			(18,841)	(10,980)	218,690	12,407	56,859	69,266		
H69293-22-5	ROCHE HOLDING AG-BR	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	147.000	50,763		36,325	43,893	(5,223)			(5,223)	(2,345)	36,325	4,793	9,645	14,438	955	
H7140B-10-3	SANDOZ GROUP AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	496.000	23,390		10,372	20,344	(9,823)			(9,823)	(149)	10,372	209	12,809	13,018		
H7258G-23-3	SCHINDLER HOLDING AG-REG	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	224.000	70,888		61,237	61,175	(3,671)			(3,671)	3,733	61,237	267	9,383	9,650	835	
H7631K-27-3	SIKA AG-REG	06/02/2025	VARIOUS	385.000	103,107		117,784	92,412	19,152			19,152	6,221	117,784	(3,967)	(10,711)	(14,678)	141	
H76406-11-7	SIG GROUP AG	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	2,915.000	62,437		64,129	57,512	4,662			4,662	1,956	64,129	(1,165)	(527)	(1,692)		
H8024W-10-6	SONOVA HOLDING AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	84.000	27,886		18,167	27,464	(7,547)			(7,547)	(1,750)	18,167	1,864	7,855	9,719		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
H8300N-12-7	STRAUMANN HOLDING AG-REG	04/16/2025	VARIOUS	193.000	27,648		17,605	24,448	(5,255)			(5,255)	(1,588)	17,605	1,710	8,332	10,042		
H8398N-10-4	SWISSCOM AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	55.000	30,366		33,349	30,618	1,883			1,883	848	33,349	(662)	(2,320)	(2,982)		
H8403W-10-7	SWISS PRIME SITE-REG	03/25/2025	RETURN OF CAPITAL	0.000	552		546							546	5		5		
H8404J-16-2	SWISS LIFE HOLDING AG-REG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	33.000	28,289		19,351	25,475	(6,172)			(6,172)	48	19,351	62	8,876	8,938		
H8431B-10-9	SWISS RE AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	340.000	53,623		25,358	49,223	(21,422)			(21,422)	(2,443)	25,358	2,602	25,664	28,266		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	146.000	92,264		63,728	86,803	(21,714)			(21,714)	(1,360)	63,728	1,732	26,803	28,535		
J00210-10-4	ADVANTEST CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	816.000	50,969		11,819	47,757	(39,518)			(39,518)	3,580	11,819	(3,265)	42,416	39,151		
J00288-10-0	AEON CO LTD NPV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	653.000	15,833		11,218	15,353	(7,589)			(7,589)	3,454	11,218	(3,158)	7,773	4,615		
J00882-12-6	AJINOMOTO CO INC NPV	11/28/2025	VARIOUS	1,540.000	54,168		32,563	59,668	(34,081)			(34,081)	6,976	32,563	(6,115)	27,720	21,605	152	
J02100-11-3	ASAHI GROUP HOLDINGS LTD NPV	02/18/2025	VARIOUS	1,714.000	20,339		22,025	18,071	(2,828)			(2,828)	6,782	22,025	(6,200)	4,514	(1,686)	303	
J0242P-11-0	ASAHI KASEI CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,918.000	13,003		16,088	13,333	(2,199)			(2,199)	4,954	16,088	(4,529)	1,444	(3,085)		
J03234-15-0	ASICS CORP	08/28/2025	VARIOUS	1,355.000	33,887		25,733	26,814	(2,980)			(2,980)	1,899	25,733	(962)	9,116	8,154	94	
J03393-10-5	ASTELLAS PHARMA INC	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	4,706.000	46,861		56,282	45,949	1,986			1,986	8,348	56,282	(6,342)	(3,079)	(9,421)	186	
J04578-12-6	BRIDGESTONE CORPORATION	02/18/2025	VARIOUS	530.000	20,664		20,550	18,008	(3,787)			(3,787)	6,328	20,550	(5,785)	5,899	114	365	
J05124-14-4	CANON INC	11/28/2025	VARIOUS	1,761.000	58,145		32,893	45,548	(30,408)			(30,408)	6,737	32,893	(6,753)	32,005	25,252	727	
J05523-10-5	CENTRAL JAPAN RAILWAY CO	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,020.000	19,167		27,065	19,243	(513)			(513)	8,334	27,065	(7,619)	(279)	(7,898)		
J06930-10-1	CHUGAI PHARMACEUTICAL CO LTD	02/18/2025	VARIOUS	979.000	47,648		21,804	43,599	(28,509)			(28,509)	6,714	21,804	(6,138)	31,981	25,843	372	
J09748-11-2	DAI-ICHI LIFE HOLDINGS INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,285.000	39,124		19,356	34,627	(21,231)			(21,231)	5,960	19,356	(5,449)	25,217	19,768		
J10038-11-5	DAIKIN INDUSTRIES LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	286.000	30,512		37,758	33,958	(7,826)			(7,826)	11,627	37,758	(10,629)	3,382	(7,247)		
J11257-10-2	DAIICHI SANKYO CO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,519.000	60,251		70,754	69,755	(9,824)			(9,824)	10,823	70,754	(8,534)	(1,969)	(10,503)		
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD	11/28/2025	VARIOUS	3,697.000	124,038		108,570	114,279	(12,058)			(12,058)	6,349	108,570	(639)	16,108	15,469	912	
J11718-11-1	DAIWA SECURITIES GROUP INC	11/28/2025	VARIOUS	795.000	6,581		6,205							6,205	(335)	711	376	154	
J12075-10-7	DENSO CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,631.000	33,731		30,095	37,073	(14,880)			(14,880)	7,902	30,095	(7,054)	10,691	3,637		
J12327-10-2	DISCO CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	108.000	33,628		16,035	29,364	(15,189)			(15,189)	1,860	16,035	(1,319)	18,912	17,593		
J1257M-10-9	EAST JAPAN RAILWAY CO	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,347.000	25,077		27,370	23,956	(5,014)			(5,014)	8,428	27,370	(7,705)	5,412	(2,293)		
J13440-10-2	FANUC CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,020.000	29,945		37,550	27,097	(1,110)			(1,110)	11,563	37,550	(10,570)	2,966	(7,604)		
J1346E-10-0	FAST RETAILING CO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	245.000	79,994		49,897	83,901	(49,369)			(49,369)	15,365	49,897	(14,046)	44,144	30,098		
J14208-10-2	FUJIFILM HOLDINGS CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,469.000	31,429		22,049	30,930	(15,338)			(15,338)	6,457	22,049	(5,862)	15,242	9,380		
J14406-13-6	FUJI HEAVY INDUSTRIES LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	857.000	15,985		15,270	15,383	(4,815)			(4,815)	4,702	15,270	(4,299)	5,013	714		
J14784-12-8	FUJIKURA LTD	11/28/2025	VARIOUS	1,219.000	60,169		42,803	46,539	(9,448)			(9,448)	892	42,803	484	16,882	17,366	65	
J15708-15-9	FUJITSU LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,678.000	54,950		19,007	47,703	(34,549)			(34,549)	5,853	19,007	(5,351)	41,293	35,942		
J20454-11-2	HITACHI LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	5,509.000	159,487		38,113	138,005	(111,233)			(111,233)	11,341	38,113	(10,318)	131,692	121,374		
J22302-11-1	HONDA MOTOR CO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	5,631.000	52,869		49,276	54,999	(20,896)			(20,896)	15,174	49,276	(13,871)	17,464	3,593		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J22848-10-5	HOYA CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	490.000	61,903		35,951	61,780	(36,900)			(36,900)	11,071	35,951	(10,120)	36,073	25,953		
J2467E-10-1	INPEX CORP	02/18/2025	VARIOUS	1,526.000	18,888		16,677	19,133	(4,271)			(4,271)	1,815	16,677	(1,247)	3,458	2,211	430	
J24994-11-3	ISUZU MOTORS LIMITED	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	4,122.000	54,733		60,887	56,613	(221)			(221)	4,494	60,887	(717)	(5,436)	(6,153)	686	
J2501P-10-4	ITOCHU CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,428.000	60,175		25,842	71,164	(53,136)			(53,136)	7,815	25,842	(7,126)	41,459	34,333		
J2740B-10-6	JAPAN EXCHANGE GROUP INC	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	4,408.000	47,826		60,236	49,645	7,896			7,896	2,695	60,236	1,660	(14,069)	(12,409)	501	
J2800C-10-1	JAPAN POST BANK CO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,487.000	15,443		11,278	14,141	(4,171)			(4,171)	1,308	11,278	(928)	5,093	4,165		
J2800D-10-9	JAPAN POST HOLDINGS CO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,673.000	17,805		15,079	15,867	(5,678)			(5,678)	4,890	15,079	(4,501)	7,227	2,726		
J29223-12-0	KAJIMA CORP	11/28/2025	VARIOUS	558.000	19,664		13,948							13,948	(1,048)	6,764	5,716	161	
J29699-10-5	ENEOS HOLDINGS INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	5,212.000	28,969		17,550	27,403	(11,889)			(11,889)	2,036	17,550	(1,443)	12,862	11,419		
J30169-10-6	KANSAI ELECTRIC POWER CO INC/TH NPV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	22.000	248		394	245	146			146	2	394	13	(158)	(145)		
J30642-16-9	KAO CORP NPV	02/18/2025	VARIOUS	561.000	24,031		26,859	22,803	(4,523)			(4,523)	8,579	26,859	(7,881)	5,053	(2,828)	277	
J31843-10-5	KDDI CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,999.000	65,871		50,639	64,132	(29,231)			(29,231)	15,739	50,639	(14,405)	29,637	15,232		
J32491-10-2	KEYENCE CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	258.000	110,624		92,234	106,099	(29,265)			(29,265)	15,399	92,234	(12,464)	30,855	18,391		
J32620-10-6	KIKKOMAN CORP NPV	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	7,850.000	76,518		85,261	88,035	(4,777)			(4,777)	2,003	85,261	2,030	(10,772)	(8,742)		
J35759-12-5	KOMATSU LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,287.000	40,523		30,142	35,623	(14,763)			(14,763)	9,282	30,142	(8,485)	18,866	10,381		
J35996-10-7	KONAMI HOLDINGS CORPORATION	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	291.000	36,895		26,059	27,404	(3,268)			(3,268)	1,923	26,059	(723)	11,559	10,836	35	
J36662-13-8	KUBOTA CORP	08/28/2025	VARIOUS	3,300.000	40,184		53,259	38,615	(1,756)			(1,756)	16,400	53,259	(14,454)	1,379	(13,075)	860	
J37479-11-0	KYOCERA CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,795.000	20,608		24,821	17,995	(560)			(560)	7,386	24,821	(6,720)	2,507	(4,213)		
J39788-13-8	MARUBENI CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,884.000	28,758		20,140	28,681	(12,029)			(12,029)	3,488	20,140	(2,852)	11,470	8,618		
J43830-11-6	MITSUBISHI CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	4,353.000	69,620		33,438	72,125	(48,637)			(48,637)	9,950	33,438	(9,053)	45,235	36,182		
J43873-11-6	MITSUBISHI ELECTRIC CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,530.000	39,995		31,077	43,256	(21,749)			(21,749)	9,570	31,077	(8,748)	17,666	8,918		
J43916-11-3	MITSUBISHI ESTATE CO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,469.000	21,521		21,546	20,568	(5,959)			(5,959)	6,936	21,546	(6,378)	6,354	(24)		
J44002-12-9	MITSUBISHI HEAVY INDUSTRIES	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	5,005.000	77,250		20,016	70,795	(54,246)			(54,246)	3,467	20,016	(2,733)	59,968	57,235	39	
J44046-10-0	MITSUBISHI CHEMICAL HOLDINGS	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	19,552.000	101,237		117,688	99,489	10,294			10,294	7,905	117,688	(2,601)	(13,850)	(16,451)		
J44497-10-5	MITSUBISHI UFJ FINANCIAL GRO	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	14,241.000	189,206		69,028	167,275	(119,597)			(119,597)	21,351	69,028	(19,529)	139,707	120,178		
J44690-13-9	MITSUI & CO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,545.000	64,792		29,324	74,685	(54,391)			(54,391)	9,030	29,324	(8,255)	43,722	35,467		
J45013-13-3	MITSUI OSK LINES LTD	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	2,477.000	84,791		73,014	86,812	(18,109)			(18,109)	4,312	73,014	(534)	12,310	11,776	1,748	
J4509L-10-1	MITSUI FUDOSAN CO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,672.000	32,001		25,709	29,673	(11,881)			(11,881)	7,917	25,709	(7,237)	13,530	6,293		
J4599L-10-2	MIZUHO FINANCIAL GROUP INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,640.000	76,736		38,540	65,059	(39,018)			(39,018)	12,498	38,540	(11,503)	49,699	38,196		
J46840-10-4	MURATA MANUFACTURING CO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,959.000	35,581		29,553	31,904	(11,451)			(11,451)	9,100	29,553	(8,319)	14,347	6,028		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J4687C-10-5	MS&AD INSURANCE GROUP HOLDIN	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,039.000	42,669		19,283	44,747	(31,947)			(31,947)	6,483	19,283	(5,994)	29,380	23,386		
J48818-20-7	NEC CORP	11/28/2025	VARIOUS	981.000	63,169		28,598	67,424	(41,792)			(41,792)	2,965	28,598	(1,880)	36,452	34,572	69	
J4881V-10-7	RENESAS ELECTRONICS CORP	02/18/2025	VARIOUS	1,891.000	31,472		24,243	24,624	(3,628)			(3,628)	3,247	24,243	(2,445)	9,673	7,228	335	
J51699-10-6	NINTENDO CO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,317.000	99,304		51,975	77,632	(41,575)			(41,575)	15,918	51,975	(14,540)	61,869	47,329		
J52968-10-4	NIDEC CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,061.000	18,608		35,453	19,274	5,261			5,261	10,917	35,453	(9,980)	(6,865)	(16,845)		
J55678-10-6	NIPPON STEEL & SUMITOMO META	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,387.000	31,097		12,659	28,082	(19,321)			(19,321)	3,898	12,659	(3,564)	22,002	18,438		
J56515-13-3	NIPPON YUSEN	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	768.000	26,313		20,791	25,768	(10,580)			(10,580)	5,603	20,791	(5,023)	10,545	5,522		
J58214-13-1	NITORI HOLDINGS CO LTD	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	402.000	42,425		52,049	47,667	(8,246)			(8,246)	12,628	52,049	(10,736)	1,112	(9,624)		
J58472-11-9	NITTO DENKO CORP	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	3,757.000	75,368		70,765	64,067	3,532			3,532	3,167	70,765	(269)	4,871	4,602	367	
J59009-15-9	NOMURA HOLDINGS INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	5,026.000	33,984		29,461	29,783	(1,641)			(1,641)	1,318	29,461	(243)	4,766	4,523		
J5900F-10-6	NOMURA RESEARCH INSTITUTE LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	882.000	31,555		21,068	23,627	(8,272)			(8,272)	2,375	21,068	(1,968)	12,456	10,488	20	
J59031-10-4	NTT DATA CORP	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	3,068.000	74,284		50,378	59,150	(11,026)			(11,026)	2,254	50,378	420	23,486	23,906	150	
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	46,396.000	45,487		34,403	46,644	(20,538)			(20,538)	8,297	34,403	(7,300)	18,384	11,084		
J5946V-10-7	OBIC CO LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,000.000	31,154		35,184	29,861	(5,498)			(5,498)	10,821	35,184	(10,362)	6,332	(4,030)	296	
J59826-10-7	OBAYASHI CORP	11/28/2025	VARIOUS	4,890.000	72,846		60,092	54,056	(6,888)			(6,888)	290	60,092	894	11,861	12,755	228	
J61240-10-7	OLYMPUS CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,510.000	20,508		16,557	22,776	(11,317)			(11,317)	5,098	16,557	(4,661)	8,612	3,951		
J6174U-10-0	ORIENTAL LAND CO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,224.000	25,778		31,166	26,651	(5,083)			(5,083)	9,597	31,166	(8,773)	3,385	(5,388)		
J61933-12-3	ORIX CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,831.000	37,164		23,677	39,705	(23,475)			(23,475)	7,447	23,677	(6,827)	20,314	13,487		
J63117-10-5	OTSUKA HOLDINGS CO LTD	02/18/2025	VARIOUS	530.000	26,375		18,862	29,002	(15,948)			(15,948)	5,808	18,862	(5,310)	12,822	7,512	209	
J6352W-10-0	PAN PACIFIC INTERNATIONAL HO	03/06/2025	VARIOUS	3,298.000	89,789		85,564	90,571	(10,237)			(10,237)	5,229	85,564	(1,343)	5,569	4,226	188	
J6354Y-10-4	PANASONIC HOLDINGS CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,161.000	39,317		27,237	33,046	(14,197)			(14,197)	8,387	27,237	(7,667)	19,747	12,080		
J6433A-10-1	RECRUIT HOLDINGS CO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,848.000	123,444		64,310	131,051	(76,786)			(76,786)	10,046	64,310	(7,973)	67,107	59,134		
J6448E-10-6	RESONA HOLDINGS INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,044.000	24,621		14,268	22,168	(9,828)			(9,828)	1,928	14,268	(1,456)	11,809	10,353		
J69972-10-7	SECOM CO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	490.000	16,686		20,369	16,740	(2,643)			(2,643)	6,272	20,369	(5,734)	2,051	(3,683)		
J70746-13-6	SEKISUI HOUSE LTD	08/28/2025	VARIOUS	2,000.000	45,375		34,173	48,129	(24,479)			(24,479)	10,523	34,173	(9,274)	20,476	11,202	1,493	
J7165H-10-8	SEVEN + I HOLDINGS CO LTD NPV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,060.000	48,552		35,729	48,423	(23,696)			(23,696)	11,002	35,729	(10,058)	22,880	12,822		
J72262-10-8	SHIMANO INC	08/28/2025	VARIOUS	370.000	44,465		53,807	50,358	(10,587)			(10,587)	14,036	53,807	(11,966)	2,624	(9,342)	619	
J72810-12-0	SHIN-ETSU CHEMICAL CO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,040.000	62,347		36,750	68,744	(43,311)			(43,311)	11,317	36,750	(10,345)	35,942	25,597		
J74229-10-5	SHIONOGI & CO LTD	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	5,862.000	92,484		98,089	65,359	10,033			10,033	3,532	98,089	1,917	(7,522)	(5,605)	690	
J75734-10-3	SMC CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	82.000	29,492		30,474	32,443	(11,353)			(11,353)	9,384	30,474	(8,578)	7,596	(982)		
J75963-10-8	SOFTBANK GROUP CORP	11/28/2025	VARIOUS	1,455.000	100,204		54,051	85,035	(47,575)			(47,575)	16,590	54,051	(15,272)	61,425	46,153	40	

SCHEDULE D - PART 4

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J75963-11-6	SOFTBANK CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	36,182.000	50,425		44,702	45,792	(16,223)			(16,223)	15,133	44,702	(14,004)	19,727	5,723		
J7618E-10-8	SOMPO JAPAN NIPPONKOA HOLDIN	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,774.000	52,421		27,289	46,495	(23,932)			(23,932)	4,726	27,289	(3,777)	28,909	25,132	141	
J76379-10-6	SONY CORP	09/30/2025	VARIOUS	8,710.000	223,914		106,269	189,908	(102,920)			(102,920)	19,281	106,269	(15,700)	133,345	117,645	33	
J77282-11-9	SUMITOMO CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,714.000	37,471		33,219	37,386	(8,021)			(8,021)	3,854	33,219	(2,732)	6,984	4,252		
J77411-11-4	SUMITOMO ELECTRIC INDUSTRIES	11/28/2025	VARIOUS	2,246.000	49,262		36,977	40,780	(4,029)			(4,029)	226	36,977	1,460	10,825	12,285	387	
J7771X-10-9	SUMITOMO MITSUI FINANCIAL GR	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	4,529.000	116,760		52,636	108,470	(72,154)			(72,154)	16,320	52,636	(14,933)	79,057	64,124		
J7772M-10-2	SUMITOMO MITSUI TRUST HOLDIN	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,143.000	29,588		19,079	26,851	(13,647)			(13,647)	5,875	19,079	(5,371)	15,880	10,509		
J77841-11-2	SUMITOMO REALTY & DEVELOPMEN	11/28/2025	VARIOUS	832.000	33,976		29,699							29,699	737	3,540	4,277	242	
J78529-13-8	SUZUKI MOTOR CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,959.000	25,028		21,548	22,312	(7,400)			(7,400)	6,635	21,548	(6,066)	9,546	3,480		
J7864H-10-2	SYSMEX CORP	11/28/2025	VARIOUS	1,500.000	19,669		33,943	27,836	(4,345)			(4,345)	10,452	33,943	(10,010)	(4,265)	(14,275)	213	
J79561-14-8	TAISEI CORP	11/28/2025	VARIOUS	190.000	16,136		10,787							10,787	(940)	6,290	5,350	159	
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	11/28/2025	VARIOUS	3,735.000	105,440		123,389	99,364	(8,205)			(8,205)	32,230	123,389	(28,425)	10,476	(17,949)	870	
J82141-13-6	TDK CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,126.000	34,500		16,604	41,223	(29,723)			(29,723)	5,104	16,604	(4,665)	22,561	17,896		
J83173-10-4	TERUMO CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,167.000	40,127		32,736	42,220	(19,555)			(19,555)	10,071	32,736	(9,205)	16,596	7,391		
J86298-10-6	TOKIO MARINE HOLDINGS INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,203.000	76,023		34,485	80,293	(55,629)			(55,629)	9,822	34,485	(8,879)	50,417	41,538		
J86957-11-5	TOKYO ELECTRON LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	572.000	95,158		42,100	88,024	(59,608)			(59,608)	13,685	42,100	(12,599)	65,657	53,058		
J87000-10-5	TOKYO GAS CO LTD NPV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	607.000	18,907		17,362	16,878	76			76	408	17,362	240	1,305	1,545		
J89494-11-6	TORAY INDUSTRIES INC	11/28/2025	VARIOUS	8,870.000	59,482		45,765	56,524	(11,452)			(11,452)	693	45,765	1,761	11,956	13,717	157	
J92628-10-6	TOYOTA INDUSTRIES CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	263.000	21,920		16,597	21,529	(6,857)			(6,857)	1,926	16,597	(1,365)	6,688	5,323		
J92676-11-3	TOYOTA MOTOR CORP	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	13,350.000	246,361		175,315	267,238	(136,919)			(136,919)	44,996	175,315	(39,672)	110,718	71,046	207	
J92719-11-1	TOYOTA TSUSHO CORP.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	3,554.000	68,138		58,368	54,307	(12,147)			(12,147)	4,891	58,368	(3,837)	13,607	9,770	202	
J94104-11-4	UNICHARM CORP NPV	03/06/2025	VARIOUS	7,227.000	54,945		73,530	59,895	(3,317)			(3,317)	16,951	73,530	(14,284)	(4,301)	(18,585)	335	
J95776-12-6	YAMAHA MOTOR CO LTD	03/06/2025	VARIOUS	8,376.000	67,615		71,726	74,854	(4,813)			(4,813)	1,685	71,726	1,707	(5,818)	(4,111)	1,325	
J9894K-10-5	Z HOLDINGS CORP	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	21,293.000	71,911		56,929	56,823	(1,231)			(1,231)	1,337	56,929	1,355	13,627	14,982		
K0514G-10-1	AP MOELLER-MAERSK A/S-B	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	35.000	62,302		62,183	57,859	1,486			1,486	2,838	62,183	864	(745)	119	3,446	
K16018-18-4	COLOPLAST-B	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	429.000	42,587		52,014	46,834	1,263			1,263	3,917	52,014	(497)	(8,930)	(9,427)	193	
K22272-11-4	DANSKE BANK A/S	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	965.000	31,895		12,643	27,295	(14,311)			(14,311)	(342)	12,643	496	18,757	19,253		
K3013J-15-4	DSV A/S	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	269.000	55,583		40,068	57,112	(18,368)			(18,368)	1,324	40,068	(865)	16,381	15,516		
K36628-13-7	CARLSBERG AS-B	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	453.000	54,139		56,110	43,403	8,334			8,334	4,373	56,110	(322)	(1,649)	(1,971)	1,059	
K3967W-10-2	GENMAB A/S	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	100.000	21,433		17,901	20,725	(4,171)			(4,171)	1,348	17,901	(1,152)	4,684	3,532		
K72807-14-0	NOVO NORDISK A/S	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,903.000	319,302		87,772	338,293	(253,618)			(253,618)	3,096	87,772	(2,095)	233,625	231,530		
K7317J-13-3	NOVONESIS (NOVOZYMES) B	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	339.000	19,412		15,636	19,192	(4,733)			(4,733)	1,177	15,636	(1,006)	4,782	3,776		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
K7653Q-10-5	ORSTED A/S	08/27/2025	VARIOUS	617.000	21,409		31,011	27,776	900		2,834	(1,934)	2,335	28,177	(202)	(6,566)	(6,768)		
K7681L-10-2	PANDORA A/S	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	312.000	48,370		42,500	57,057	(16,719)			(16,719)	2,162	42,500	1,003	4,867	5,870	542	
K9640A-11-0	TRYG A/S	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	2,496.000	54,510		53,153	52,508	(1,693)			(1,693)	2,337	53,153	(1,607)	2,965	1,358	678	
K9773J-20-1	VESTAS WIND SYSTEMS A/S	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,167.000	16,039		17,818	15,894	354			354	1,570	17,818	(1,378)	(401)	(1,779)		
L0302D-21-0	ARCELORMITTAL NPV	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	1,868.000	55,438		45,026	43,387	1,065			1,065	574	45,026	914	9,498	10,412	129	
L8681T-10-2	SPOTIFY TECHNOLOGY SA	02/18/2025	VARIOUS	188.000	119,558		89,893	84,107	5,786			5,786		89,893		29,665	29,665		
L90272-13-6	TENARIS SA	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	1,733.000	32,457		32,677	32,427	(166)			(166)	417	32,677	2,140	(2,360)	(220)	571	
M1586M-11-5	BANK HAPOALIM BM	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,791.000	45,550		29,675	21,698	(8,932)			(8,932)	275	29,675	1,378	14,497	15,875	284	
M16043-10-7	BANK LEUMI LE-ISRAEL	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,122.000	28,042		8,883	25,246	(16,551)			(16,551)	188	8,883	18	19,141	19,159		
M22465-10-4	CHECK POINT SOFTWARE TECH	02/18/2025	VARIOUS	158.000	34,952		19,003	29,499	(10,496)			(10,496)		19,003		15,950	15,950		
M2682V-10-8	CYBERARK SOFTWARE LTD/ISRAEL	02/18/2025	VARIOUS	86.000	35,366		22,790	28,651	(5,861)			(5,861)		22,790		12,577	12,577		
M7031A-13-5	MIZRAHI TEFAHOT BANK LTD	11/25/2025	VARIOUS	1,067.000	58,031		38,241	46,151	(7,107)			(7,107)	(804)	38,241	2,731	17,059	19,790	845	
M7494X-10-1	NICE LTD	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	258.000	39,723		37,224	43,986	(7,548)			(7,548)	786	37,224	1,450	1,048	2,498		
M7S64H-10-6	MONDAY.COM LTD	08/27/2025	VARIOUS	183.000	43,391		46,833	43,086	3,747			3,747		46,833		(3,441)	(3,441)		
M8966X-10-8	TUPRAS-TURKIYE PETROL RAFINE	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	62.000	277		259							259	(9)	27	18	11	
M98068-10-5	WIX00723	08/27/2025	VARIOUS	194.000	33,158		41,623	31,567	(10,056)			(10,056)		31,567		1,591	1,591		
N00985-10-6	AERCAP HOLDINGS NV	08/27/2025	VARIOUS	273.000	27,806		18,933	26,126	(7,193)			(7,193)		18,933		8,873	8,873	2	
N0139V-16-7	KONINKLIJKE AHOLD DELHAIZE NV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	876.000	31,268		19,644	28,565	(10,413)			(10,413)	1,493	19,644	(1,274)	12,898	11,624		
N0610Q-10-9	ARGENX SE	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	82.000	52,697		40,291	50,947	(13,378)			(13,378)	2,722	40,291	(2,269)	14,675	12,406		
N07045-20-1	ASM INTERNATIONAL NV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	58.000	34,926		18,576	33,561	(17,712)			(17,712)	2,727	18,576	(2,536)	18,886	16,350		
N07059-20-2	ASML HOLDING NV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	490.000	370,345		175,196	344,369	(181,136)			(181,136)	11,963	175,196	(9,993)	205,141	195,148	816	
N3140A-10-7	EXOR NV	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	157.000	15,750		17,115	14,396	1,979			1,979	739	17,115	559	(1,924)	(1,365)	52	
N3167Y-11-1	FERRARI NV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	169.000	86,141		58,980	72,170	(17,135)			(17,135)	3,946	58,980	(3,282)	30,443	27,161		
N3168P-10-1	FERROVIAL SE	03/07/2025	VARIOUS	67,184.000	2,964,571		2,266,468	2,824,503	(665,979)			(665,979)	107,944	2,266,468	(67,548)	765,651	698,103		
N3501V-10-4	ADYEN NV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	18.000	34,800		24,274	26,784	(4,381)			(4,381)	1,870	24,274	(1,600)	12,126	10,526		
N39427-21-1	HEINEKEN NV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	293.000	24,111		22,433	20,844	(73)			(73)	1,662	22,433	(1,411)	3,089	1,678		
N4297B-14-6	KONINKLIJKE KPN NV	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	13,449.000	50,780		41,747	46,931	(10,792)			(10,792)	2,972	41,747	(2,369)	11,402	9,033	48	
N4578E-41-3	ING GROEP NV-CVA	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	5,239.000	94,622		53,902	82,080	(32,273)			(32,273)	4,096	53,902	(2,777)	43,497	40,720	1,642	
N53745-10-0	LYONDELLBASELL INDU-CL A	02/18/2025	VARIOUS	367.000	28,380		27,029	27,257	(228)			(228)		27,029		1,350	1,350		
N6596X-10-9	NXP SEMICONDUCTORS NV	02/18/2025	VARIOUS	286.000	65,058		36,655	59,445	(22,790)			(22,790)		36,655		28,403	28,403	290	
N6817P-10-9	KONINKLIJKE PHILIPS NV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,191.000	33,779		16,705	30,092	(14,650)			(14,650)	1,262	16,705	(1,076)	18,151	17,075		
N7163R-10-3	PROSUS NV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,574.000	74,587		24,531	62,506	(41,616)			(41,616)	3,641	24,531	(3,389)	53,445	50,056		
N82405-10-6	STELLANTIS N.V.	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,870.000	40,828		41,989	37,416	(737)			(737)	5,310	41,989	(4,867)	3,707	(1,160)		

SCHEDULE D - PART 4

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
N83574-10-8	STMICROELECTRONICS NV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	846.000	20,499		14,721	21,266	(7,663)			(7,663)	1,119	14,721	(954)	6,732	5,778		
N8T242-10-4	HAVAS NV	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	7,200.000	10,692		14,547	12,096	2,241			2,241	210	14,547	1	(3,856)	(3,855)		
N90313-10-2	UNIVERSAL MUSIC GROUP NV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,213.000	36,674		25,276	31,050	(8,727)			(8,727)	2,952	25,276	(2,683)	14,081	11,398		
N9643A-19-7	WOLTERS KLUWER NV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	308.000	57,469		22,322	51,157	(30,531)			(30,531)	1,696	22,322	(1,447)	36,594	35,147		
P0273U-10-6	AMBEV SA	08/27/2025	VARIOUS	15,000.000	31,715		44,980	28,505	(1,020)			(1,020)	17,494	44,980	(14,340)	1,076	(13,264)	1,650	
P0280A-19-2	AMERICA MOVIL SAB DECV	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	102,891.000	84,004		85,485	73,979	1,641			1,641	9,866	85,485	(6,324)	4,843	(1,481)	229	
P0939W-10-8	BANCO DE CHILE	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	811,936.000	110,404		94,792	86,136	(881)			(881)	1,789	94,792	2,438	13,174	15,612		
P11427-11-2	BANCO DO BRASIL S.A.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	30,266.000	140,610		152,189	118,412	20,893			20,893	12,885	152,189	(1,194)	(10,386)	(11,580)	1,392	
P1808G-10-9	BANCO BRADESCO S.A.	11/25/2025	VARIOUS	78,166.000	181,082		162,719	134,624	18,598			18,598	9,497	162,719	6,001	12,363	18,364	6,089	
P1808G-11-7	BANCO BRADESCO SA-PREF	01/01/2025	PRIOR YEAR INCOME	0.000														3,654	
P1909G-10-7	B3 SA - BRASIL BOLSA BALCAO	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	8,432.000	20,083		15,075							15,075	408	4,600	5,008	96	
P2253T-13-3	CEMEX SAB-CPO	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,156.000	1,080		781							781	32	266	298	4	
P37625-10-3	ENGIE BRASIL ENERGIA SA	01/01/2025	PRIOR YEAR INCOME	0.000														1,611	
P3773H-10-4	EQUATORIAL SA	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	2,479.000	16,417		15,791							15,791	878	(251)	627		
P4182H-11-5	FOMENTO ECONOMICO MEXICA-UBD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,224.000	29,311		20,443	27,553	(8,976)			(8,976)	1,866	20,443	(1,415)	10,284	8,869	313	
P49501-20-1	GRUPO FINANCIERO BANORTE-O	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,591.000	27,632		20,579	23,137	(4,436)			(4,436)	1,878	20,579	(1,424)	8,477	7,053		
P49538-11-2	GRUPO MEXICO SAB DE CV-SER B	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	5,141.000	26,944		13,423	24,460	(12,262)			(12,262)	1,225	13,423	(929)	14,451	13,522		
P58711-10-5	ITAUSA-INVESTIMENTOS ITAU-PR	11/25/2025	VARIOUS	21,264.600	41,477		40,083	30,393	(5,900)			(5,900)	15,590	40,083	(12,662)	14,056	1,394	3,486	
P5968U-11-3	ITAU UNIBANCO HOLDING S-PREF	04/17/2025	VARIOUS	5,876.400	34,058		29,561	29,230	(11,167)			(11,167)	11,497	29,561	(10,032)	14,529	4,497	2,334	
P60933-13-5	KLABIN SA - UNIT	06/02/2025	VARIOUS	32,821.000	113,172		120,118	123,254	(10,146)			(10,146)	7,010	120,118	1,213	(8,159)	(6,946)	1,718	
P78331-13-2	PETROBRAS - PETROLEO BRAS	02/18/2025	VARIOUS	4,032.000	29,555		22,206	25,721	(7,414)			(7,414)	3,899	22,206	(2,414)	9,763	7,349	923	
P78331-14-0	PETROBRAS - PETROLEO BRAS-PR	02/18/2025	VARIOUS	6,691.000	44,690		34,926	39,196	(10,052)			(10,052)	5,782	34,926	(3,418)	13,182	9,764	1,531	
P79942-10-1	REDE DOR SAO LUIZ SA FGN COM ST 0 12/30/	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,643.000	13,814		11,509							11,509	81	2,223	2,304	68	
P9661Q-15-5	VALE SA	11/25/2025	VARIOUS	13,426.000	135,178		146,725	118,551	3,101		42	3,059	25,074	146,684	(14,963)	3,457	(11,506)	1,982	
P98180-18-8	WALMART DE MEXICO NPV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	7,957.000	21,765		22,094	21,005	(928)			(928)	2,016	22,094	(1,529)	1,200	(329)		
P9832B-12-9	WEG SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,157.000	29,324		23,012	26,966	(7,372)			(7,372)	3,417	23,012	(1,828)	8,140	6,312		
Q0521T-10-8	ARISTOCRAT LEISURE LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	652.000	32,291		13,149	27,596	(15,843)			(15,843)	1,396	13,149	(1,067)	20,208	19,141		
Q09504-13-7	AUST AND NZ BANKING GROUP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	4,158.000	81,645		71,536	73,474	(6,587)			(6,587)	4,649	71,536	(2,775)	12,884	10,109		
Q1498M-10-0	BHP BILLITON LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	6,003.000	156,258		143,692	146,998	(17,216)			(17,216)	13,910	143,692	(10,274)	22,840	12,566		
Q21411-12-1	CAR GROUP LTD	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	2,641.000	62,038		65,030	58,915	1,045			1,045	5,070	65,030	(3,728)	736	(2,992)		
Q25953-10-2	COCHLEAR LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	102.000	17,745		14,951	18,307	(4,714)			(4,714)	1,358	14,951	(977)	3,772	2,795		
Q26203-40-8	COLES GROUP LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,423.000	17,881		15,283	16,643	(2,996)			(2,996)	1,635	15,283	(1,253)	3,852	2,599		
Q26915-10-0	COMMONWEALTH BANK OF AUSTRAL	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,069.000	214,714		120,824	196,317	(86,276)			(86,276)	10,783	120,824	(7,700)	101,590	93,890		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q2721E-10-5	COMPUTERSHARE LTD	06/03/2025	VARIOUS	1,375.000	36,803		26,088	28,903	(4,849)			(4,849)	2,034	26,088	(1,270)	11,986	10,716	396	
Q3018U-10-9	CSL LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	642.000	106,934		104,636	111,926	(14,890)			(14,890)	7,599	104,636	(4,881)	7,178	2,297		
Q38992-10-5	FISHER & PAYKEL HEALTHCARE C	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	2,948.000	61,930		42,838	63,422	(24,569)			(24,569)	3,984	42,838	(3,096)	22,188	19,092	294	
Q39360-10-4	FORTESCUE METALS GROUP LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,439.000	30,244		16,043	27,559	(13,154)			(13,154)	1,638	16,043	(1,234)	15,435	14,201		
Q4229W-13-2	GOODMAN GROUP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,246.000	50,793		24,174	49,561	(27,954)			(27,954)	2,567	24,174	(1,961)	28,581	26,620	214	
Q49330-12-4	INFRATIL LTD	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	9,726.000	59,840		72,525	68,657	1,051			1,051	2,817	72,525	(1,414)	(11,271)	(12,685)		
Q49361-10-0	INSURANCE AUSTRALIA GROUP LTD NPV	02/18/2025	VARIOUS	4,280.000	20,443		17,168	22,419	(6,146)			(6,146)	895	17,168	(439)	3,715	3,276	328	
Q57085-10-4	MACQUARIE GROUP LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	420.000	63,120		37,183	57,639	(24,404)			(24,404)	3,948	37,183	(3,017)	28,954	25,937		
Q65336-11-9	NATIONAL AUSTRALIA BANK LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	4,088.000	103,577		78,664	93,903	(26,829)			(26,829)	11,590	78,664	(9,710)	34,623	24,913		
Q6634U-10-6	BRAMBLES LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,110.000	25,964		20,872	25,135	(5,351)			(5,351)	1,088	20,872	(534)	5,626	5,092		
Q6951U-10-1	NORTHERN STAR RESOURCES LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	2,455.000	28,309		17,869	23,469	(6,332)			(6,332)	733	17,869	(211)	10,651	10,440	44	
Q71610-10-1	ORIGIN ENERGY LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,358.000	22,578		19,564	22,662	(4,119)			(4,119)	1,020	19,564	(501)	3,515	3,014		
Q77301-10-1	PRO MEDICUS LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	64.000	11,732		10,623							10,623	322	787	1,109		
Q78063-11-4	QBE INS GR NPV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,056.000	26,502		16,122	24,441	(10,031)			(10,031)	1,712	16,122	(1,308)	11,688	10,380		
Q8051B-10-8	REA GROUP LTD	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	305.000	50,069		49,636	44,058	3,471			3,471	2,106	49,636	(1,043)	1,477	434	124	
Q81437-10-7	RIO TINTO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	449.000	34,435		29,279	32,654	(6,068)			(6,068)	2,694	29,279	(1,949)	7,105	5,156		
Q82869-11-8	SANTOS LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,614.000	15,826		17,132	14,947	366			366	1,819	17,132	(1,390)	84	(1,306)		
Q8351E-10-9	SCENTRE GROUP	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	28,504.000	63,003		68,473	60,534	5,034			5,034	2,905	68,473	(1,438)	(4,032)	(5,470)	1,538	
Q86668-10-2	SOUTH32 LTD	03/06/2025	VARIOUS	28,261.000	65,081		68,891	59,493	6,476			6,476	2,923	68,891	(1,446)	(2,363)	(3,809)	569	
Q88040-11-0	SUNCORP GROUP LTD	06/03/2025	VARIOUS	2,150.000	39,253		29,268	35,157	(7,516)			(7,516)	1,628	29,268	(777)	10,762	9,985	1,347	
Q8975N-10-5	TELSTRA CORP LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	5,899.000	14,579		14,290	14,646	(804)			(804)	447	14,290	(59)	349	290		
Q9194A-10-6	TRANSURBAN GROUP	03/07/2025	VARIOUS	314,811.000	2,587,913		2,729,846	2,609,916	(100,698)			(100,698)	220,628	2,729,846	(189,948)	48,015	(141,933)	62,600	
Q95870-10-3	WESFARMERS LTD	12/04/2025	VARIOUS	1,482.000	75,386		48,228	67,099	(23,153)			(23,153)	4,282	48,228	(2,991)	30,149	27,158		
Q97417-10-1	WESTPAC BANKING CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	4,712.000	97,533		80,910	94,292	(20,596)			(20,596)	7,215	80,910	(5,150)	21,773	16,623		
Q98056-10-6	WISETECH GLOBAL LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	712.000	42,939		44,386	53,367	(11,296)			(11,296)	2,314	44,386	(461)	(986)	(1,447)	60	
Q98327-33-3	WOODSIDE ENERGY GROUP LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,535.000	37,836		40,514	38,611	(1,851)			(1,851)	3,754	40,514	(2,725)	46	(2,679)		
Q98418-10-8	WOOLWORTHS GROUP LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,579.000	30,975		31,740	29,808	(1,438)			(1,438)	3,370	31,740	(2,575)	1,810	(765)		
Q98665-10-4	XERO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	227.000	26,691		11,591	23,691	(13,081)			(13,081)	981	11,591	(684)	15,784	15,100		
R1R15X-10-0	DNB BANK ASA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,173.000	25,715		25,410	23,434	(4,136)			(4,136)	6,112	25,410	(5,684)	5,989	305		
R21882-10-6	TELENOR ASA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,613.000	20,175		20,122	18,023	927			927	1,173	20,122	(753)	806	53		
R2326D-10-5	MARINE HARVEST	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	1,894.000	37,622		34,122	30,402	(116)			(116)	1,689	34,122	(787)	4,287	3,500	20	

SCHEDULE D - PART 4

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
R60837-10-2	KONGSBERG GRUPPEN ASA	06/03/2025	VARIOUS	625.000	22,407		21,449	20,586	375			375	488	21,449	1,202	(245)	957	107	
R67787-10-2	ORKLA ASA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,008.000	19,343		18,163	17,388	361			361	413	18,163	(20)	1,201	1,181		
R8413J-10-3	STATOIL ASA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,460.000	33,168		29,288	34,117	(11,362)			(11,362)	6,533	29,288	(6,029)	9,909	3,880	1,061	
S0850R-10-1	ABSA GROUP LTD	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	5,191.000	54,298		42,815	52,199	(9,524)			(9,524)	140	42,815	2,012	9,471	11,483	1,281	
S15445-10-9	CAPITEC BANK HOLDINGS LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	128.000	21,571		13,238	21,261	(7,968)			(7,968)	(54)	13,238	364	7,969	8,333		
S31755-10-1	GOLD FIELDS LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,367.000	25,932		21,441	17,901	4,495			4,495	(954)	21,441	1,476	3,015	4,491		
S5202Z-13-1	FIRSTRAND LTD	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	22,947.000	101,628		92,174	32,582	(11,067)			(11,067)	7,126	92,174	(5,388)	14,843	9,455	2,132	
S53435-11-1	NASPERS LTD N SHS	10/01/2025	VARIOUS	2,180.000	132,303		84,157	298,961	(215,217)			(215,217)	413	84,157	5,069	43,077	48,146		
S53435-12-9	NASPERS LTD N SHS	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	224.000	14,647		6,026							6,026	(48)	8,669	8,621		
S5518R-10-4	NEDBANK GROUP LTD	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	6,491.000	95,479		92,760	96,904	(6,810)			(6,810)	2,666	92,760	406	2,313	2,719	2,068	
S63089-13-0	ELBIT SYSTEMS LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	155.000	51,423		31,163	40,540	(8,977)			(8,977)	(401)	31,163	1,098	19,162	20,260	101	
S64125-91-7	ADVANCED INFO SERVICE-FOR RG	11/28/2025	CLSA AMERICAS LLC	9,163.000	81,714		75,775	66,592	(1,199)			(1,199)	(1,188)	75,775	3,361	2,578	5,939	798	
S68117-34-0	SINGAPORE AIRLINES LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	20,913.000	108,730		97,491	98,724	(2,383)			(2,383)	1,151	97,491	2,789	8,450	11,239		
S7302C-13-7	SANLAM LTD	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	25,058.000	118,119		123,610	115,370	3,151			3,151	5,088	123,610	(1,161)	(4,329)	(5,490)	2,978	
S8039R-10-8	MTN GROUP LTD	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,858.000	18,041		11,696							11,696	859	5,487	6,346	328	
S80605-14-0	STANDARD BANK GROUP LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,895.000	22,506		13,736	22,270	(11,951)			(11,951)	3,418	13,736	(3,177)	11,947	8,770		
SBDX85-Z1-1	CNH INDUSTRIAL NV	08/27/2025	VARIOUS	4,570.000	56,779		46,023	51,778	(5,756)			(5,756)		46,023		10,757	10,757	676	
SBFMOS-V9-8	NORDEA BANK ABP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,619.000	46,204		41,479	39,348	16			16	2,114	41,479	(1,639)	6,364	4,725		
SBLRZS-S8-8	AUCKLAND INTL AIRPORT LTD	03/07/2025	VARIOUS	698,002.000	3,263,357		3,083,124	3,353,624	(511,723)			(511,723)	241,223	3,083,124	(205,563)	385,796	180,233		
SBPCPY-T4-3	BROOKFIELD CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,793.000	109,611		60,429	103,002	(45,542)			(45,542)	2,969	60,429	(2,183)	51,365	49,182		
SBV9B6-24-8	AXIA ENERGIA	12/22/2025	VARIOUS	1,728.000	27,422		20,270							20,270	(504)	7,656	7,152	619	
T05040-10-9	GENERALI	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,275.000	43,326		18,628	36,004	(16,817)			(16,817)	(559)	18,628	791	23,907	24,698		
T10584-11-7	MEDIOBANCA SPA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,166.000	40,939		28,477	31,569	(4,404)			(4,404)	1,313	28,477	643	11,818	12,461	1,671	
T1708N-10-1	BANCO BPM SPA	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	4,722.000	48,113		31,235	38,198	(8,978)			(8,978)	2,016	31,235	(707)	17,584	16,877	1,243	
T3643A-14-5	ENI SPA (NEW)	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,964.000	43,746		22,627	40,176	(19,269)			(19,269)	1,719	22,627	(1,467)	22,587	21,120		
T3679P-11-5	ENEL SPA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	9,404.000	67,230		53,422	67,055	(18,128)			(18,128)	4,495	53,422	(3,905)	17,712	13,807	2,191	
T4R999-10-4	FINECOBANK SPA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	990.000	18,642		11,995	17,212	(6,141)			(6,141)	924	11,995	(791)	7,437	6,646		
T55067-10-1	INTESA SANPAOLO	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	18,307.000	86,557		41,227	73,231	(35,136)			(35,136)	3,133	41,227	(2,673)	48,003	45,330		
T6032P-10-2	INFRASTRUTTURE WIRELESS ITALIANE SPA	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	6,584.000	66,242		67,023	66,916	(747)			(747)	855	67,023	119	(901)	(782)		
T6730E-11-0	MONCLER SPA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	291.000	20,120		12,626	15,362	(4,338)			(4,338)	1,602	12,626	(1,469)	8,964	7,495		
T6R89Z-10-3	ITALGAS SPA	03/07/2025	VARIOUS	446,662.000	2,888,644		2,325,929	2,502,225	(234,107)			(234,107)	57,811	2,325,929	3,635	559,080	562,715		

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CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
T6S996-11-2	LEONARDO SPA	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	1,324.000	59,712		34,773	35,550	(2,383)			(2,383)	1,607	34,773	(222)	25,161	24,939		
T7630L-10-5	PRYSMIAN SPA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	584.000	45,223		29,795	29,243	(11,275)			(11,275)	868	29,795	(770)	16,199	15,429		
T78458-13-9	RECORDATI SPA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	945.000	56,760		51,399	49,515	1,229			1,229	656	51,399	2,997	2,364	5,361	823	
T7S697-10-6	POSTE ITALIANE SPA	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	1,065.000	20,438		14,585	15,020	(1,377)			(1,377)	941	14,585	(99)	5,952	5,853		
T8578N-10-3	SNAM SPA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	7,648.000	43,865		34,872	33,872	(214)			(214)	1,214	34,872	1,210	7,783	8,993	1,824	
T9471R-10-0	TERNA SPA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,695.000	21,980		21,376	21,265	(820)			(820)	931	21,376	(684)	1,287	603		
T9T23L-64-2	UNICREDIT SPA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,804.000	90,811		19,216	71,966	(54,211)			(54,211)	1,460	19,216	(1,246)	72,841	71,595		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	02/18/2025	VARIOUS	306.000	80,179		43,234	70,591	(27,357)			(27,357)		43,234		36,945	36,945	168	
W04008-15-2	ALFA LAVAL AB	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,140.000	96,242		80,693	89,596	(11,304)			(11,304)	2,402	80,693	5,627	9,923	15,550	1,118	
W0817X-20-4	ASSA ABLOY AB-B	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,161.000	36,095		26,137	34,339	(11,925)			(11,925)	3,724	26,137	(3,003)	12,962	9,959		
W1R924-22-9	ATLAS COPCO AB	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	17,753.000	258,699		277,367	240,124	17,990			17,990	19,254	277,367	7,880	(26,548)	(18,668)	1,636	
W1R924-25-2	ATLAS COPCO AB-A SHS	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,225.000	20,112		19,263							19,263	11	838	849	195	
W25381-14-1	SKANDINAVISKA ENSKILDA BAN-A	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,721.000	27,149		16,429	23,589	(9,501)			(9,501)	2,341	16,429	(1,888)	12,608	10,720		
W25918-15-7	EPIROC AB	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	7,195.000	135,762		114,510	112,263	1,617			1,617	631	114,510	10,994	10,258	21,252	835	
W26049-11-9	ERICSSON LM-B SHS	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	3,369.000	26,846		21,194	27,405	(10,086)			(10,086)	3,876	21,194	(3,319)	8,970	5,651		
W3287P-11-5	EVOLUTION AB	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	647.000	46,416		25,525	49,937	(28,126)			(28,126)	3,714	25,525	(2,013)	22,904	20,891	1,204	
W3R06F-10-0	ESSITY AB	08/27/2025	VARIOUS	2,058.000	54,948		60,252	55,076	(3,409)		2,198	(5,607)	8,584	58,054	(3,109)	4	(3,105)	1,003	
W3R27C-10-2	EQT AB	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	1,555.000	48,361		46,180	43,079	159			159	2,943	46,180	1,469	711	2,180	206	
W4R431-11-2	HEXAGON AB-B SHS	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,465.000	29,806		17,462	23,559	(8,585)			(8,585)	2,488	17,462	(2,006)	14,351	12,345		
W5R777-11-5	INVESTOR AB-B SHS	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,021.000	61,327		40,067	53,537	(18,786)			(18,786)	5,315	40,067	(4,198)	25,458	21,260		
W72838-11-8	SAAB AB-B	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	224.000	11,317		7,842							7,842	766	2,709	3,475	23	
W74857-16-5	SANDVIK AB	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,472.000	32,918		24,461	26,418	(5,442)			(5,442)	3,485	24,461	(2,811)	11,267	8,456		
W90937-18-1	SVENSKA HANDELSBANKEN-A SHS	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,876.000	23,139		18,511	19,389	(3,516)			(3,516)	2,637	18,511	(2,127)	6,755	4,628		
W94232-10-0	SWEDBANK AB - A SHARES	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,018.000	24,564		15,624	20,113	(6,714)			(6,714)	2,226	15,624	(1,795)	10,736	8,941		
W95890-10-4	TELIA CO AB	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	19,142.000	63,512		60,942	53,133	3,423			3,423	4,386	60,942	(619)	3,189	2,570	1,415	
X2321W-10-1	EUROBANK ERGASIAS SA	12/15/2025	VARIOUS	20,675.000	73,963		37,663	47,742	(11,998)			(11,998)	1,919	37,663	1,119	35,180	36,299	2,079	
X2337V-12-1	CEZ AS	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	2,278.000	114,460		91,885	89,670	1,528			1,528	687	91,885	6,248	16,327	22,575		
X3078L-10-8	GALP ENERGIA SGPS SA	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	2,010.000	32,251		40,211	33,198	4,418			4,418	2,595	40,211	(2,041)	(5,919)	(7,960)		
X3124S-10-7	RICHTER GEDEON NYRT	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	3,090.000	92,453		84,448	80,894	2,275			2,275	1,279	84,448	7,735	270	8,005	2,268	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
X45471-11-1	KOMERCNI BANKA AS	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	3,114.000	140,497		105,243	108,680	(4,225)			(4,225)	787	105,243	6,038	29,216	35,254	6,244	
X4551T-10-5	KONE OYJ-B	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	778.000	46,671		40,742	37,864	(218)			(218)	3,096	40,742	(110)	6,039	5,929	893	
X56533-18-9	NATIONAL BANK OF GREECE	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	2,307.000	30,788		22,541							22,541	2,260	5,988	8,248	1,175	
X5S32S-12-9	MOL HUNGARIAN OIL AND GAS PL	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	7,370.000	56,941		51,391	50,647	(35)			(35)	778	51,391	2,130	3,421	5,551		
X60746-18-1	OTP BANK PLC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	415.000	26,435		13,763	22,658	(12,218)			(12,218)	3,323	13,763	(2,970)	15,642	12,672		
X61873-13-3	NOKIA OYJ	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	6,781.000	34,058		23,550	30,014	(8,254)			(8,254)	1,789	23,550	(1,527)	12,035	10,508	227	
X67925-11-9	EDP SA	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	18,006.000	59,647		74,040	52,966	10,353			10,353	4,146	74,040	(2,577)	(11,815)	(14,392)	656	
X6919X-10-8	PKO BANK POLSKI SA	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,391.000	25,114		12,795	20,124	(7,356)			(7,356)	27	12,795	496	11,823	12,319		
X6922W-20-4	POLSKI KONCERN NAFTOWY ORLEN	11/25/2025	VARIOUS	1,789.000	42,755		35,380							35,380	783	6,592	7,375	2,941	
X7023M-10-3	PUBLIC POWER CORP	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	942.000	18,973		15,926							15,926	(173)	3,220	3,047		
X75653-23-2	SAMPYO OYJ	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,020.000	17,051		12,816	31,799	(19,156)			(19,156)	173	12,816	(21)	4,255	4,234		
Y0002S-10-9	ACCTON TECH CORP	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	310.000	10,003		6,518							6,518	381	3,104	3,485	115	
Y00289-11-9	AGRICULTURAL BANK OF CHINA-H	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	34,917.000	20,448		13,059	19,913	(6,772)			(6,772)	(82)	13,059	62	7,327	7,389	564	
Y002A1-10-5	AIA GROUP LTD NPV	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	13,221.000	94,324		95,586	95,822	681			681	(917)	95,586	771	(2,033)	(1,262)		
Y0187F-13-8	APOLLO HOSPITALS ENT	08/28/2025	VARIOUS	533.000	40,696		44,388	45,424	(1,697)			(1,697)	661	44,388	(1,379)	(2,314)	(3,693)	68	
Y0249T-10-0	ASE INDUST HLDG CO	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	5,033.000	27,286		22,570	24,870	(3,106)			(3,106)	806	22,570	(766)	5,482	4,716		
Y03638-11-4	ASIAN PAINTS LTD	02/18/2025	CLSA AMERICAS LLC	458.000	11,753		8,838	12,204	(5,127)			(5,127)	1,761	8,838	(1,864)	4,778	2,914		
Y0392D-10-0	ASIA VITAL COMPONENTS	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	252.000	11,174		8,616							8,616	(207)	2,765	2,558		
Y04327-10-5	ASUSTEK COMPUTER INC	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,687.000	34,676		20,559	25,704	(12,637)			(12,637)	864	20,559	(533)	14,651	14,118	369	
Y0487S-13-7	AXIS BANK LTD	02/18/2025	CLSA AMERICAS LLC	2,718.000	31,018		16,008	33,801	(20,983)			(20,983)	3,190	16,008	(3,376)	18,386	15,010		
Y0547D-11-2	BAJAJ FINANCE LTD	06/16/2025	VARIOUS	8,732.000	132,710		123,385	350,714	(233,113)			(233,113)	5,784	123,385	(7,152)	16,476	9,324	511	
Y0547D-15-3	BAJAJ FINANCE LTD	11/28/2025	CLSA AMERICAS LLC	38.000	440		381							381	(7)	66	59		
Y05490-10-0	BAJAJ AUTO LIMITED.	08/28/2025	CLSA AMERICAS LLC	394.000	38,736		51,468	40,492	9,989			9,989	988	51,468	(1,994)	(10,739)	(12,733)	564	
Y0606D-10-2	BANDAI NAMCO HOLDINGS INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	734.000	23,902		14,198	17,649	(7,818)			(7,818)	4,367	14,198	(3,991)	13,695	9,704		
Y06071-25-5	BANGKOK DUSIT MEDI-F	11/28/2025	CLSA AMERICAS LLC	125,936.000	84,617		95,346	86,814	12,595			12,595	(5,741)	95,346	8,710	(19,440)	(10,730)	793	
Y0697U-11-2	BANK RAKYAT INDONESIA PERSER	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	204,652.000	51,797		75,536	51,878	19,825			19,825	3,832	75,536	(4,420)	(19,318)	(23,738)	1,705	
Y06988-10-2	BANK OF COMMUNICATIONS CO-H	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	20,725.000	18,963		18,417							18,417	151	395	546		
Y0698A-10-7	BANK OF CHINA LTD-H	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	108,542.000	60,153		41,961	55,473	(13,128)			(13,128)	(384)	41,961	320	17,872	18,192	1,821	
Y0881Q-14-1	BHARAT ELECTRONICS	06/03/2025	CLSA AMERICAS LLC	8,032.000	24,029		16,026	24,544	(11,608)			(11,608)	361	16,026	(498)	8,502	8,004	15	
Y0885K-10-8	BHARTI AIRTEL LTD	02/18/2025	CLSA AMERICAS LLC	3,362.000	64,496		25,305	62,350	(40,857)			(40,857)	3,812	25,305	(4,123)	43,314	39,191		
Y0920U-10-3	BOC HONG KONG HOLDINGS LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	5,509.000	18,925		14,424	17,694	(3,191)			(3,191)	(79)	14,424	57	4,444	4,501		
Y0R93X-10-9	ALTEOGEN INC (PRE DELIVERY NAME)	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	78.000	21,175		18,172	16,398	150			150	1,623	18,172	(1,291)	4,294	3,003		
Y1023R-10-4	BYD CO LTD-H	06/10/2025	VARIOUS	1,611.000	75,092		47,575	55,273	(7,304)			(7,304)	(395)	47,575	323	27,194	27,517		

SCHEDULE D - PART 4

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Y11654-10-3	CATHAY FINANCIAL HOLDING CO	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	59,983.000	125,075		109,115	101,180	(18,352)			(18,352)	2,809	109,115	(3,451)	19,411	15,960	1,382	
Y1242A-10-6	CELLTRION INC	04/17/2025	VARIOUS	162.950	20,292		22,285	20,754	(2,884)			(2,884)	4,414	22,285	(4,054)	2,061	(1,993)	1	
Y1397N-10-1	CHINA CONSTRUCTION BANK CORPORATION	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	226,297.000	200,588		130,475	188,776	(57,899)			(57,899)	(402)	130,475	66	70,046	70,112	7,723	
Y1477R-20-4	CHINA LIFE INSURANCE CO-H	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	48,887.000	107,730		65,261	92,387	(26,753)			(26,753)	(373)	65,261	282	42,187	42,469	684	
Y14896-11-5	CHINA MERCHANTS BANK-H	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	5,959.000	34,100		26,169	30,685	(4,373)			(4,373)	(143)	26,169	104	7,828	7,932		
Y1504C-11-3	CHINA SHENHUA ENERGY CO-H	11/28/2025	VARIOUS	8,661.000	36,879		29,051	27,826	(7,266)			(7,266)	(210)	29,051	170	7,658	7,828	1,003	
Y15093-10-0	CTBC FINANCIAL HOLDING CO LT	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	68,710.000	84,962		68,739	81,946	(14,510)			(14,510)	1,303	68,739	(1,148)	17,372	16,224	147	
Y1613J-10-8	CHUNGHWA TELECOM CO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	4,489.000	17,235		16,353	16,910	(1,361)			(1,361)	804	16,353	(775)	1,658	883		
Y1633P-14-2	CIPLA LTD	11/28/2025	CLSA AMERICAS LLC	5,073.000	86,407		81,173	90,600	(11,383)			(11,383)	1,956	81,173	(4,247)	9,481	5,234	561	
Y1636J-10-1	CIMB GROUP HOLDINGS BHD	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	61,678.000	112,702		97,424	88,598	(11,222)			(11,222)	(1,620)	97,424	2,422	12,856	15,278		
Y1660Q-10-4	CLP HOLDINGS LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,470.000	12,087		10,949	12,357	(1,296)			(1,296)	(112)	10,949	95	1,043	1,138		
Y1668L-10-7	COAL INDIA LTD	03/06/2025	CLSA AMERICAS LLC	9,729.000	41,302		58,642	43,654	13,862			13,862	1,126	58,642	(1,995)	(15,345)	(17,340)	629	
Y1772K-16-9	CP ALL PCL-FOREIGN	06/04/2025	CLSA AMERICAS LLC	59,649.000	88,660		95,173	98,846	844			844	(4,517)	95,173	7,653	(14,166)	(6,513)	1,414	
Y1R849-14-3	CHOLAMANDALAM INVESTMENT AND	11/28/2025	CLSA AMERICAS LLC	122.000	2,368		2,257							2,257	(99)	210	111	1	
Y20246-10-7	DBS GROUP HOLDINGS LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,514.000	85,165		42,569	80,569	(38,091)			(38,091)	90	42,569	644	41,952	42,596		
Y20263-10-2	DELTA ELECTRONICS INC	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	8,074.000	130,748		66,175	106,021	(41,892)			(41,892)	2,045	66,175	(1,297)	65,870	64,573	562	
Y20266-20-4	DELTA ELECTRONICS THAI-FORGN	11/28/2025	VARIOUS	17,106.000	52,449		52,277		40,929			40,929	(275)	52,277	960	(788)	172	180	
Y2102C-10-9	DOOSAN HEAVY INDUSTRIES	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	474.000	23,267		14,405							14,405	(545)	9,407	8,862		
Y21089-19-1	DR REDDYS LABORATORIES LTD	08/28/2025	CLSA AMERICAS LLC	7,751.000	108,416		111,142	125,707	(16,477)			(16,477)	1,912	111,142	(4,004)	1,278	(2,726)	380	
Y2169H-10-8	YUANTA FINANCIAL HOLDING CO	11/28/2025	VARIOUS	140,573.040	155,546		136,581	109,991	(10,756)			(10,756)	1,341	136,581	(2,046)	21,011	18,965	1,778	
Y2251M-14-8	EICHER MOTORS LTD	11/28/2025	CLSA AMERICAS LLC	692.000	40,152		40,919	33,061	765			765	512	40,919	(1,282)	515	(767)	84	
Y2290G-10-2	ELITE MATERIAL CO LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	108.000	5,304		4,398							4,398	(106)	1,012	906		
Y23469-10-2	E.SUN FINANCIAL HOLDING CO	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	23,951.000	21,472		14,525	19,689	(5,878)			(5,878)	714	14,525	(689)	7,636	6,947		
Y2518F-10-0	FIRST FINANCIAL HOLDING CO	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	25,524.000	21,668		17,451	21,098	(4,779)			(4,779)	1,132	17,451	(1,101)	5,319	4,218		
Y26528-10-2	FUBON FINANCIAL HOLDING CO	11/21/2025	VARIOUS	9,353.180	26,777		10,385	25,762	(15,888)			(15,888)	511	10,385	(492)	16,885	16,393		
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP L	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,059.000	5,472		5,540							5,540	6	(75)	(69)	95	
Y2851U-10-2	GRASIM INDUSTRIES LTD	11/28/2025	CLSA AMERICAS LLC	1,938.000	54,821		60,299	50,815	3,652			3,652	824	60,299	(1,706)	(3,773)	(5,479)		
Y29975-10-2	HANA FINANCIAL GROUP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	545.000	22,962		15,177	21,028	(8,766)			(8,766)	2,916	15,177	(2,670)	10,454	7,784		
Y30327-10-3	HANG SENG BANK LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,183.000	15,809		13,071	14,552	(1,409)			(1,409)	(72)	13,071	52	2,686	2,738		
Y3119P-19-0	HDFC BANK LIMITED	02/18/2025	CLSA AMERICAS LLC	8,205.000	162,291		168,444	169,905	(4,292)			(4,292)	2,830	168,444	(5,232)	(921)	(6,153)		
Y3121G-14-7	HCL TECHNOLOGIES LTD	02/18/2025	CLSA AMERICAS LLC	1,502.000	29,636		11,203	33,639	(24,668)			(24,668)	2,232	11,203	(2,362)	20,795	18,433	313	
Y3196V-18-5	HINDALCO INDUSTRIES LTD	08/28/2025	CLSA AMERICAS LLC	11,803.000	89,525		93,160	83,056	7,901			7,901	2,203	93,160	(4,013)	378	(3,635)	398	
Y3199R-12-4	HINDUSTAN AERONAUTICS LTD	03/06/2025	VARIOUS	917.000	35,827		51,760	44,754	5,515			5,515	1,492	51,760	(2,251)	(13,682)	(15,933)	264	
Y3218E-13-8	HINDUSTAN UNILEVER LTD	02/18/2025	CLSA AMERICAS LLC	1,143.000	30,306		29,067	31,065	(7,790)			(7,790)	5,792	29,067	(6,129)	7,368	1,239		
Y3506N-13-9	HONG KONG EXCHANGES & CLEAR	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,675.000	73,344		58,123	63,568	(5,126)			(5,126)	(318)	58,123	230	14,991	15,221		

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Y36861-10-5	HON HAI PRECISION INDUSTRY	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	15,506.000	86,123		38,769	87,026	(50,163)			(50,163)	1,907	38,769	(1,838)	49,192	47,354		
Y3813L-10-7	HUA NAN FINANCIAL HOLDINGS C	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	128,019.000	108,896		102,953	102,044	(41)			(41)	949	102,953	(394)	6,337	5,943	382	
Y3838M-10-6	HD KOREA SHIPBUILDING & OFFS	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	26.000	7,321		6,047							6,047	(349)	1,623	1,274	61	
Y38472-10-9	HYUNDAI MOTOR CO	11/28/2025	VARIOUS	552.000	76,129		79,206	79,492	(9,051)			(9,051)	8,766	79,206	(6,837)	3,760	(3,077)	847	
Y3849A-10-9	HYUNDAI MOBIS	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	318.000	56,846		56,211	51,087	2,234			2,234	2,890	56,211	(1,626)	2,261	635	362	
Y3860Z-13-2	ICICI BANK LTD	02/18/2025	CLSA AMERICAS LLC	6,854.000	97,965		67,463	102,605	(45,080)			(45,080)	9,937	67,463	(10,771)	41,274	30,503		
Y3990B-11-2	IND & COMM BK OF CHINA-H	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	79,978.000	58,454		37,637	53,642	(15,753)			(15,753)	(252)	37,637	194	20,623	20,817	1,593	
Y4082C-13-3	INFOSYS LTD	02/18/2025	CLSA AMERICAS LLC	4,206.000	89,358		43,975	92,360	(57,147)			(57,147)	8,763	43,975	(9,273)	54,655	45,382		
Y4519H-11-9	KAKAO CORP	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	5,596.000	167,964		175,674	136,904	9,220			9,220	19,765	175,674	(17,127)	9,417	(7,710)		
Y46007-10-3	KB FINANCIAL GROUP INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	576.000	32,580		21,089	32,436	(16,383)			(16,383)	5,036	21,089	(4,714)	16,205	11,491		
Y47601-10-2	KIA MOTORS CORPORATION	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	951.000	64,982		57,275	65,052	(13,622)			(13,622)	5,845	57,275	(4,895)	12,602	7,707	1,078	
Y4964H-15-0	KOTAK MAHINDRA BANK	02/18/2025	CLSA AMERICAS LLC	1,068.000	23,976		26,242	22,280	455			455	3,507	26,242	(3,836)	1,570	(2,266)		
Y4R97L-11-1	INTERGLOBE AVIATION LTD	03/06/2025	CLSA AMERICAS LLC	800.000	40,326		42,707	42,556	(871)			(871)	1,023	42,707	(1,634)	(747)	(2,381)		
Y5217N-15-9	LARSEN & TOUBRO LTD	02/18/2025	CLSA AMERICAS LLC	1,027.000	37,931		13,133	43,276	(31,700)			(31,700)	1,556	13,133	(1,724)	26,522	24,798		
Y5257Y-10-7	LENOVO GROUP LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	35,150.000	46,520		43,679	45,612	(1,590)			(1,590)	(343)	43,679	62	2,779	2,841		
Y52758-10-2	LG CHEM LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	58.000	9,580		13,377	9,850	118			118	3,409	13,377	(3,209)	(588)	(3,797)		
Y5281M-11-1	LINK REIT	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,775.000	12,332		11,263	11,735	(411)			(411)	(62)	11,263	45	1,024	1,069		
Y54164-15-0	MAHINDRA & MAHINDRA LTD	02/18/2025	CLSA AMERICAS LLC	1,366.000	43,845		18,495	47,979	(31,230)			(31,230)	1,745	18,495	(1,988)	27,339	25,351		
Y54671-10-5	MALAYAN BANKING BHD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	11,791.000	27,864		24,025	27,002	(5,113)			(5,113)	2,136	24,025	(1,944)	5,782	3,838		
Y59456-10-6	MEGA FINANCIAL HOLDING CO LT	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	19,975.000	23,763		19,038	23,579	(5,478)			(5,478)	936	19,038	(903)	5,628	4,725		
Y5945U-10-3	MEDIATEK INC	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	2,390.000	111,880		41,926	101,384	(62,371)			(62,371)	1,160	41,926	(1,165)	71,119	69,954	2,182	
Y5S464-10-9	MAX HEALTHCARE INSTITUTE	02/18/2025	CLSA AMERICAS LLC	2,013.000	23,830		23,857	26,526	(3,024)			(3,024)	355	23,857	(696)	669	(27)		
Y5S5CG-10-2	LG ENERGY SOLUTION	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	59.000	14,305		15,890	13,947	80			80	1,863	15,890	(1,582)	(3)	(1,585)		
Y62579-10-0	NAVER CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	155.000	23,675		15,172	20,942	(8,775)			(8,775)	3,005	15,172	(2,761)	11,264	8,503		
Y6268T-14-5	NESTLE INDIA LTD	11/28/2025	VARIOUS	1,496.000	25,462		18,160	27,485	(9,845)			(9,845)	520	18,160	(1,055)	8,357	7,302	218	
Y6367W-10-6	NONGFU SPRING CO LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	2,164.000	13,666		10,231							10,231	(10)	3,446	3,436	227	
Y6421X-11-6	NTPC LTD	06/03/2025	CLSA AMERICAS LLC	14,907.000	52,915		53,708	50,283	(5,704)			(5,704)	1,515	53,708	(2,021)	1,228	(793)	371	
Y64248-20-9	OVERSEA-CHINESE BANKING CORP	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	9,942.000	133,352		107,055	121,633	(18,783)			(18,783)	4,205	107,055	(1,601)	27,897	26,296	1,870	
Y6883U-13-9	PTT PCL	11/28/2025	CLSA AMERICAS LLC	52,209.000	49,151		50,481	48,618	2,204			2,204	(341)	50,481	2,032	(3,362)	(1,330)	1,402	
Y6975Z-10-3	PICC PROPERTY & CASUALTY -H	11/28/2025	VARIOUS	24,262.000	48,167		38,613	23,461	(3,071)			(3,071)	(159)	38,613	261	9,292	9,553	443	
Y69790-10-6	PING AN INSURANCE GROUP CO-H	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	9,366.000	56,228		48,496	55,524	(6,577)			(6,577)	(451)	48,496	377	7,355	7,732		
Y7028N-10-5	POWER GRID CORP OF INDIA LTD	11/28/2025	VARIOUS	11,930.000	36,126		37,645	38,109	(6,488)			(6,488)	1,396	37,645	(2,057)	538	(1,519)	480	
Y70750-11-5	POSCO HOLDINGS INC.	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	108.000	18,588		22,051	18,597	(1,203)			(1,203)	4,657	22,051	(4,308)	845	(3,463)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Y70920-10-9	POWER ASSETS HOLDINGS LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	21,364.000	140,086		133,113	149,065	(15,244)			(15,244)	(708)	133,113	234	6,738	6,972	1,706	
Y7123P-13-8	BANK CENTRAL ASIA TBK PT	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	130,752.000	74,689		81,284	78,597	(906)			(906)	3,592	81,284	(4,357)	(2,238)	(6,595)	139	
Y7123S-10-8	BANK MANDIRI PERSERO TBK PT	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	73,541.000	24,679		21,902	26,044	(5,790)			(5,790)	1,647	21,902	(1,813)	4,591	2,778		
Y71474-14-5	TELEKOMUNIKASI INDONESIA PER	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	75,082.000	12,328		14,559	12,642	140			140	1,778	14,559	(1,882)	(349)	(2,231)		
Y71497-10-4	PUBLIC BANK BERHAD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	18,158.000	18,354		13,606	18,517	(5,913)			(5,913)	1,001	13,606	(890)	5,639	4,749		
Y7174J-10-6	QUANTA COMPUTER INC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	4,180.000	33,469		8,063	36,592	(28,926)			(28,926)	397	8,063	(382)	25,788	25,406		
Y72596-10-2	RELIANCE INDUSTRIES LTD	02/18/2025	CLSA AMERICAS LLC	8,585.000	120,784		101,572	121,880	(29,674)			(29,674)	9,366	101,572	(10,703)	29,915	19,212		
Y74718-10-0	SAMSUNG ELECTRONICS CO LTD	11/28/2025	VARIOUS	7,399.000	312,069		375,845	267,382	31,490			31,490	76,973	375,845	(71,285)	7,509	(63,776)	2,427	
Y74718-11-8	SAMSUNG ELECTRONICS-PFD	02/18/2025	VARIOUS	1,202.000	38,661		47,575	36,089	7,683			7,683	3,803	47,575	(2,926)	(5,989)	(8,915)	305	
Y74866-10-7	SAMSUNG SDI CO LTD	02/18/2025	VARIOUS	86.000	12,974		16,581	14,458	(1,162)			(1,162)	3,284	16,581	(3,018)	(590)	(3,608)	59	
Y7565Y-10-0	MARUTI SUZUKI INDIA LTD	02/18/2025	CLSA AMERICAS LLC	202.000	29,686		17,546	25,620	(11,570)			(11,570)	3,496	17,546	(3,700)	15,840	12,140		
Y7749X-10-1	SHINHAN FINANCIAL GROUP LTD	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,372.000	50,925		46,948	44,408	(2,669)			(2,669)	5,209	46,948	(4,420)	8,396	3,976	401	
Y7758E-11-9	SHRIRAM TRANSPORT FINANCE	11/28/2025	CLSA AMERICAS LLC	6,925.000	50,703		43,297	47,823	(18,457)			(18,457)	589	43,297	(1,258)	8,663	7,405	251	
Y79985-20-9	SINGAPORE TELECOMMUNICATIONS	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	11,058.000	27,551		17,221	24,966	(7,782)			(7,782)	37	17,221	261	10,069	10,330		
Y7S377-10-9	RELIANCE STRATEGIC INVESTMENTS LTD	03/06/2025	CLSA AMERICAS LLC	12,833.000	32,484		26,220	44,773	(19,560)			(19,560)	1,007	26,220	(1,383)	7,647	6,264		
Y7T7DY-10-3	SAMSUNG BIOLOGICS CO LTD	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	157.000	119,991		90,779	101,208	(16,861)			(16,861)	6,432	90,779	(3,008)	32,221	29,213		
Y8009U-10-0	SINOPAC FINANCIAL HOLDINGS	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	30,317.000	21,229		21,007	21,176	(411)			(411)	242	21,007	(203)	425	222		
Y8085F-10-0	SK HYNIX INC	11/28/2025	VARIOUS	1,132.000	200,951		84,905	133,719	(60,472)			(60,472)	11,658	84,905	(10,097)	126,143	116,046	369	
Y8155P-10-3	STATE BANK OF INDIA	02/18/2025	CLSA AMERICAS LLC	3,185.000	26,507		17,698	29,574	(14,541)			(14,541)	2,666	17,698	(2,884)	11,693	8,809		
Y82594-12-1	SUN HUNG KAI PROPERTIES	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	16,890.000	159,240		160,615	162,313	(1,003)			(1,003)	(695)	160,615	520	(1,895)	(1,375)	96	
Y8374C-10-7	TAIWAN COOPERATIVE FINANCIAL	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	16,369.000	12,198		8,978	12,133	(3,596)			(3,596)	442	8,978	(426)	3,645	3,219		
Y84086-10-0	TAISHIN FINANCIAL HOLDING	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	2,832.000	1,642		1,510							1,510	(36)	167	131		
Y84629-10-7	TAIWAN SEMICONDUCTOR MANUFAC	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	30,560.000	1,015,507		326,840	1,002,059	(687,851)			(687,851)	12,632	326,840	(12,047)	695,620	683,573	3,857	
Y8523Y-15-8	SUN PHARMACEUTICAL INDUS	02/18/2025	CLSA AMERICAS LLC	1,620.000	31,817		17,782	35,694	(19,171)			(19,171)	1,259	17,782	(1,498)	15,533	14,035	196	
Y85279-10-0	TATA CONSULTANCY SVCS LTD	02/18/2025	CLSA AMERICAS LLC	1,145.000	51,173		35,670	54,764	(26,201)			(26,201)	7,108	35,670	(7,522)	23,024	15,502	1,006	
Y8547N-22-0	TATA STEEL LTD	08/28/2025	CLSA AMERICAS LLC	77,300.000	129,023		118,664	124,644	(9,135)			(9,135)	3,155	118,664	(5,184)	15,543	10,359	1,735	
Y8563B-15-9	TECHTRONIC INDUSTRIES CO LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	2,244.000	30,309		20,650	29,610	(8,956)			(8,956)	(4)	20,650	(27)	9,686	9,659		
Y85740-26-7	TATA MOTORS LTD	11/28/2025	VARIOUS	11,350.000	93,518		143,608	98,123	42,650			42,650	2,835	143,608	(6,751)	(43,339)	(50,090)	456	
Y85859-10-9	TENAGA NASIONAL BHD	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	36,204.000	114,023		114,167	120,963	(7,134)			(7,134)	337	114,167	2,571	(2,714)	(143)	767	
Y88425-14-8	TITAN CO LTD	11/28/2025	CLSA AMERICAS LLC	1,664.000	62,001		67,427	63,229	2,801			2,801	1,397	67,427	(2,429)	(2,997)	(5,426)	12	
Y8969R-10-5	TRENT LTD	08/28/2025	CLSA AMERICAS LLC	628.000	36,990		29,603	52,252	(23,583)			(23,583)	934	29,603	(1,505)	8,892	7,387	22	
Y9014B-10-3	TVS MOTOR CO LTD	11/28/2025	CLSA AMERICAS LLC	2,706.000	73,143		87,728	73,312	11,002			11,002	1,603	87,728	(2,956)	(11,629)	(14,585)		
Y9046E-10-9	ULTRATECH CEMENT LTD	03/06/2025	CLSA AMERICAS LLC	536.000	69,025		72,985	71,537	108			108	1,340	72,985	(2,389)	(1,571)	(3,960)		
Y91475-10-6	UNI-PRESIDENT ENTERPRISES CO	11/28/2025	VARIOUS	28,033.000	69,311		70,080	69,175	(336)			(336)	1,241	70,080	(921)	152	(769)	209	
Y92370-10-8	UNITED MICROELECTRONICS CORP	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	15,098.000	19,321		13,547	19,825	(7,832)			(7,832)	1,553	13,547	(1,531)	7,305	5,774		
Y96659-14-2	WIPRO LTD	06/03/2025	CLSA AMERICAS LLC	26,122.000	82,442		70,030	92,099	(24,015)			(24,015)	1,946	70,030	(2,255)	14,667	12,412	1,815	

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Y96738-10-2	WISTRON CORP	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	18,981.000	64,037		67,136	60,212	6,305			6,305	619	67,136	(582)	(2,518)	(3,100)		
Y9673D-10-1	WIWYNN CORP	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	56.000	7,877		5,523							5,523	(133)	2,487	2,354		
Y972JZ-10-5	WOORI FINANCIAL GROUP INC	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,805.000	32,513		26,260							26,260	(1,384)	7,637	6,253	481	
Y9892H-10-7	ZIJIN MINING GROUP CO LTD-H	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	36,191.000	96,032		79,885	44,597	8,379			8,379	(355)	79,885	534	15,614	16,148	362	
Y9899X-10-5	ZOMATO LTD	08/28/2025	CLSA AMERICAS LLC	26,738.000	85,041		55,156	86,838	(33,422)			(33,422)	1,741	55,156	(2,805)	32,689	29,884		
Y9T10P-10-5	UNITED OVERSEAS BANK LTD	02/18/2025	CITIGROUP GLOBAL MARKETS INC.	1,795.000	51,530		33,492	47,803	(14,382)			(14,382)	71	33,492	507	17,530	18,037		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					236,827,774	XXX	154,756,452	231,386,971	(77,022,096)		56,188	(77,078,284)	3,255,357	154,700,265	(2,280,885)	84,405,844	82,124,959	1,651,298	XXX
BNL0R2-U9-0	FEDERAL HOME LOAN BANK OF PITTSBUR	04/11/2025	DIRECT PLACEMENT	7,372.000	737,200		737,200	737,200						737,200				17,812	
BNL1ZQ-SP-3	CARESTREAM HEALTH INC	02/21/2025	CANTOR FITZGERALD & CO.	4,814.990	9,630		9,630	9,630						9,630					
BNL23H-HS-2	SERTA SIMMONS BEDDING LLC	02/10/2025	PRIOR YEAR ADJUSTMENT	355.000	1,615		1,615	1,615						1,615					
BNL23H-HT-0	SSB EQUIPMENT CO INC	02/10/2025	PRIOR YEAR ADJUSTMENT	355.000															
BNL2AY-X7-5	DIAMOND SPORTS GROUP LLC	05/08/2025	OPPENHEIMER & CO. INC	1,223.410	17,691		21,716							21,715		(4,025)	(4,025)		
H90508-10-4	VAT GROUP AG	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	109.000	42,020		44,635	41,231	3,294			3,294	111	44,635	2,727	(5,343)	(2,616)	494	
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					808,156	XXX	814,796	789,676	3,294			3,294	111	814,795	2,727	(9,368)	(6,641)	18,306	XXX
L1375D-58-2	CANDRIAM BONDS CREDIT ALPHA S EUR AC	05/26/2025	DIRECT PLACEMENT	10,123.019	21,100,308		18,346,713	19,422,605	(3,699,025)			(3,699,025)	2,623,133	18,346,713	(1,519,545)	4,273,140	2,753,595		
L23695-61-9	CANDRIAM SUSTAINABLE BOND IMPACT S EUR	09/10/2025	DIRECT PLACEMENT	21,608.000	21,508,358		20,443,000	19,357,357	(1,022,318)			(1,022,318)	2,107,961	20,443,000	227,961	837,397	1,065,358	568,940	
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					42,608,666	XXX	38,789,713	38,779,962	(4,721,343)			(4,721,343)	4,731,094	38,789,713	(1,291,584)	5,110,537	3,818,953	568,940	XXX
464288-25-7	ISHARES MSCI ACWI ETF	06/02/2025	VARIOUS	5,173.000	636,999		627,573	607,828	19,745			19,745		627,573		9,426	9,426		
922908-36-3	VANGUARD 500 INDEX FUND	02/19/2025	VARIOUS	293,961.000	164,974,022		137,612,120	158,389,126	(20,777,007)			(20,777,007)		137,612,120		27,361,903	27,361,903		
5819999999. Subtotal - common stocks - exchange traded funds					165,611,021	XXX	138,239,693	158,996,954	(20,757,262)			(20,757,262)		138,239,693		27,371,329	27,371,329		XXX
5989999997. Total - common stocks - Part 4					445,855,617	XXX	332,600,654	429,953,563	(102,497,407)		56,188	(102,553,595)	7,986,562	332,544,466	(3,569,742)	116,878,342	113,308,600	2,238,544	XXX
5989999998. Total - common stocks - Part 5					42,082,854	XXX	42,688,255							42,688,255	62,970	(668,364)	(605,394)	121,651	XXX
5989999999. Total - common stocks					487,938,471	XXX	375,288,909	429,953,563	(102,497,407)		56,188	(102,553,595)	7,986,562	375,232,721	(3,506,772)	116,209,978	112,703,206	2,360,195	XXX
5999999999. Total - preferred and common stocks					536,099,275	XXX	398,534,628	473,010,335	(127,910,887)		56,188	(127,967,075)	7,988,990	398,478,440	(3,504,982)	141,123,272	137,618,290	2,683,024	XXX
6009999999 - Totals					28,700,989,288	XXX	28,464,389,506	22,257,373,633	(125,643,526)	21,784,631	3,048,294	(106,907,189)	24,536,719	28,578,487,483	(1,105,813)	99,825,208	98,719,395	745,045,157	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-HF-1	TREASURY NOTE	05/29/2025	BMO CAPITAL MARKETS	09/08/2025	MORGAN STANLEY & CO. LLC	10,418,000	10,288,996	10,506,309	10,295,456		6,460		6,460			210,853	210,853	302,079	194,264
91282C-HW-4	TREASURY NOTE	08/29/2025	TD SECURITIES (USA) LLC	10/31/2025	VARIOUS	6,160,000	6,274,538	6,265,004	6,272,006		(2,532)		(2,532)			(7,001)	(7,001)	31,956	1,404
91282C-MG-3	TREASURY NOTE	02/21/2025	BMO CAPITAL MARKETS	02/24/2025	BMO CAPITAL MARKETS	151,550,000	151,200,725	151,686,158	151,200,724							485,434	485,434	444,812	444,812
91282C-MK-4	TREASURY NOTE	02/21/2025	BMO CAPITAL MARKETS	02/24/2025	TD SECURITIES (USA) LLC	7,650,000	7,652,689	7,678,389	7,652,689							25,699	25,699	23,114	23,114
91282C-MM-0	TREASURY NOTE	02/21/2025	CITADEL SECURITIES	02/24/2025	JEFFERIES & COMPANY INC.	1,775,000	1,801,348	1,807,727	1,801,348							6,379	6,379	2,268	2,268
91282C-MS-7	TREASURY NOTE	04/02/2025	BMO CAPITAL MARKETS	04/04/2025	VARIOUS	300,000,000	299,812,500	303,029,297	299,812,692		192		192			3,216,605	3,216,605	631,793	600,204
91282C-ND-9	TREASURY NOTE	06/12/2025	VARIOUS	07/15/2025	VARIOUS	138,687,200	138,026,226	138,447,105	138,043,830		17,604		17,604			403,275	403,275	608,684	230,612
91282C-NG-2	TREASURY NOTE	06/26/2025	VARIOUS	09/08/2025	MORGAN STANLEY & CO. LLC	17,906,000	17,952,820	18,258,524	17,951,103		(1,717)		(1,717)			307,421	307,421	195,694	30,531
91282C-NH-0	TREASURY NOTE	10/09/2025	VARIOUS	12/01/2025	VARIOUS	40,381,000	40,580,195	40,615,488	40,571,683		(8,512)		(8,512)			43,805	43,805	524,893	365,423
91282C-NK-3	TREASURY NOTE	07/24/2025	VARIOUS	09/08/2025	RBC CAPITAL MARKETS CORP	15,885,100	15,823,182	16,107,243	15,824,933		1,751		1,751			282,310	282,310	117,088	28,045
91282C-NM-9	TREASURY NOTE	08/14/2025	VARIOUS	09/19/2025	VARIOUS	143,040,100	143,327,989	143,880,769	143,322,360		(5,629)		(5,629)			558,408	558,408	562,940	266,977
91282C-NN-7	TREASURY NOTE	08/22/2025	VARIOUS	12/17/2025	VARIOUS	30,180,000	30,228,952	30,406,639	30,228,246		(705)		(705)			178,392	178,392	240,021	30,290
91282C-NU-1	TREASURY NOTE	09/11/2025	VARIOUS	11/06/2025	VARIOUS	98,126,000	98,317,745	98,384,834	98,314,178		(3,567)		(3,567)			70,656	70,656	599,252	211,185
91282C-NX-5	TREASURY NOTE	09/25/2025	VARIOUS	12/17/2025	VARIOUS	137,737,000	137,825,991	137,906,421	137,826,062		71		71			80,359	80,359	760,341	214,705
91282C-NY-3	TREASURY NOTE	10/02/2025	VARIOUS	12/01/2025	VARIOUS	78,586,000	78,127,495	78,169,624	78,148,520		21,025		21,025			21,104	21,104	429,946	68,647
91282C-PA-3	TREASURY NOTE	10/23/2025	VARIOUS	11/21/2025	VARIOUS	27,970,700	27,967,875	27,930,866	27,968,485		609		609			(37,619)	(37,619)	131,657	41,311
91282C-PC-9	TREASURY NOTE	10/23/2025	STONEX FINANCIAL INC	12/17/2025	VARIOUS	87,110,000	87,229,535	87,002,666	87,224,792		(4,743)		(4,743)			(222,126)	(222,126)	482,960	45,122
91282C-MN-8	WI TREASURY NOTE	02/21/2025	CITADEL SECURITIES	02/24/2025	MORGAN STANLEY & CO. LLC	6,525,000	6,526,274	6,539,783	6,526,274							13,509	13,509	7,661	7,661
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						1,299,687,100	1,298,965,075	1,304,622,846	1,298,985,381		20,307		20,307			5,637,463	5,637,463	6,097,159	2,806,575
259234-DE-9	DOUGLAS CNTY NEB HOSP AUTH NO	08/11/2025	EXCHANGE TRANSACTIONS	11/03/2025	SECURITY CALLED AT 100.00000000	2,675,000	2,839,058	2,675,000	2,838,100		(958)		(958)			(163,100)	(163,100)	66,875	
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue						2,675,000	2,839,058	2,675,000	2,838,100		(958)		(958)			(163,100)	(163,100)	66,875	
00287Y-AV-1	ABBVIE INC	03/05/2025	JP MORGAN SECURITIES LLC	06/24/2025	MORGAN STANLEY & CO. LLC	390,000	364,709	365,266	365,230		522		522			36	36	10,295	5,404
MOR08Q-AE-1	AFRICAN EXPORT-IMPORT BANK/THE	03/25/2025	JEFFRIES INTERNATIONAL LTD	11/14/2025	VARIOUS	2,500,000	2,340,625	2,348,968	2,361,311		20,686		20,686			(12,343)	(12,343)	65,541	1,664
02344A-AC-2	AMCOR FLEXIBLES NORTH AMERICA INC	04/03/2025	VARIOUS	08/25/2025	144A SECURITY EXCHANGE TRANSACTION	44,500,000	44,547,150	44,541,815	44,541,815		(5,335)		(5,335)						10,200
02344A-AD-0	AMCOR FLEXIBLES NORTH AMERICA INC	03/12/2025	VARIOUS	08/25/2025	144A SECURITY EXCHANGE TRANSACTION	15,000,000	15,012,450	15,011,476	15,011,437		(1,013)		(1,013)			39	39		
025816-DW-6	AMERICAN EXPRESS COMPANY	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	1,225,000	1,229,067	1,222,317	1,229,050		(17)		(17)			(6,732)	(6,732)	10,608	5,214
025816-ED-7	AMERICAN EXPRESS COMPANY	04/21/2025	VARIOUS	06/12/2025	JP MORGAN SECURITIES LLC	25,000,000	24,995,800	25,152,500	24,995,929		129		129			156,571	156,571	157,700	
025816-EF-2	AMERICAN EXPRESS COMPANY	04/21/2025	VARIOUS	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	25,000,000	24,991,200	25,801,750	24,992,745		1,545		1,545			809,006	809,006	766,333	
02665W-FX-4	AMERICAN HONDA FINANCE CORPORATION	03/03/2025	CITIGROUP GLOBAL MARKETS INC.	12/23/2025	GOLDMAN SACHS & CO	15,000,000	14,983,050	15,141,000	14,987,347		4,297		4,297			153,653	153,653	547,896	
02665W-FZ-9	AMERICAN HONDA FINANCE CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	735,000	730,465	726,055	730,480		15		15			(4,425)	(4,425)	2,123	531
026874-DR-5	AMERICAN INTERNATIONAL GROUP INC	03/20/2025	VARIOUS	06/24/2025	MORGAN STANLEY & CO. LLC	10,275,000	9,608,666	9,750,359	9,638,507		29,841		29,841			111,851	111,851	169,823	78,604
03027X-CN-8	AMERICAN TOWER CORPORATION	03/11/2025	JP MORGAN SECURITIES LLC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	25,000,000	24,961,500	25,525,500	24,966,561		5,061		5,061			558,939	558,939	888,125	
03076C-AN-6	AMERIPRISE FINANCIAL INC	04/16/2025	WELLS FARGO SECURITIES LLC	06/24/2025	MORGAN STANLEY & CO. LLC	4,654,000	4,819,077	4,865,617	4,811,331		(7,746)		(7,746)			54,286	54,286	140,008	89,900
03076C-AP-1	AMERIPRISE FINANCIAL INC	03/05/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	2,180,000	2,181,046	2,162,843	2,181,046							(18,203)	(18,203)	8,502	3,779
032095-AH-4	AMPHENOL CORPORATION	03/20/2025	MORGAN STANLEY & CO. LLC	11/04/2025	JP MORGAN SECURITIES LLC	3,180,000	3,162,001	3,205,027	3,164,637		2,636		2,636			40,389	40,389	128,340	42,268
03522A-AH-3	ANHEUSER BUSCH CO INBEV	02/24/2025	JP MORGAN SECURITIES LLC	06/24/2025	MORGAN STANLEY & CO. LLC	5,180,000	4,967,050	5,014,810	4,972,245		5,195		5,195			42,565	42,565	97,384	16,231
03743Q-AD-0	APA CORP (US)	01/10/2025	EXCHANGE WITH CASH	09/18/2025	144A SECURITY EXCHANGE TRANSACTION	7,000,000	6,725,998	6,773,065	6,773,065		47,067		47,067					153,125	
03743Q-AF-5	APA CORP (US)	01/10/2025	EXCHANGE WITH CASH	09/18/2025	144A SECURITY EXCHANGE TRANSACTION	16,000,000	14,950,781	15,078,238	15,078,238		127,457		127,457					340,000	
03743Q-AP-3	APA CORP (US)	01/10/2025	EXCHANGE WITH CASH	09/18/2025	144A SECURITY EXCHANGE TRANSACTION	3,665,000	3,972,860	3,972,860	3,972,860									139,728	
04020E-AH-0	ARES STRATEGIC INCOME FUND	05/07/2025	VARIOUS	05/28/2025	144A SECURITY EXCHANGE TRANSACTION	14,292,000	14,073,629	14,075,970	14,075,970		2,341		2,341						93,595
053332-BC-5	AUTOZONE INC	03/20/2025	MORGAN STANLEY & CO. LLC	06/12/2025	JP MORGAN SECURITIES LLC	3,180,000	3,177,997	3,190,081	3,178,236		240		240			11,844	11,844	52,470	19,875
G0755Y-AA-3	AZULE ENERGY FINANCE PLC	03/24/2025	CITIGROUP GLOBAL MARKETS INC.	12/15/2025	GOLDMAN SACHS INTERNATIONAL	500,000	501,875	503,750	501,636		(239)		(239)			2,114	2,114	36,563	7,109
05523R-AJ-6	BAE SYSTEMS PLC	03/18/2025	TD SECURITIES (USA) LLC	11/04/2025	JP MORGAN SECURITIES LLC	10,000,000	10,115,000	10,298,500	10,098,199		(16,801)		(16,801)			200,301	200,301	568,021	246,285
06051G-LG-2	BANK OF AMERICA CORP	03/20/2025	MORGAN STANLEY & CO. LLC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	3,180,000	3,230,912	3,267,291	3,221,923		(8,989)		(8,989)			45,368	45,368	167,262	67,088
06051G-MA-4	BANK OF AMERICA CORP	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	1,770,000	1,792,798	1,786,868	1,792,646		(151)		(151)			(5,778)	(5,778)	16,668	8,603
06051G-MK-2	BANK OF AMERICA CORP	01/17/2025	BOFA SECURITIES INC (MERRILL LYNCH)	11/04/2025	JP MORGAN SECURITIES LLC	12,630,000	12,630,000	12,849,383	12,630,000							219,383	219,383	490,851	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
06368M-JG-0	BANK OF MONTREAL	01/22/2025	VARIOUS	11/04/2025	JP MORGAN SECURITIES LLC	15,460,000	15,460,000	15,754,513	15,460,000							294,513	294,513	597,405	
06406R-BW-6	BANK OF NEW YORK MELLON CORP/THE	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	2,135,000	2,141,640	2,137,071	2,141,640							(4,569)	(4,569)	58,766	49,536
06406Y-AA-0	BANK OF NEW YORK MELLON CORP/THE	03/13/2025	GOLDMAN SACHS & CO	11/04/2025	JP MORGAN SECURITIES LLC	33,984,000	31,900,101	32,915,543	32,175,665		275,564		275,564			739,878	739,878	785,030	65,419
06405L-AH-4	BANK OF NEW YORK MELLON/THE	04/15/2025	BOFA SECURITIES INC (MERRILL LYNCH)	11/04/2025	JP MORGAN SECURITIES LLC	2,000,000	2,005,460	2,032,260	2,004,681		(779)		(779)			27,579	27,579	50,705	
06418G-AP-2	BANK OF NOVA SCOTIA	01/30/2025	VARIOUS	06/12/2025	JP MORGAN SECURITIES LLC	21,470,000	21,469,485	21,650,992	21,470,000		515		515			180,992	180,992	379,439	
07317Q-AJ-4	BAYTEX ENERGY CORP	02/21/2025	WELLS FARGO SECURITIES LLC	12/09/2025	VARIOUS	3,800,000	3,947,250	4,009,388	3,916,402		(30,848)		(30,848)			92,985	92,985	341,035	102,283
075887-CQ-0	BECTON DICKINSON AND COMPANY	04/16/2025	JANE STREET EXECUTION SERVICES LLC	06/12/2025	JP MORGAN SECURITIES LLC	5,000,000	5,003,300	5,027,450	5,003,262		(38)		(38)			24,188	24,188	78,217	41,716
075887-CR-8	BECTON DICKINSON AND COMPANY	04/16/2025	GOLDMAN SACHS & CO	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	7,445,000	7,467,186	7,616,309	7,464,715		(2,471)		(2,471)			151,595	151,595	263,080	69,550
08576B-AB-8	BERRY GLOBAL INC	02/13/2025	144A SECURITY EXCHANGE TRANSACTION	03/24/2025	MORGAN STANLEY & CO. LLC	700,000	699,343	722,155	699,374		31		31			22,781	22,781	11,278	
08576P-AQ-4	BERRY GLOBAL INC	02/13/2025	144A SECURITY EXCHANGE TRANSACTION	03/24/2025	MORGAN STANLEY & CO. LLC	3,770,000	3,770,428	3,817,012	3,770,475		47		47			46,537	46,537	41,418	
09659W-2F-0	BNP PARIBAS	01/31/2025	BNP PARIBAS SECURITIES CORP	06/23/2025	JP MORGAN SECURITIES LLC	800,000	782,096	794,936	784,005		1,909		1,909			10,931	10,931	30,311	16,524
10373Q-CA-6	BP CAPITAL MARKETS AMERICA INC	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	2,115,000	2,110,791	2,117,538	2,110,883		92		92			6,655	6,655	39,307	30,094
11135F-BG-5	BROADCOM INC	02/24/2025	JP MORGAN SECURITIES LLC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION	11,950,000	9,045,792	9,079,918	9,079,918		34,126		34,126					224,063	12,448
12803R-AA-2	CAIXABANK SA	03/19/2025	BOFA SECURITIES INC (MERRILL LYNCH)	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	8,476,000	8,784,611	8,813,430	8,711,965		(72,646)		(72,646)			101,465	101,465	463,340	90,622
13607P-H9-8	CANADIAN IMPERIAL BANK OF COMMERCE	03/24/2025	VARIOUS	11/04/2025	JP MORGAN SECURITIES LLC	28,000,000	28,006,998	28,412,160	28,006,022		(976)		(976)			406,138	406,138	812,198	
13645R-BJ-2	CANADIAN PACIFIC RAILWAY COMPANY	03/12/2025	WELLS FARGO SECURITIES LLC	06/12/2025	JP MORGAN SECURITIES LLC	15,000,000	14,978,400	15,138,000	14,979,449		1,049		1,049			158,551	158,551	172,000	
808513-CH-6	CHARLES SCHWAB CORPORATION (THE)	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	1,760,000	1,871,461	1,868,064	1,870,578		(882)		(882)			(2,514)	(2,514)	9,299	300
16411R-AK-5	CHENIERE ENERGY INC	03/20/2025	VARIOUS	06/12/2025	JP MORGAN SECURITIES LLC	36,059,000	35,561,916	35,823,895	35,603,243		41,327		41,327			220,653	220,653	1,102,554	601,513
17275R-BZ-4	CISCO SYSTEMS INC	03/05/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	360,000	364,871	363,035	364,855		(16)		(16)			(1,820)	(1,820)	1,581	816
17327C-AW-3	CITIGROUP INC	02/25/2025	CITIGROUP GLOBAL MARKETS INC.	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	15,000,000	15,000,000	15,205,650	15,000,000							205,650	205,650	540,419	
21036P-BL-1	CONSTELLATION BRANDS INC	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	545,000	531,010	528,884	531,160		150		150			(2,276)	(2,276)	9,780	7,622
74977R-DS-0	COOPERATIEVE RABOBANK UA	03/19/2025	VARIOUS	11/04/2025	JP MORGAN SECURITIES LLC	19,216,000	19,605,893	19,768,844	19,528,398		(77,495)		(77,495)			240,446	240,446	733,575	65,339
21871X-AF-6	COREBRIDGE FINANCIAL INC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10,363,000	10,028,586	10,197,607	10,076,023		47,437		47,437			121,583	121,583	265,984	26,598
22535W-AP-2	CREDIT AGRICOLE SA	01/02/2025	VARIOUS	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	40,000,000	40,001,395	40,786,400	40,001,212		(182)		(182)			785,188	785,188	1,894,422	
23636A-BG-5	DANSKE BANK A/S	01/22/2025	RBC CAPITAL MARKETS CORP	12/23/2025	GOLDMAN SACHS & CO	13,840,000	13,985,459	14,044,970	13,924,096		(61,362)		(61,362)			120,874	120,874	986,858	296,266
24703T-AL-0	DELL INTERNATIONAL LLC/EMC CORP	03/26/2025	HSBC SECURITIES (USA) INC.	06/24/2025	MORGAN STANLEY & CO. LLC	10,000,000	9,998,100	10,093,700	9,998,239		139		139			95,461	95,461	110,833	
25160P-AQ-0	DEUTSCHE BANK NY	03/20/2025	VARIOUS	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	37,180,000	37,222,571	37,969,331	37,214,221		(8,350)		(8,350)			755,110	755,110	1,803,462	33,698
25179M-BF-9	DEVON ENERGY CORPORATION	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	06/24/2025	MORGAN STANLEY & CO. LLC	7,687,000	7,505,126	7,594,218	7,510,853		5,727		5,727			83,365	83,365	153,740	99,931
25243Y-BB-4	DIAGEO CAPITAL PLC	03/20/2025	MORGAN STANLEY & CO. LLC	11/04/2025	JP MORGAN SECURITIES LLC	3,180,000	2,902,163	2,978,929	2,936,644		34,480		34,480			42,285	42,285	77,833	30,839
25470D-BX-6	DISCOVERY COMMUNICATIONS LLC	06/30/2025	EXCHANGE TRANSACTIONS	07/31/2025	JP MORGAN SECURITIES LLC	4,500,000	4,496,423	2,700,000	4,496,545		123		123			(1,796,545)	(1,796,545)	73,125	
233331-BC-0	DTE ENERGY COMPANY	03/28/2025	JP MORGAN SECURITIES LLC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	12,938,000	12,270,011	12,564,739	12,369,502		99,491		99,491			195,236	195,236	427,673	129,524
26442U-AU-8	DUKE ENERGY PROGRESS LLC	03/05/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	735,000	729,730	726,356	729,748		18		18			(3,392)	(3,392)	1,959	412
26614N-AC-6	DUPONT DE NEMOURS INC	10/02/2025	EXCHANGE TRANSACTIONS	11/07/2025	SECURITY CALLED AT 102.26300000	10,857	11,384	11,103	11,367		(17)		(17)			(510)	(510)	491	
036752-BD-4	ELEVANCE HEALTH INC	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	1,520,000	1,509,102	1,514,558	1,509,176		75		75			5,382	5,382	8,782	2,196
G3040L-AA-0	ENERGUATE TRUST	02/20/2025	BARCLAYS BANK PLC	09/29/2025	SECURITY CALLED AT 100.00000000	3,605,000	3,568,950	3,605,000	3,579,080		10,130		10,130			25,920	25,920	191,791	63,538
P3762T-AE-1	ENGIE ENERGIA CHILE SA	03/25/2025	VARIOUS	09/02/2025	HSBC SECURITIES (USA) INC.	540,000	559,140	564,300	558,469		(671)		(671)			5,831	5,831	30,218	15,151
26884L-AW-9	EQT CORP	04/02/2025	EXCHANGE TRANSACTIONS	09/08/2025	144A SECURITY EXCHANGE TRANSACTION	6,400,000	6,194,400	6,216,361	6,216,361		21,961		21,961					144,000	
26884L-AY-5	EQT CORP	04/02/2025	EXCHANGE TRANSACTIONS	09/08/2025	144A SECURITY EXCHANGE TRANSACTION	2,400,000	2,453,106	2,445,949	2,445,949		(7,157)		(7,157)						

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
26884L-BA-6	EQT CORP	04/02/2025	EXCHANGE TRANSACTIONS	09/08/2025	144A SECURITY EXCHANGE TRANSACTION	140,000	150,979	150,084	150,084		(895)		(895)					5,250	
26884L-BC-2	EQT CORP	04/02/2025	EXCHANGE TRANSACTIONS	09/08/2025	144A SECURITY EXCHANGE TRANSACTION	2,410,000	2,316,874	2,323,074	2,323,074		6,200		6,200					57,238	
26884L-BG-3	EQT CORP	04/02/2025	EXCHANGE TRANSACTIONS	09/08/2025	144A SECURITY EXCHANGE TRANSACTION	150,000	152,989	151,905	151,905		(1,083)		(1,083)					5,625	
26884L-BH-1	EQT CORP	09/08/2025	144A SECURITY EXCHANGE TRANSACTION	12/30/2025	SECURITY CALLED AT 101.87500000	150,000	151,905	152,813	151,112		(793)		(793)			(1,112)	(1,112)	9,344	
29736R-AP-5	ESTEE LAUDER COMPANIES INC. (THE)	04/24/2025	TD SECURITIES (USA) LLC	11/04/2025	JP MORGAN SECURITIES LLC	21,917,000	19,804,420	20,435,411	20,027,466		223,046		223,046			407,945	407,945	482,935	208,212
30036F-AE-1	EVERGY KANSAS CENTRAL INC	03/13/2025	VARIOUS	06/12/2025	JP MORGAN SECURITIES LLC	17,945,000	17,946,138	18,062,181	17,946,061		(77)		(77)			116,120	116,120	210,854	2,343
31428X-CF-1	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	03/24/2025	MORGAN STANLEY & CO. LLC	5,000,000	4,996,858	4,781,750	4,996,946		88		88			(215,196)	(215,196)	18,889	
31428X-CH-7	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/08/2025	VARIOUS	1,700,000	1,697,273	1,692,149	1,697,690		417		417			(5,540)	(5,540)	26,006	
31428X-CK-0	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/08/2025	144A SECURITY EXCHANGE TRANSACTION	5,850,000	5,891,215	5,887,449	5,887,449		(3,766)		(3,766)					70,200	
31428X-CN-4	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/08/2025	144A SECURITY EXCHANGE TRANSACTION	5,250,000	5,232,312	5,232,995	5,232,995		682		682					85,313	
31428X-CP-9	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/01/2025	144A SECURITY EXCHANGE TRANSACTION	7,000,000	6,747,519	6,753,645	6,753,645		6,126		6,126					135,625	
31428X-CQ-7	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/08/2025	144A SECURITY EXCHANGE TRANSACTION	12,480,000	12,142,589	12,150,724	12,150,724		8,135		8,135					255,840	
31428X-CR-5	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/08/2025	144A SECURITY EXCHANGE TRANSACTION	4,400,000	4,394,457	4,394,810	4,394,810		354		354					112,200	
31428X-CS-3	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/06/2025	144A SECURITY EXCHANGE TRANSACTION	5,000,000	4,597,531	4,605,269	4,605,269		7,738		7,738					102,500	
31428X-CV-6	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/08/2025	144A SECURITY EXCHANGE TRANSACTION	4,190,000	4,023,941	4,026,599	4,026,599		2,658		2,658					92,180	
31428X-CW-4	FEDEX CORP	03/05/2025	VARIOUS	10/08/2025	144A SECURITY EXCHANGE TRANSACTION	18,890,000	14,763,947	14,816,910	14,816,910		52,963		52,963					382,523	31,148
31428X-CY-0	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/08/2025	144A SECURITY EXCHANGE TRANSACTION	11,755,000	10,530,324	10,544,541	10,544,541		14,217		14,217					308,569	
31428X-DF-0	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	1,400,000	1,398,107	1,345,568	1,398,209		102		102			(52,641)	(52,641)	14,467	
34964C-AE-6	FORTUNE BRANDS HOME & SECURITY INC	03/12/2025	BARCLAYS CAPITAL	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	25,000,000	23,270,500	24,038,250	23,528,826		258,326		258,326			509,424	509,424	993,056	401,736
31209D-AC-9	FORVIA SE	09/17/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10/28/2025	CITIGROUP GLOBAL MARKETS INC.	3,253,000	3,279,530	3,309,928	3,279,059		(471)		(471)			30,868	30,868	21,958	
35137L-AH-8	FOX CORP	03/20/2025	MORGAN STANLEY & CO. LLC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	3,180,000	3,165,022	3,230,435	3,167,510		2,488		2,488			62,924	62,924	113,973	23,294
36267V-AK-9	GE HEALTHCARE TECHNOLOGIES INC	03/05/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	330,000	348,206	346,919	348,128		(79)		(79)			(1,208)	(1,208)	6,658	5,846
375558-CC-5	GILEAD SCIENCES INC	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	2,855,000	2,852,316	2,852,859	2,852,432		116		116			426	426	50,557	38,424
G3946K-AA-7	GOHL CAPITAL LTD 4.25% 24 JAN 2027 REGS	03/24/2025	CITIGROUP GLOBAL MARKETS INC.	12/02/2025	STANDARD CHARTERED	290,000	285,650	287,463	287,275		1,625		1,625			187	187	10,613	2,123
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE	03/20/2025	GOLDMAN SACHS & CO	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10,000,000	9,071,700	9,412,600	9,176,725		105,025		105,025			235,875	235,875	189,222	31,778
38141G-XH-2	GOLDMAN SACHS GROUP INC/THE	03/20/2025	GOLDMAN SACHS & CO	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10,000,000	9,580,300	9,886,700	9,626,359		46,059		46,059			260,342	260,342	236,444	6,333
38179R-AA-3	GOLUB CAPITAL PRIVATE CREDIT FUND	04/24/2025	BARCLAYS CAPITAL	06/10/2025	EXCHANGE TRANSACTIONS	1,571,000	1,536,234	1,537,145	1,537,145		912		912						10,884
38179R-AC-9	GOLUB CAPITAL PRIVATE CREDIT FUND	05/06/2025	VARIOUS	06/10/2025	EXCHANGE TRANSACTIONS	4,164,000	4,043,463	4,046,449	4,046,449		2,986		2,986						42,965
40139L-BK-8	GUARDIAN LIFE GLOBAL FUNDING	04/23/2025	JP MORGAN SECURITIES LLC	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10,000,000	10,000,000	10,235,400	10,000,000							235,400	235,400	289,213	
36264F-AL-5	HALEON US CAPITAL LLC	03/20/2025	MORGAN STANLEY & CO. LLC	06/24/2025	MORGAN STANLEY & CO. LLC	3,180,000	3,033,370	3,065,361	3,042,180		8,809		8,809			23,181	23,181	80,792	52,768
42703N-AA-9	HERC HOLDINGS ESCROW INC	05/15/2025	JP MORGAN SECURITIES LLC	06/17/2025	EXCHANGE TRANSACTIONS	1,420,000	1,420,000	1,420,000	1,420,000										
42703N-AB-7	HERC HOLDINGS ESCROW INC	05/16/2025	JP MORGAN SECURITIES LLC	06/17/2025	EXCHANGE TRANSACTIONS	2,290,000	2,315,200	2,315,026	2,315,026		(174)		(174)						
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO	01/10/2025	WELLS FARGO SECURITIES LLC	02/24/2025	JP MORGAN SECURITIES LLC	1,400,000	1,356,978	1,383,900	1,357,979		1,001		1,001			25,921	25,921	26,365	18,933
404280-EQ-8	HSBC HOLDINGS PLC	02/26/2025	VARIOUS	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	25,000,000	25,004,000	25,414,500	25,003,384		(616)		(616)			411,116	411,116	802,892	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
446150-BC-7	HUNTINGTON BANCSHARES INC	04/28/2025	VARIOUS	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	17,679,000	18,362,590	18,618,639	18,264,371		(98,219)		(98,219)			354,268	354,268	756,064	186,470
456837-BL-6	ING GROEP NV	02/27/2025	JEFFERIES & COMPANY INC.	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10,000,000	10,162,400	10,339,400	10,134,480		(27,921)		(27,921)			204,921	204,921	646,128	235,629
456837-BQ-5	ING GROEP NV	03/18/2025	VARIOUS	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	30,000,000	30,008,300	30,431,400	30,007,108		(1,192)		(1,192)			424,292	424,292	1,012,083	
45687V-AD-8	INGERSOLL RAND INC	04/22/2025	VARIOUS	11/04/2025	JP MORGAN SECURITIES LLC	26,121,000	26,372,806	26,967,843	26,344,059		(28,747)		(28,747)			623,784	623,784	1,201,798	480,719
458140-CE-8	INTEL CORPORATION	03/20/2025	VARIOUS	06/24/2025	MORGAN STANLEY & CO. LLC	18,183,000	18,264,717	18,382,104	18,258,119		(6,598)		(6,598)			123,985	123,985	332,408	100,954
458140-CL-2	INTEL CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC	08/15/2025	JP MORGAN SECURITIES LLC	5,755,000	5,632,936	5,747,921	5,638,445		5,508		5,508			109,476	109,476	145,721	15,642
832696-AX-6	J M SMUCKER CO	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	425,000	451,261	450,067	451,070		(191)		(191)			(1,004)	(1,004)	9,515	7,319
477921-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC	04/22/2025	BARCLAYS CAPITAL	11/04/2025	JP MORGAN SECURITIES LLC	20,495,000	20,994,873	21,289,181	20,932,142		(62,731)		(62,731)			357,039	357,039	613,711	12,525
46647P-ER-3	JPMORGAN CHASE & CO	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	2,985,000	2,916,912	2,909,599	2,917,421		508		508			(7,822)	(7,822)	62,746	50,443
46647P-EU-6	JPMORGAN CHASE & CO	01/16/2025	VARIOUS	11/04/2025	JP MORGAN SECURITIES LLC	12,630,000	12,630,707	12,847,489	12,630,610		(97)		(97)			216,878	216,878	484,541	
483007-AJ-9	KAISER ALUMINUM CORPORATION	04/03/2025	WELLS FARGO SECURITIES LLC	11/06/2025	VARIOUS	700,000	664,125	699,964	670,929		6,804		6,804			29,035	29,035	21,973	2,968
49271V-AV-2	KEURIG DR PEPPER INC	03/05/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	1,040,000	1,058,481	1,053,582	1,058,420		(61)		(61)			(4,837)	(4,837)	29,091	26,794
50077L-BN-5	KRAFT HEINZ FOODS CO	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	365,000	368,318	366,464	368,298		(19)		(19)			(1,835)	(1,835)	1,643	
413875-AW-5	L3HARRIS TECHNOLOGIES INC	04/16/2025	JP MORGAN SECURITIES LLC	06/12/2025	JP MORGAN SECURITIES LLC	5,000,000	4,947,750	4,992,350	4,950,429		2,679		2,679			41,921	41,921	108,778	74,556
53359K-AA-9	LINCOLN FINANCIAL GLOBAL FUNDING	01/06/2025	VARIOUS	02/24/2025	JP MORGAN SECURITIES LLC	4,320,000	4,322,586	4,381,646	4,322,532		(54)		(54)			59,114	59,114	26,712	
50222C-AA-8	LSEG US FIN CORP	03/20/2025	MORGAN STANLEY & CO. LLC	05/13/2025	BARCLAYS CAPITAL	3,180,000	3,202,292	3,200,352	3,200,690		(1,602)		(1,602)			(338)	(338)	97,321	74,498
571903-BR-3	MARRIOTT INTERNATIONAL INC	03/19/2025	FIFTH THIRD SECURITIES	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	3,000,000	2,990,040	3,062,880	2,991,568		1,528		1,528			71,312	71,312	104,000	2,000
57629T-BW-6	MASSMUTUAL GLOBAL FUNDING II	03/20/2025	JP MORGAN SECURITIES LLC	12/23/2025	GOLDMAN SACHS & CO	20,000,000	19,976,200	20,180,400	19,981,803		5,603		5,603			198,597	198,597	660,083	
59156R-CD-8	METLIFE INC.	02/24/2025	JP MORGAN SECURITIES LLC	02/25/2025	JP MORGAN SECURITIES LLC	770,000	738,407	746,638	738,409		2		2			8,230	8,230	4,604	4,492
P57908-AE-8	MEXICHEM SAB DE CV	03/24/2025	MARKETAXESS CORP	11/03/2025	BARCLAYS BANK PLC	938,000	904,091	824,202	904,726		634		634			(80,524)	(80,524)	39,572	1,055
595112-CA-9	MICRON TECHNOLOGY INC	03/20/2025	MORGAN STANLEY & CO. LLC	06/12/2025	JP MORGAN SECURITIES LLC	3,180,000	3,235,841	3,256,765	3,231,942		(3,899)		(3,899)			24,823	24,823	113,000	74,068
60687Y-CL-1	MIZUHO FINANCIAL GROUP INC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	12/23/2025	GOLDMAN SACHS & CO	14,726,000	15,017,575	15,066,760	14,941,898		(75,677)		(75,677)			124,861	124,861	622,310	101,873
61747Y-FY-6	MORGAN STANLEY	04/15/2025	MORGAN STANLEY & CO. LLC	07/17/2025	MORGAN STANLEY & CO. LLC	15,000,000	15,029,100	15,170,400	15,026,731		(2,369)		(2,369)			143,669	143,669	189,356	
61690D-K7-2	MORGAN STANLEY BANK NA	01/16/2025	MORGAN STANLEY & CO. LLC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	12,630,000	12,630,000	12,879,316	12,630,000							249,316	249,316	489,219	
63307A-3D-5	NATIONAL BANK OF CANADA	01/23/2025	VARIOUS	12/23/2025	GOLDMAN SACHS & CO	6,470,000	6,471,071	6,528,683	6,470,604		(466)		(466)			58,079	58,079	288,239	
780097-BG-5	NATWEST GROUP PLC	03/20/2025	MORGAN STANLEY & CO. LLC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	3,180,000	3,186,328	3,239,848	3,185,523		(805)		(805)			54,325	54,325	147,355	53,152
63906Y-AM-0	NATWEST MARKETS PLC	03/18/2025	VARIOUS	12/23/2025	VARIOUS	25,000,000	25,013,600	25,378,168	25,010,988		(2,612)		(2,612)			367,180	367,180	843,529	
651639-AM-8	NEWMONT CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC	08/13/2025	SECURITY CALLED AT 111.31400000	3,955,000	4,230,387	4,402,469	4,224,812		(5,575)		(5,575)			(269,812)	(269,812)	661,698	98,875
65163L-AR-0	NEWMONT CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	665,000	673,432	669,768	673,391		(41)		(41)			(3,623)	(3,623)	18,777	15,812
651639-AX-4	NEWMONT GOLDCORP CORP	03/20/2025	MORGAN STANLEY & CO. LLC	06/24/2025	MORGAN STANLEY & CO. LLC	3,180,000	2,950,372	2,998,549	2,962,631		12,259		12,259			35,918	35,918	65,296	42,047
L67359-AA-4	NEXA RESOURCES SA	03/24/2025	MARKETAXESS CORP	04/09/2025	SECURITY CALLED AT 104.12500000	2,500,000	2,577,725	2,603,125	2,576,643		(1,082)		(1,082)			(76,643)	(76,643)	139,688	30,243
667274-AC-8	NORTHWELL HEALTHCARE INC	02/10/2025	MORGAN STANLEY & CO. LLC	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS	1,465,000	1,201,227	1,455,459	1,203,887		2,660		2,660			251,572	251,572	44,224	17,336
670346-BA-2	NUCOR CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	735,000	728,929	721,425	728,957		28		28			(7,533)	(7,533)	2,083	521
678858-BT-7	OKLAHOMA GAS AND ELECTRIC COMPANY	03/10/2025	BARCLAYS CAPITAL	06/24/2025	MORGAN STANLEY & CO. LLC	16,000,000	15,636,800	15,788,960	15,666,040		29,240		29,240			122,920	122,920	219,556	43,911
29336T-AA-8	ONEOK INC	03/20/2025	MORGAN STANLEY & CO. LLC	06/16/2025	EXCHANGE TRANSACTIONS	3,180,000	3,229,004	3,229,678	3,226,607		(2,397)		(2,397)			3,071	3,071	85,463	52,227
682680-CR-2	ONEOK INC	06/16/2025	EXCHANGE TRANSACTIONS	06/24/2025	MORGAN STANLEY & CO. LLC	5,020,000	5,316,703	5,352,625	5,316,703							35,923	35,923	103,328	
P7S81Y-AC-9	ORBIA ADVANCE CORP SAB DE CV	10/22/2025	HSBC SECURITIES (USA) INC.	11/03/2025	BARCLAYS BANK PLC	325,000	277,225	267,313	277,451		226		226			(10,139)	(10,139)	4,490	4,205
68560E-AC-2	ORBIA ADVANCE CORP SAB DE CV 144A	04/30/2025	MIZUHO SECURITIES USA LLC	10/22/2025	HSBC SECURITIES (USA) INC.	1,637,000	1,635,903	1,669,740	1,636,132		229		229			33,608	33,608	49,474	
P7S81Y-AB-1	ORBIA ADVANCE CORPORATION SAB DE C	04/10/2025	HSBC SECURITIES (USA) INC.	05/13/2025	SECURITY CALLED AT 100.00000000	1,810,000	1,733,075	1,810,000	1,739,241		6,166		6,166			70,759	70,759	17,157	14,141
68902V-AP-2	OTIS WORLDWIDE CORP	04/16/2025	BARCLAYS CAPITAL	06/12/2025	JP MORGAN SECURITIES LLC	25,370,000	25,842,136	26,024,039	25,821,769		(20,366)		(20,366)			202,269	202,269	432,876	225,687
124857-AT-0	PARAMOUNT GLOBAL	03/06/2025	BARCLAYS CAPITAL	11/13/2025	BARCLAYS CAPITAL	5,043,000	4,827,462	4,914,605	4,875,811		48,349		48,349			38,794	38,794	127,178	10,401
124857-AX-1	PARAMOUNT GLOBAL	03/19/2025	BARCLAYS CAPITAL	11/13/2025	BARCLAYS CAPITAL	11,183,000	10,724,053	10,944,019	10,813,724		89,670		89,670			130,296	130,296	394,232	118,600
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	12/23/2025	GOLDMAN SACHS & CO	5,101,000	5,016,680	5,092,940	5,032,939		16,258		16,258			60,002	60,002	188,227	53,369
74251V-AP-7	PRINCIPAL FINANCIAL GROUP INC	03/21/2025	EXCHANGE TRANSACTIONS	06/24/2025	MORGAN STANLEY & CO. LLC	900,000	900,000	894,321	900,000							(5,679)	(5,679)	13,361	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74256L-EY-1	PRINCIPAL LIFE GLOBAL FUNDING II	03/19/2025	WELLS FARGO SECURITIES LLC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	1,030,000	1,046,315	1,059,757	1,043,972		(2,343)		(2,343)			15,785	15,785	39,981	8,025
74949L-AF-9	RELX CAPITAL INC	03/24/2025	VARIOUS	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	23,500,000	23,417,880	24,106,535	23,426,578		8,698		8,698			679,957	679,957	657,347	
760759-AT-7	REPUBLIC SERVICES INC	03/20/2025	MORGAN STANLEY & CO. LLC	06/12/2025	JP MORGAN SECURITIES LLC	3,180,000	3,133,604	3,151,475	3,136,913		3,309		3,309			14,562	14,562	72,575	43,964
714046-AG-4	REVVITY INC	04/22/2025	VARIOUS	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	12,039,000	11,152,787	11,592,112	11,266,096		113,310		113,310			326,016	326,016	286,930	41,936
76720A-AR-7	RIO TINTO FINANCE (USA) PLC	03/11/2025	VARIOUS	05/13/2025	BARCLAYS CAPITAL	20,000,000	19,956,100	20,039,200	19,958,403		2,303		2,303			80,797	80,797	150,000	
76720A-AS-5	RIO TINTO FINANCE (USA) PLC	03/12/2025	VARIOUS	11/04/2025	JP MORGAN SECURITIES LLC	25,000,000	25,006,600	25,627,250	25,005,837		(763)		(763)			621,413	621,413	782,031	
78017D-AA-6	ROYAL BANK OF CANADA	01/21/2025	RBC CAPITAL MARKETS CORP	10/28/2025	VARIOUS	27,060,000	27,060,000	27,421,813	27,060,000							361,813	361,813	650,754	
78017D-AF-5	ROYAL BANK OF CANADA	03/24/2025	RBC CAPITAL MARKETS CORP	12/23/2025	GOLDMAN SACHS & CO	25,000,000	25,000,000	25,193,750	25,000,000							193,750	193,750	874,240	
780153-BU-5	ROYAL CARIBBEAN CRUISES LTD	04/22/2025	WELLS FARGO SECURITIES LLC	05/28/2025	VARIOUS	640,000	640,800	649,085	640,796		(4)		(4)			8,289	8,289	7,552	4,222
806851-AR-2	SCHLUMBERGER HOLDINGS CORP	03/17/2025	EXCHANGE TRANSACTIONS	10/28/2025	VARIOUS	5,088,000	4,565,343	4,691,266	4,594,862		29,518		29,518			96,404	96,404	75,094	
822582-AD-4	SHELL INTERNATIONAL FINANCE BV	02/24/2025	JP MORGAN SECURITIES LLC	12/08/2025	EXCHANGE TRANSACTIONS	10,360,000	11,523,428	11,478,934	11,478,934		(44,494)		(44,494)					330,225	128,421
829932-AE-2	SIXTH STREET LENDING PARTNERS	04/07/2025	GOLDMAN SACHS & CO	12/24/2025	144A SECURITY EXCHANGE TRANSACTION	5,000,000	4,894,200	4,907,041	4,907,041		12,841		12,841					154,826	72,309
83272G-AB-7	SMURFIT KAPPA TREASURY UNLIMITED C	02/24/2025	JP MORGAN SECURITIES LLC	05/21/2025	144A SECURITY EXCHANGE TRANSACTION	7,055,000	7,103,665	7,103,707	7,103,707		42		42					203,784	159,238
83368R-AZ-5	SOCIETE GENERALE SA	03/20/2025	MORGAN STANLEY & CO. LLC	12/15/2025	SECURITY CALLED AT 100.00000000	3,180,000	3,104,729	3,180,000	3,180,000		75,271		75,271					47,318	12,750
83444M-AN-1	SOLVENTUM CORP	04/23/2025	VARIOUS	09/10/2025	SECURITY CALLED AT 102.16500000	16,790,000	16,973,197	17,153,504	16,936,365		(36,832)		(36,832)			(146,365)	(146,365)	859,158	149,967
857477-BV-4	STATE STREET CORP	02/24/2025	JP MORGAN SECURITIES LLC	06/24/2025	MORGAN STANLEY & CO. LLC	3,730,000	3,527,834	3,533,590	3,531,150		3,316		3,316			2,440	2,440	35,068	9,060
857477-CA-9	STATE STREET CORP	02/24/2025	JP MORGAN SECURITIES LLC	06/24/2025	MORGAN STANLEY & CO. LLC	2,070,000	2,031,063	2,034,072	2,031,712		649		649			2,360	2,360	24,732	8,039
857477-CF-8	STATE STREET CORP	03/13/2025	GOLDMAN SACHS & CO	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	30,000,000	30,984,600	31,500,300	30,831,444		(153,156)		(153,156)			668,856	668,856	1,600,993	535,243
857477-CX-9	STATE STREET CORP	03/05/2025	JP MORGAN SECURITIES LLC	06/24/2025	MORGAN STANLEY & CO. LLC	730,000	731,664	733,402	731,634		(31)		(31)			1,768	1,768	12,209	1,252
857477-DA-8	STATE STREET CORP	04/22/2025	VARIOUS	05/13/2025	BARCLAYS CAPITAL	40,000,000	40,024,300	39,975,600	40,023,648		(653)		(653)			(48,048)	(48,048)	100,956	
857477-DB-6	STATE STREET CORP	04/22/2025	VARIOUS	12/04/2025	VARIOUS	40,000,000	40,051,800	41,118,818	40,046,652		(5,148)		(5,148)			1,072,165	1,072,165	1,087,073	
86562M-DM-9	SUMITOMO MITSUI FINANCIAL GROUP IN	03/19/2025	VARIOUS	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	18,016,000	18,401,787	18,683,132	18,344,972		(56,814)		(56,814)			338,160	338,160	867,278	188,886
86562M-DP-2	SUMITOMO MITSUI FINANCIAL GROUP IN	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	2,055,000	2,104,115	2,098,607	2,103,802		(312)		(312)			(5,195)	(5,195)	24,112	14,594
86562M-DU-1	SUMITOMO MITSUI FINANCIAL GROUP IN	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	3,820,000	3,917,525	3,901,595	3,916,941		(584)		(584)			(15,346)	(15,346)	41,833	23,905
86563V-BX-6	SUMITOMO MITSUI TRUST BANK LTD	03/03/2025	GOLDMAN SACHS & CO	12/23/2025	GOLDMAN SACHS & CO	10,000,000	9,989,500	10,085,400	9,992,102		2,602		2,602			93,298	93,298	351,250	
P8803L-AA-6	SURA ASSET MANAGEMENT SA	03/24/2025	MARKETAXESS CORP	05/22/2025	SECURITY CALLED AT 100.00000000	2,500,000	2,483,912	2,500,000	2,485,129		1,218		1,218			14,871	14,871	67,144	49,827
87020P-AY-3	SWEDBANK AB	03/19/2025	JEFFERIES & COMPANY INC.	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	30,750,000	31,374,453	31,871,453	31,269,681		(104,771)		(104,771)			601,771	601,771	1,746,123	502,325
875127-BN-1	TAMPA ELECTRIC COMPANY	03/05/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	1,105,000	1,095,475	1,089,364	1,095,506		31		31			(6,141)	(6,141)	3,003	632
87612B-BQ-4	TARGA RESOURCES PARTNERS LP	03/20/2025	MORGAN STANLEY & CO. LLC	06/12/2025	JP MORGAN SECURITIES LLC	3,180,000	3,214,344	3,214,058	3,211,899		(2,445)		(2,445)			2,159	2,159	49,555	9,717
882884-G@-2	TEXAS-NEW MEXICO POWER COMPANY	02/14/2025	DIRECT PLACEMENT	06/24/2025	SECURITY CALLED AT 100.00000000	1,900,000	1,900,000	1,900,000	1,900,000									35,609	
89115A-2U-5	TORONTO-DOMINION BANK/THE	03/20/2025	MORGAN STANLEY & CO. LLC	09/12/2025	TD SECURITIES (USA) LLC	3,180,000	3,266,496	3,306,278	3,254,907		(11,589)		(11,589)			51,371	51,371	116,112	31,223
89115A-3G-5	TORONTO-DOMINION BANK/THE	02/24/2025	JP MORGAN SECURITIES LLC	06/24/2025	MORGAN STANLEY & CO. LLC	4,460,000	4,504,778	4,524,315	4,503,941		(837)		(837)			20,374	20,374	55,967	16,409
89352H-AW-9	TRANSCANADA PIPELINES LTD	03/05/2025	VARIOUS	06/12/2025	JP MORGAN SECURITIES LLC	17,487,000	17,232,991	17,373,335	17,254,235		21,244		21,244			119,099	119,099	429,403	229,153
89788M-AQ-5	TRUIST FINANCIAL CORP	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	7,758,000	8,359,245	8,414,172	8,279,632		(79,613)		(79,613)			134,540	134,540	554,007	276,232
P9401J-AA-5	TRUST FIBRAUNO	03/24/2025	CITIGROUP GLOBAL MARKETS INC.	12/04/2025	EXCHANGE TRANSACTIONS	290,000	292,175	308,676	292,107		(68)		(68)			16,569	16,569	17,229	2,495
P9401J-AB-3	TRUST FIBRAUNO	03/24/2025	CITIGROUP GLOBAL MARKETS INC.	12/04/2025	EXCHANGE TRANSACTIONS	200,000	206,750	215,470	206,214		(536)		(536)			9,256	9,256	13,261	2,652
906548-CR-1	UNION ELECTRIC CO	03/20/2025	JP MORGAN SECURITIES LLC	11/04/2025	JP MORGAN SECURITIES LLC	7,875,000	7,286,501	7,485,345	7,353,128		66,627		66,627			132,217	132,217	148,422	3,872
91324P-FJ-6	UNITEDHEALTH GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	2,675,000	2,672,058	2,678,103	2,672,109		52		52			5,994	5,994	26,787	15,307
91159H-JM-3	US BANCORP	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	4,864,000	5,024,658	5,070,720	5,000,634		(24,024)		(24,024)			70,086	70,086	247,345	106,897
55903V-BU-6	WARNERMEDIA HOLDINGS INC	06/30/2025	EXCHANGE TRANSACTIONS	07/31/2025	JP MORGAN SECURITIES LLC	1,455,000	1,299,894	902,100	1,300,145		251		251			(398,045)	(398,045)	28,258	
94106L-CA-5	WASTE MANAGEMENT INC	06/25/2025	144A SECURITY EXCHANGE TRANSACTION	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	3,862,000	3,813,210	3,846,591	3,820,042		6,832		6,832			26,549	26,549	133,024	
95000U-3G-6	WELLS FARGO & COMPANY	03/20/2025	MORGAN STANLEY & CO. LLC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	3,180,000	3,347,459	3,374,584	3,321,357		(26,102)		(26,102)			53,228	53,228	203,776	82,401

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
95000U-3T-8	WELLS FARGO & COMPANY	04/15/2025	VARIOUS	11/04/2025	JP MORGAN SECURITIES LLC	15,000,000	15,000,155	15,268,650	15,000,153		(1)		(1)			268,497	268,497	397,600	
961214-EL-3	WESTPAC BANKING CORP	03/20/2025	MORGAN STANLEY & CO. LLC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	3,180,000	2,928,844	3,023,798	2,957,689		28,846		28,846			66,109	66,109	66,246	15,215
98389B-BD-1	XCEL ENERGY INC	03/18/2025	VARIOUS	06/12/2025	JP MORGAN SECURITIES LLC	21,150,000	21,108,560	21,319,200	21,111,521		2,962		2,962			207,679	207,679	228,831	
98919V-AA-3	ZAYO GROUP HOLDINGS	04/02/2025	JP MORGAN SECURITIES LLC	09/26/2025	EXCHANGE TRANSACTIONS	700,000	642,250	676,655	655,962		13,712		13,712			20,693	20,693	15,944	2,489
98919V-AC-9	ZAYO GROUP HOLDINGS INC	09/26/2025	EXCHANGE TRANSACTIONS	10/16/2025	SECURITY CALLED AT 100.00000000	766,880	726,490	766,880	727,577		1,087		1,087			39,303	39,303	2,663	
98956P-BC-5	ZIMMER BIOMET HOLDINGS INC	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	515,000	524,491	521,922	524,429		(62)		(62)			(2,508)	(2,508)	2,833	472
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						1,696,756,737	1,679,213,676	1,699,055,399	1,680,202,196		988,530		988,530			17,936,040	17,936,040	48,615,707	8,406,733
55670#-AH-2	VARIABLE FUNDING NOTE	12/24/2025	DIRECT PLACEMENT	12/30/2025	SECURITY CALLED AT 100.00000000	1,041,182,258	1,041,182,258	1,041,182,258	1,041,182,258										
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)						1,041,182,258	1,041,182,258	1,041,182,258	1,041,182,258										
464287-24-2	ISHARES IBOXX INVESTMENT GRADE	03/05/2025	VARIOUS	04/07/2025	VARIOUS		498,634,442	496,230,420	498,634,442							(2,404,022)	(2,404,022)	941,925	
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value							498,634,442	496,230,420	498,634,442							(2,404,022)	(2,404,022)	941,925	
008513-AB-9	AGREE LP	02/27/2025	JP MORGAN SECURITIES LLC	06/24/2025	MORGAN STANLEY & CO. LLC	2,400,000	2,202,576	2,245,584	2,220,539		17,963		17,963			25,045	25,045	25,333	9,733
05348E-BA-6	AVALONBAY COMMUNITIES INC	03/20/2025	MORGAN STANLEY & CO. LLC	05/13/2025	BARCLAYS CAPITAL	3,180,000	3,106,415	3,110,040	3,111,347		4,932		4,932			(1,307)	(1,307)	52,969	37,286
133131-AW-2	CAMDEN PROPERTY TRUST	04/16/2025	HSBC SECURITIES (USA) INC.	12/23/2025	GOLDMAN SACHS & CO	3,000,000	2,931,750	3,004,770	2,944,432		12,682		12,682			60,338	60,338	85,075	683
29717P-AT-4	ESSEX PORTFOLIO LP	04/16/2025	VARIOUS	12/04/2025	BOFA SECURITIES INC (MERRILL LYNCH)	21,212,000	20,597,450	21,058,425	20,697,193		99,743		99,743			361,233	361,233	645,788	69,695
59523U-AQ-0	MID-AMERICA APARTMENTS LP	04/16/2025	BARCLAYS CAPITAL	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10,000,000	9,693,400	9,984,900	9,732,658		39,258		39,258			252,242	252,242	245,778	35,111
59523U-AV-9	MID-AMERICA APARTMENTS LP	02/24/2025	JP MORGAN SECURITIES LLC	06/24/2025	MORGAN STANLEY & CO. LLC	1,030,000	1,019,906	1,020,850	1,020,086		180		180			764	764	31,493	22,889
59523U-AX-5	MID-AMERICA APARTMENTS LP	02/24/2025	JP MORGAN SECURITIES LLC	03/24/2025	MORGAN STANLEY & CO. LLC	1,310,000	1,282,726	1,270,464	1,282,953		227		227			(12,489)	(12,489)	17,472	12,068
74340X-BX-8	PROLOGIS LP	03/20/2025	MORGAN STANLEY & CO. LLC	06/24/2025	MORGAN STANLEY & CO. LLC	3,180,000	3,133,572	3,155,291	3,136,855		3,283		3,283			18,436	18,436	35,333	2,120
756109-BK-9	REALTY INCOME CORPORATION	03/20/2025	MORGAN STANLEY & CO. LLC	11/04/2025	JP MORGAN SECURITIES LLC	3,180,000	2,958,354	3,053,182	2,984,922		26,568		26,568			68,260	68,260	87,627	26,288
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)						48,492,000	46,926,149	47,903,506	47,130,985		204,836		204,836			772,522	772,522	1,226,868	215,873
BNL2AA-HW-0	COHERENT CORP (COHERENT CORP)	01/02/2025	CASHLESS EXCHANGE	09/26/2025	VARIOUS	3,068,086	3,068,086	3,068,086	3,068,086									136,677	
BNL2AU-UP-6	EDGEWATER GENERATION	02/07/2025	CASHLESS EXCHANGE	11/26/2025	SECURITY CALLED AT 100.00000000	878,539	878,539	878,539	878,539									50,055	
BNL2AW-3R-8	FILTRATION GROUP CORP	01/29/2025	CASHLESS EXCHANGE	08/06/2025	VARIOUS	3,262,371	3,262,371	3,262,371	3,262,371									125,377	
BNL2B1-EB-8	NORTH AMERICAN BANCARD (NAB)	01/30/2025	CASHLESS EXCHANGE	09/04/2025	VARIOUS	1,439,605	1,439,605	1,435,290	1,439,605							(4,316)	(4,316)	13,648	
BNL2BN-DJ-4	OREGON TOOL INC (ASP)	02/24/2025	CASHLESS EXCHANGE	03/31/2025	VARIOUS	1,214,985	971,988	902,340	973,150		1,162		1,162			(70,810)	(70,810)	15,890	
BNL2AS-RQ-3	PAREXEL (WEST STREET/ PHOENIX)	01/27/2025	CASHLESS EXCHANGE	12/12/2025	VARIOUS	4,567,412	4,567,412	4,567,412	4,567,412									271,607	
BNL2AW-RS-0	PRO MACH INC	03/04/2025	CASHLESS EXCHANGE	10/16/2025	SECURITY CALLED AT 100.00000000	798,000	798,000	798,000	798,000									35,350	
82453A-AB-3	SHIFT4 PAYMENTS LLC / SHIFT4 PAYME 144A	05/08/2025	GOLDMAN SACHS & CO	05/12/2025	CITIGROUP GLOBAL MARKETS INC.	318,000	319,590	323,963	319,590							4,373	4,373	5,426	5,426
BNL1XS-VV-4	SIGNATURE AVIATION (BROWN GROUP)	08/26/2025	DIRECT PLACEMENT - GLOBAL ATLANTIC	12/31/2025	SECURITY CALLED AT 100.00000000	2,148	2,148	2,148	2,148									41	
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)						15,549,146	15,307,739	15,238,149	15,308,901		1,162		1,162			(70,753)	(70,753)	654,071	5,426
0489999999. Total - issuer credit obligations (unaffiliated)						3,063,159,983	3,541,886,139	3,565,725,320	3,543,100,005		1,213,877		1,213,877			21,708,150	21,708,150	57,602,605	11,434,607
0499999999. Total - issuer credit obligations (affiliated)						1,041,182,258	1,041,182,258	1,041,182,258	1,041,182,258										
0509999998. Total - issuer credit obligations						4,104,342,241	4,583,068,397	4,606,907,578	4,584,282,263		1,213,877		1,213,877			21,708,150	21,708,150	57,602,605	11,434,607
00250D-AC-2	ADMT 2025-NQM1	03/07/2025	NOMURA SECURITIES INTERNATIONAL	07/24/2025	VARIOUS	200,000	200,000	199,638	200,000							(362)	(362)	5,179	1,267
105927-AC-1	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	03/27/2025	GOLDMAN SACHS & CO	06/24/2025	VARIOUS	30,000,000	29,999,559	30,092,756	29,999,574		15		15			93,182	93,182	519,150	139,325
12673U-AB-0	COLT MORTGAGE LOAN TRUST COLT_25-INV2	02/07/2025	BARCLAYS CAPITAL	04/25/2025	VARIOUS	4,800,000	4,799,984	4,810,744	4,800,000		16		16			10,744	10,744	67,008	10,059
12673U-AC-8	COLT MORTGAGE LOAN TRUST COLT_25-INV2	02/07/2025	BARCLAYS CAPITAL	04/25/2025	VARIOUS	5,900,000	5,899,923	5,914,572	5,900,000		77		77			14,572	14,572	84,508	12,685
46593Q-AC-2	JPMMT_25-NQM1	03/24/2025	JP MORGAN SECURITIES LLC	06/24/2025	VARIOUS	36,000,000	35,999,939	36,086,070	36,000,000		61		61			86,070	86,070	626,723	167,730
617932-AA-6	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	01/23/2025	MORGAN STANLEY & CO. LLC	06/11/2025	VARIOUS	26,500,000	26,499,661	26,570,009	26,500,000		339		339			70,009	70,009	658,660	126,714
67121D-AA-2	OBX 2025-NQM7	04/24/2025	BMO CAPITAL MARKETS	06/23/2025	VARIOUS	30,000,000	29,999,670	30,117,856	30,000,000		330		330			117,856	117,856	379,057	129,733
67121E-AA-0	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	03/27/2025	MIZUHO SECURITIES USA INC.	06/11/2025	VARIOUS	200,000	199,997	200,461	200,000		3		3			461	461	3,067	921

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
914917-AA-7	UNLOCK HEA TRUST UNLOK_25-2	11/07/2025	BARCLAYS CAPITAL	12/19/2025	VARIOUS	8,905,000	8,876,514	8,880,740	8,876,801		288		288			3,939	3,939	86,213	63,819
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)						142,505,000	142,475,247	142,872,846	142,476,375		1,129		1,129			396,471	396,471	2,429,565	652,253
00120J-AE-3	AGL CLO LTD AGL 2020-13	04/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)	08/08/2025	SECURITY CALLED AT 100.00000000	1,815,000	1,807,740	1,815,000	1,809,019		1,279		1,279			5,981	5,981	62,173	24,713
12511W-AH-9	CCS8 UNITRANCHE PTNR 2024-1 FUNDED	12/11/2025	REVOLVER FUNDING BROKER	12/22/2025	SECURITY CALLED AT 100.00000000	10,131,279	10,131,279	10,131,279	10,131,279									122,516	
14318G-AG-7	CGMS_23-2A-C	04/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)	07/23/2025	SECURITY CALLED AT 100.00000000	6,390,000	6,397,988	6,390,000	6,397,988							(7,988)	(7,988)	236,480	103,563
26246G-AE-3	DRYDEN 87 CLO LTD DRSLF_2021-87A	03/05/2025	BOFA SECURITIES INC (MERRILL LYNCH)	08/08/2025	SECURITY CALLED AT 100.00000000	1,500,000	1,501,500	1,500,000	1,501,500							(1,500)	(1,500)	43,191	3,578
45339N-AA-4	INCREF 2025-FL1	04/29/2025	MORGAN STANLEY & CO. LLC	05/15/2025	MORGAN STANLEY & CO. LLC	30,095,000	30,019,759	30,170,238	30,019,759							150,478	150,478	45,582	
48206K-AQ-9	JNPPK 2023-1A	04/11/2025	WELLS FARGO SECURITIES LLC	10/08/2025	SECURITY CALLED AT 100.00000000	1,595,022	1,579,072	1,595,022	1,582,225		3,153		3,153			12,797	12,797	63,873	20,385
48206K-AS-5	JNPPK 2023-1A	03/28/2025	SMBC NIKKO SECURITIES	10/08/2025	SECURITY CALLED AT 100.00000000	250,000	249,375	250,000	249,610		235		235			390	390	10,553	2,800
55952A-AA-7	MAGNE 2023-37	04/10/2025	DEUTSCHE BANK SECURITIES INC.	11/07/2025	SECURITY CALLED AT 100.00000000	5,445,000	5,445,000	5,445,000	5,445,000									259,688	71,912
69145@-AA-7	OXFORD FINANCE CREDIT FUND FUNDING TRUST	06/30/2025	REVOLVER FUNDING BROKER	07/14/2025	EXCHANGE TRANSACTIONS	36,041,373	36,041,373	36,041,373	36,041,373									783,851	
69145@-AB-5	OXFORD FINANCE CREDIT FUND FUNDING TRUST	06/30/2025	REVOLVER FUNDING BROKER	07/14/2025	EXCHANGE TRANSACTIONS	5,005,746	5,005,746	5,005,746	5,005,746									117,224	
69145@-AC-3	OXFORD FINANCE CREDIT FUND FUNDING TRUST	06/30/2025	REVOLVER FUNDING BROKER	07/14/2025	EXCHANGE TRANSACTIONS	4,004,597	4,004,597	4,004,597	4,004,596							1	1	104,610	
69145@-AD-1	OXFORD FINANCE CREDIT FUND FUNDING TRUST	06/30/2025	REVOLVER FUNDING BROKER	07/14/2025	EXCHANGE TRANSACTIONS	2,502,873	2,502,873	2,502,873	2,502,873									74,210	
69144@-AA-8	OXFORD FINANCE FUNDING IX LLC	05/21/2025	REVOLVER FUNDING BROKER	07/14/2025	VARIOUS	20,103,584	20,103,584	20,103,584	20,103,584									386,977	
69144@-AB-6	OXFORD FINANCE FUNDING IX LLC	05/21/2025	REVOLVER FUNDING BROKER	07/14/2025	VARIOUS	2,753,916	2,753,916	2,753,916	2,753,915									64,353	
69689Q-AA-3	PALMER SQUARE CLO PLMRS_2022-1	04/10/2025	DEUTSCHE BANK SECURITIES INC.	09/18/2025	SECURITY CALLED AT 100.00000000	762,000	757,428	762,000	758,401		973		973			3,599	3,599	28,510	9,505
72134C-AA-9	PIKES PEAK CLO PIPK_23-14	03/18/2025	DEUTSCHE BANK SECURITIES INC.	06/13/2025	SECURITY CALLED AT 100.00000000	2,000,000	2,000,600	2,000,000	2,000,600							(600)	(600)	49,529	19,770
40257D-AC-1	RRAMX 2022-7A	04/24/2025	DEUTSCHE BANK SECURITIES INC.	11/19/2025	SECURITY CALLED AT 100.00000000	7,000,000	7,007,000	7,000,000	7,005,792		(1,208)		(1,208)			(5,792)	(5,792)	263,896	12,165
925930-AL-3	VIBRANT CLO LTD VIBR_23-16	04/10/2025	JP MORGAN SECURITIES LLC	05/23/2025	SECURITY CALLED AT 100.00000000	1,000,000	1,001,750	1,000,000	1,001,750							(1,750)	(1,750)	10,657	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)						138,395,390	138,310,580	138,470,628	138,315,010		4,432		4,432			155,616	155,616	2,727,873	268,391
33884E-AG-6	FLAT 2024-1A	04/17/2025	MIZUHO SECURITIES USA INC.	09/03/2025	SECURITY CALLED AT 100.00000000	2,904,000	2,880,042	2,904,000	2,882,748		2,706		2,706			21,252	21,252	67,424	2,859
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)						2,904,000	2,880,042	2,904,000	2,882,748		2,706		2,706			21,252	21,252	67,424	2,859
00833B-AA-6	AFRMT 2025-1A	02/21/2025	BARCLAYS CAPITAL	06/18/2025	BOFA SECURITIES INC (MERRILL LYNCH)	50,000,000	49,997,905	50,259,766	49,998,929		1,024		1,024			260,837	260,837	783,153	
39571N-AC-0	GSKY 2025-1A	03/19/2025	MORGAN STANLEY & CO. LLC	06/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)	20,000,000	19,993,906	20,303,125	19,994,291		385		385			308,834	308,834	266,000	
42806M-CT-4	HERTZ VEHICLE FINANCING III LLC HERTZ_25	03/05/2025	BNP PARIBAS SECURITIES CORP	06/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)	30,000,000	29,996,694	30,032,813	29,997,218		524		524			35,594	35,594	421,442	
433403-AA-0	HINTT 2025-A	03/19/2025	WELLS FARGO SECURITIES LLC	06/10/2025	VARIOUS	17,000,000	16,998,303	17,015,997	17,000,235		1,932		1,932			15,762	15,762	176,410	
627924-AA-1	MVW OWNER TRUST MVWOT_25-1A	04/24/2025	SANTANDER INVESTMENT SECURITIES INC	06/26/2025	VARIOUS	30,000,000	29,997,189	30,257,832	29,998,130		941		941			259,702	259,702	208,241	
83207E-AA-4	SMB 2025-A	04/30/2025	BARCLAYS CAPITAL	06/18/2025	VARIOUS	36,500,000	36,492,780	36,667,507	36,492,980		200		200			174,527	174,527	223,323	
82653C-AA-9	SRFC 2025-1A	03/11/2025	SANTANDER INVESTMENT SECURITIES INC	06/10/2025	VARIOUS	16,000,000	15,999,747	15,978,465	16,003,849		4,102		4,102			(25,384)	(25,384)	168,825	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)						199,500,000	199,476,524	200,515,505	199,485,632		9,108		9,108			1,029,872	1,029,872	2,247,394	
69392H-AC-7	PEAC 2025-1A	02/05/2025	BOFA SECURITIES INC (MERRILL LYNCH)	06/18/2025	BOFA SECURITIES INC (MERRILL LYNCH)	23,250,000	23,246,880	23,489,766	23,247,306		426		426			242,460	242,460	419,895	
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)						23,250,000	23,246,880	23,489,766	23,247,306		426		426			242,460	242,460	419,895	
45783W-A*-8	INNOVATION CREDIT SMA II SPE LLC INNCS_2	09/26/2025	REVOLVER FUNDING BROKER	12/24/2025	DIRECT PLACEMENT	652,500	652,500	652,500	652,500									10,024	
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)						652,500	652,500	652,500	652,500									10,024	
1889999999. Total - asset-backed securities (unaffiliated)						504,302,890	504,161,731	506,001,245	504,176,823		15,095		15,095			1,824,419	1,824,419	7,834,751	920,644
1899999999. Total - asset-backed securities (affiliated)						2,904,000	2,880,042	2,904,000	2,882,748		2,706		2,706			21,252	21,252	67,424	2,859
1909999998. Total - asset-backed securities						507,206,890	507,041,773	508,905,245	507,059,571		17,801		17,801			1,845,671	1,845,671	7,902,175	923,503
2009999999. Total - issuer credit obligations and asset-backed securities						4,611,549,131	5,090,110,170	5,115,812,823	5,091,341,834		1,231,678		1,231,678			23,553,821	23,553,821	65,504,780	12,358,110
59156R-CA-4	METLIFE INC	01/02/2025	TRANSFER BROKER	09/15/2025	SECURITY CALLED AT 100.00000000	5,600,000	5,600,000	5,600,000	5,600,000									107,800	
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred							5,600,000	5,600,000	5,600,000									107,800	
4509999998. Total - preferred stocks							5,600,000	5,600,000	5,600,000									107,800	
F00189-12-0	ACCOR SA	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	227	11,468	11,671	11,468						917	(714)	203	325	
Y0002S-10-9	ACCTON TECH CORP	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	210	5,163	6,703	5,163						(107)	1,647	1,540	78	
E7813W-16-3	ACS ACTIVIDADES DE CONSTRUC EUR 0.5	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	198	11,520	13,085	11,520						901	664	1,565		
E0248X-10-4	ACS ACTIVIDADES DE CONSTRUCCION Y	01/21/2025	DISTRIBUTION OF RIGHTS	01/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,235	596	604	596						6	2	8		
E7813W-64-3	ACS ACTIVIDADES DE CONSTRUCCION Y	07/01/2025	DISTRIBUTION OF RIGHTS	07/16/2025	EXPIRATION	488	927		927						(13)	(915)	(928)		
W4260L-14-7	ADDTECH AB-B SHARES	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	991	33,662	34,948	33,662						175	1,111	1,286		
S64125-91-7	ADVANCED INFO SERVICE-FOR RG	03/06/2025	CLSA AMERICAS LLC	06/04/2025	CLSA AMERICAS LLC	875	7,111	7,783	7,111						220	452	672		
E526K0-10-6	AENA SME SA	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	06/19/2025	EXCHANGE TRANSACTIONS	1,160	31,548	20,235	31,548						331	(11,644)	(11,313)		
N00985-10-6	AERCAP HOLDINGS NV	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	08/27/2025	VARIOUS	27	2,697	3,311	2,697							614	614	22	
J00882-12-6	AJINOMOTO CO INC NPV	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	VARIOUS	256	6,505	6,779	6,505						(302)	576	274	9	
G0146B-10-3	AKESO INC	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,644	31,862	26,078	31,862						35	(5,819)	(5,784)		
N01803-30-8	AKZO NOBEL N.V.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	619	42,058	42,771	42,058						1,132	(419)	713		
013091-10-3	ALBERTSONS COS INC - CLASS A	08/27/2025	VARIOUS	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	3,469	69,320	68,358	69,320							(962)	(962)	520	
W04008-15-2	ALFA LAVAL AB	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	808	36,173	35,800	36,173						1,488	(1,860)	(372)	307	
G0176J-10-9	ALLEGION PLC	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	65	8,190	9,047	8,190							857	857	33	
L0R67D-10-9	ALLEGRO.EU	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	5,473	51,438	55,962	51,438						1,271	3,252	4,523		
02005N-10-0	ALLY FINANCIAL INC	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	516	17,943	18,124	17,943							181	181	155	
023939-10-1	AMENTUM HOLDINGS INC	05/16/2025	SPIN-OFF TRANSACTIONS	06/09/2025	VARIOUS	13	155	256	155							100	100		
P0280A-19-2	AMERICA MOVIL SAB DECV	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	1,162	811	979	811						62	106	168		
H2927K-10-3	AMRIZE LTD	06/23/2025	SPIN-OFF TRANSACTIONS	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	920	21,316	46,092	21,316						160	24,617	24,777		
K0514G-10-1	AP MOELLER-MAERSK A/S-B	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	1	1,718	1,832	1,718						135	(21)	114	164	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29109X-10-6	ASPEN TECHNOLOGY INC	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	03/14/2025	CASH MERGER	93	24,656	24,644	24,656							(12)	(12)		
G05600-13-8	ASSOCIATED BRITISH FOODS PLC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	2,013	56,459	59,345	56,459						(8)	2,894	2,886		
04764T-10-4	ATKINSREALIS GROUP INC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	516	34,868	31,661	34,868						(704)	(2,503)	(3,207)		
Q06180-10-5	ATLAS ARTERIA	02/27/2025	MACQUARIE CAPITAL (USA) INC	03/07/2025	VARIOUS	1,057,128	3,416,499	3,301,223	3,416,499						(15,017)	(100,259)	(115,276)		
G06708-10-4	AUTO TRADER GROUP PLC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	4,335	46,657	47,714	46,657						(6)	1,063	1,057		
H2082J-10-7	AVOLTA AG	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	800	45,593	42,193	45,593						(209)	(3,191)	(3,400)		
M1571Q-10-5	AZRIELI GROUP LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	546	41,090	52,079	41,090						2,175	8,814	10,989		
G07034-10-4	BAIDU INC -CL A	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,323	14,753	19,246	14,753						16	4,477	4,493		
Y0547D-11-2	BAJAJ FINANCE LTD	06/03/2025	CLSA AMERICAS LLC	06/16/2025	EXCHANGE TRANSACTIONS	680	7,191	2,743	7,191						(56)	(4,392)	(4,448)		
Y0547D-15-3	BAJAJ FINANCE LTD	06/16/2025	EXCHANGE TRANSACTIONS	11/28/2025	CLSA AMERICAS LLC	680	7,135	7,879	7,135						(259)	1,003	744		
Y0548X-12-5	BAJAJ FINSERV LTD	03/06/2025	CLSA AMERICAS LLC	06/03/2025	CLSA AMERICAS LLC	2,196	46,173	51,326	46,173						851	4,302	5,153		
P0939W-10-8	BANCO DE CHILE	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	138,597	20,740	25,409	20,740						118	4,551	4,669		
P1506A-10-7	BANCO SANTANDER CHILE	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	996,590	54,878	60,794	54,878						219	5,697	5,916	3,390	
X0641X-10-6	BANK PEKAO SA	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,861	86,540	94,922	86,540						2,577	5,805	8,382	5,420	
H0743H-11-4	BEIGENE LTD	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	440	9,982	11,536	9,982						11	1,543	1,554		
H0717I-12-9	BELIMO HOLDING AG-REG	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	43	47,522	40,432	47,522						(218)	(6,873)	(7,091)		
S11881-10-9	BID CORP LTD	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	2,791	73,003	71,699	73,003						1,689	(2,993)	(1,304)		
F1149Y-23-2	BIOMERIEUX	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	220	29,755	27,779	29,755						470	(2,445)	(1,975)	226	
11285B-10-8	BROOKFIELD RENEWABLE CORP	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,001	34,205	41,382	34,205						(691)	7,868	7,177	373	
F96888-11-4	BUREAU VERITAS SA	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	45	1,377	1,533	1,377						108	49	157		
133131-10-2	CAMDEN PPTY TR SH BEN INT	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	46	5,417	4,881	5,417							(536)	(536)	97	
136375-10-2	CANADIAN NATL RAILWAY CO	02/19/2025	INSTINET LLC	03/07/2025	VARIOUS	39,761	4,083,187	3,950,990	4,083,187						(46,800)	(85,397)	(132,197)		
J05187-10-9	CAPCOM CO LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,237	37,214	30,164	37,214						(3,244)	(3,806)	(7,050)	165	
Q21411-12-1	CAR GROUP LTD	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	3,082	74,543	69,870	74,543						464	(5,138)	(4,674)	850	
K36628-13-7	CARLSBERG AS-B	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	137	17,966	16,385	17,966						1,536	(3,117)	(1,581)	415	
14316J-10-8	CARLYLE GROUP INC/THE	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	127	5,762	5,715	5,762							(47)	(47)	44	
15189T-10-7	CENTERPOINT ENERGY INC.	02/19/2025	INSTINET LLC	03/07/2025	VARIOUS	100,679	3,428,362	3,403,156	3,428,362							(25,205)	(25,205)	22,149	
P22854-12-2	CENTRAIS ELETRICAS BRASILEIRAS SA	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	11/10/2025	VARIOUS	9,452	63,065	70,556	63,065						5,705	1,786	7,491	4,230	
X2337V-12-1	CEZ AS	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	97	4,101	5,408	4,101						390	918	1,308		
Y1293J-10-5	CHANG HWA COMMERCIAL BANK	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	68,048	43,213	43,918	43,213						(1,038)	1,743	705		
16411R-20-8	CHENIERE ENERGY INC	02/28/2025	INSTINET LLC	03/04/2025	JP MORGAN	2,511	577,806	552,354	577,806							(25,451)	(25,451)	1,062	
Y1434M-11-6	CHINA CITIC BANK CORP LTD-H	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	72,327	65,032	65,334	65,032						469	(167)	302	1,736	
Y1460P-10-8	CHINA DEVELOPMENT FINANCIAL	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	77,375	43,463	44,401	43,463						4,121	(3,182)	939		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

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										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Y1477R-20-4	CHINA LIFE INSURANCE CO-H	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	6,842	13,944	20,719	13,944						101	6,675	6,776	430	
Y1504C-11-3	CHINA SHENHUA ENERGY CO-H	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	VARIOUS	1,364	5,688	6,860	5,688						47	1,125	1,172	590	
Y1633P-14-2	CIPLA LTD	08/28/2025	CLSA AMERICAS LLC	11/28/2025	CLSA AMERICAS LLC	1,204	20,812	20,569	20,812						(574)	331	(243)	147	
G21765-10-5	CK HUTCHISON HOLDINGS LTD	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	684	4,540	4,824	4,540						5	279	284	62	
SBDX85-Z1-1	CNH INDUSTRIAL NV	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	17	201	205	201							4	4	4	
H1512E-10-0	COCA-COLA HBC AG-CDI	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	VARIOUS	256	13,433	13,313	13,433						1	(121)	(120)		
Q2721E-10-5	COMPUTERSHARE LTD	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	150	3,873	3,942	3,873						117	(49)	68		
209115-10-4	CONSOLIDATED EDISON INC.	02/19/2025	INSTINET LLC	03/07/2025	VARIOUS	35,547	3,383,491	3,647,468	3,383,491							263,976	263,976		
21871X-10-9	COREBRIDGE FINANCIAL INC	08/27/2025	VARIOUS	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,675	56,301	52,276	56,301							(4,024)	(4,024)	402	
D15349-11-7	COVESTRO AG-TEND	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	12/08/2025	STOCK TENDER	593	40,744	42,740	40,744						989	1,008	1,997		
Y1837N-10-9	CSPC PHARMACEUTICAL GROUP LT	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	30,493	37,143	31,128	37,143						41	(6,056)	(6,015)	549	
Y15093-10-0	CTBC FINANCIAL HOLDING CO LT	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	21,025	29,815	28,789	29,815						(745)	(280)	(1,025)	1,656	
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	124	4,202	4,242	4,202						183	(143)	40	66	
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	103	14,248	12,501	14,248							(1,747)	(1,747)		
Y20263-10-2	DELTA ELECTRONICS INC	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	556	7,123	12,925	7,123						(148)	5,951	5,803	132	
Y21089-19-1	DR REDDYS LABORATORIES LTD	06/03/2025	CLSA AMERICAS LLC	08/28/2025	CLSA AMERICAS LLC	278	4,066	3,978	4,066						(107)	19	(88)	26	
23345M-10-7	DT MIDSTREAM INC	02/28/2025	INSTINET LLC	03/07/2025	VARIOUS	22,242	2,180,914	2,023,901	2,180,914							(157,013)	(157,013)		
F3192L-10-9	EDENRED	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	1,226	42,286	37,076	42,286						3,307	(8,516)	(5,209)		
F2924U-10-6	EIFFAGE	03/06/2025	VARIOUS	11/25/2025	VARIOUS	11,778	1,376,529	1,365,340	1,376,529						10,893	(22,082)	(11,189)	2,394	
B35656-10-5	ELIA GROUP SA/NV	02/05/2025	BANCO SANTANDER	03/07/2025	VARIOUS	4,985	347,895	386,844	347,895						11,240	27,709	38,949		
W25918-15-7	EPIROC AB	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	396	6,852	7,696	6,852						669	174	843	78	
W25918-12-4	EPIROC AB-A	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	3,560	77,493	74,522	77,493						344	(3,314)	(2,970)	711	
W3R27C-10-2	EQT AB	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	503	15,225	14,503	15,225						1,487	(2,210)	(723)	112	
29670G-10-2	ESSENTIAL UTILITIES INC	08/27/2025	VARIOUS	11/25/2025	VARIOUS	1,837	71,846	71,662	71,846							(184)	(184)	611	
X2321W-10-1	EUROBANK ERGASIAS SA	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	7,956	21,844	27,817	21,844						2,119	3,854	5,973	950	
G3647R-14-7	EVOLUTION MINING LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	4,210	25,933	23,202	25,933						(44)	(2,687)	(2,731)		
30161N-10-1	EXELON CORP.	02/19/2025	INSTINET LLC	03/04/2025	JP MORGAN	48,885	2,081,611	2,135,237	2,081,611							53,626	53,626	19,554	
316841-10-5	FIGMA INC	11/06/2025	DIRECT PLACEMENT	11/13/2025	INSTINET LLC	13,274	610,339	549,717	610,339							(60,621)	(60,621)		
33767E-20-2	FIRSTSERVICE CORP	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	315	54,895	49,919	54,895						1,679	(6,655)	(4,976)	245	
34964C-10-6	FORTUNE BRANDS HOME & SECURI	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	184	11,479	8,980	11,479							(2,499)	(2,499)	46	
36118L-10-6	FUTU HOLDINGS LTD-ADR	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	177	32,498	29,756	32,498							(2,742)	(2,742)		
G3777B-10-3	GEELY AUTOMOBILE HOLDINGS LT	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	2,375	5,385	5,787	5,385						39	363	402	100	
Y26926-11-6	GENTING BHD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	95,894	67,514	64,588	67,514						344	(3,270)	(2,926)		
F4R053-10-5	GETLINK SE	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,688	30,140	30,543	30,140						983	(581)	402	560	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

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										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
375916-10-3	GILDAN ACTIVEWEAR INC	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	800	40,436	37,036	40,436						2,200	(5,599)	(3,399)	361	
R2763X-10-1	GJENSIDIGE FORSIKRING ASA	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	299	8,318	8,063	8,318						(93)	(162)	(255)		
P4959P-10-0	GRUPO AEROPORTUARIO DEL PACIFICO S	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,288	53,166	53,320	53,166						2,000	(1,846)	154	776	
406216-10-1	HALLIBURTON CO.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	106	2,363	2,709	2,363							347	347	18	
G42504-10-3	HALMA PLC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	586	26,033	27,472	26,033						(736)	2,175	1,439		
SBMCL4-S0-5	HANWHA AEROSPACE CO LTD	05/22/2025	DISTRIBUTION OF RIGHTS	06/18/2025	CITIGROUP GLOBAL MARKETS INC.	5		1,002								1,002	1,002		
Y3838M-10-6	HD KOREA SHIPBUILDING & OFFS	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	46	13,360	12,952	13,360						(603)	195	(408)		
Y3196V-18-5	HINDALCO INDUSTRIES LTD	03/06/2025	CLSA AMERICAS LLC	08/28/2025	CLSA AMERICAS LLC	436	3,384	3,398	3,384						4	10	14	16	
Y3R29Z-10-7	HKT TRUST AND HKT LTD	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	36,407	47,703	53,206	47,703						(441)	5,944	5,503	2,137	
Y33370-10-0	HONG KONG & CHINA GAS	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	65,185	52,573	57,955	52,573						(487)	5,869	5,382		
Y36503-10-3	HONG LEONG BANK BHD	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	16,207	77,592	82,759	77,592						1,940	3,228	5,168	2,615	
G4587L-10-9	HONGKONG LAND HOLDINGS LIMITED	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	8,200	50,794	52,080	50,794							1,286	1,286		
Y37225-10-2	HOTAI MOTOR CO. LTD.	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	2,880	53,412	57,943	53,412						5,064	(533)	4,531		
Y3813L-10-7	HUA NAN FINANCIAL HOLDINGS C	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	9,045	7,871	8,218	7,871						(164)	511	347	373	
443510-60-7	HUBBELL INC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	12	5,354	5,133	5,354							(221)	(221)	16	
J23594-11-2	HULIC CO LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	08/28/2025	VARIOUS	4,815	49,227	51,690	49,227						(1,728)	4,191	2,463	950	
Y3849A-10-9	HYUNDAI MOBIS	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	64	13,076	12,833	13,076						(220)	(24)	(244)	75	
Y38472-10-9	HYUNDAI MOTOR CO	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	VARIOUS	375	57,241	62,001	57,241						(1,128)	5,888	4,760	1,036	
Y38472-13-3	HYUNDAI MOTOR CO LTD-PFD	06/04/2025	CITIGROUP GLOBAL MARKETS INC.	08/28/2025	VARIOUS	333	35,868	39,728	35,868						(474)	4,335	3,861	593	
45075E-10-4	IA FINANCIAL CORP INC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	VARIOUS	323	34,643	39,006	34,643						(700)	5,063	4,363	227	
E6R44C-54-2	IBERDROLA SA	01/14/2025	DISTRIBUTION OF RIGHTS	01/15/2025	CITIGROUP GLOBAL MARKETS INC.	19,761	4,587	4,640	4,587							52	52		
E6R44C-56-7	IBERDROLA SA	07/04/2025	DISTRIBUTION OF RIGHTS	07/24/2025	EXPIRATION	11,697	5,569		5,569						(21)	(5,548)	(5,569)		
M53213-10-0	ICL GROUP LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	5,146	34,163	33,073	34,163						1,808	(2,898)	(1,090)	220	
449586-10-6	IGM FINANCIAL INC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,094	38,879	44,339	38,879						(785)	6,245	5,460	442	
W45430-10-0	INDUSTRIVARDEN AB	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	1,478	53,141	58,092	53,141						276	4,675	4,951		
G4911B-10-8	INTERTEK GROUP PLC	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	726	48,678	46,503	48,678						2,927	(5,102)	(2,175)	1,003	
Y41763-10-6	IOI CORPORATION BHD	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	99,916	86,334	84,984	86,334						3,480	(4,830)	(1,350)	1,129	
465074-20-1	ISRAEL DISCOUNT BANK-A	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	41	412	426	412						11	3	14	4	
T6R89Z-10-3	ITALGAS SPA	02/24/2025	INSTINET LLC	03/03/2025	JP MORGAN	200,485	1,261,942	1,290,643	1,261,942						(6,638)	35,339	28,701		
SBQ84D-Q2-7	ITAUSA SA	02/18/2025	DISTRIBUTION OF RIGHTS	03/11/2025	CITIGROUP GLOBAL MARKETS INC.	292		116								116	116		
J25979-12-1	JAPAN AIRLINES CO LTD	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	VARIOUS	2,408	51,483	45,069	51,483						(2,779)	(3,635)	(6,414)	741	
J2740B-10-6	JAPAN EXCHANGE GROUP INC	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	3,671	40,416	40,470	40,416						1,763	(1,709)	54	705	
48203R-10-4	JUNIPER NETWORKS INC	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	07/02/2025	VARIOUS	1,086	39,140	42,305	39,140							3,164	3,164	239	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Y47601-10-2	KIA MOTORS CORPORATION	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	275	19,464	20,344	19,464						(132)	1,013	881	804	
496902-40-4	KINROSS GOLD CORP	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	678	13,630	17,755	13,630						(275)	4,401	4,126		
J35996-10-7	KONAMI HOLDINGS CORPORATION	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	45	5,514	6,225	5,514						241	470	711	30	
R60837-15-1	KONGSBERG GRUPPEN ASA	06/03/2025	EXCHANGE TRANSACTIONS	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	550	13,965	12,416	13,965						(136)	(1,413)	(1,549)	132	
Y5257Y-10-7	LENOVO GROUP LTD	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	8,314	13,368	9,402	13,368						(124)	(3,842)	(3,966)		
G5824M-10-7	MARKS & SPENCER GROUP PLC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	1,303	6,540	6,177	6,540						157	(519)	(362)	19	
G6042Y-10-5	METLEN ENERGY & METALS	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	831	53,206	42,716	53,206						(577)	(9,914)	(10,491)		
592688-10-5	METTLER-TOLEDO INTERNATIONAL	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2	2,567	3,003	2,567							437	437		
601137-10-2	MILLROSE PROPERTIES	01/21/2025	SPIN-OFF TRANSACTIONS	03/11/2025	VARIOUS	384	1,420	8,678	1,420							7,257	7,257		
J44046-10-0	MITSUBISHI CHEMICAL HOLDINGS	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	10,027	53,416	56,602	53,416						(1,875)	5,060	3,185		
J4706D-10-0	MITSUBISHI UFJ LEASE & FINAN	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	VARIOUS	3,573	26,662	28,480	26,662						(2,324)	4,142	1,818	526	
J45013-13-3	MITSUI OSK LINES LTD	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	684	25,743	24,213	25,743						1,123	(2,653)	(1,530)	815	
X5S32S-12-9	MOL HUNGARIAN OIL AND GAS PL	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	3,399	29,921	29,722	29,921						1,184	(1,382)	(198)	2,636	
M7S64H-10-6	MONDAY.COM LTD	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	3	837	540	837							(296)	(296)		
S8039R-10-8	MTN GROUP LTD	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	603	4,210	5,647	4,210						157	1,279	1,436		
S53435-11-1	NASPERS LTD N SHS	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	10/01/2025	EXCHANGE TRANSACTIONS	135	8,928	9,175	8,928						246		246		
S53435-12-9	NASPERS LTD N SHS	10/01/2025	EXCHANGE TRANSACTIONS	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	135	9,175	8,827	9,175						(72)	(275)	(347)		
G6S9A7-12-0	NATIONAL GRID PLC	01/14/2025	DIVIDEND REINVESTMENT	02/18/2025	INSTINET LLC	3,626	43,538	43,117	43,538						1,485	(1,906)	(421)		
65339F-10-1	NEXTERA ENERGY INC	02/28/2025	INSTINET LLC	03/04/2025	JP MORGAN	26,415	1,825,129	1,871,451	1,825,129							46,322	46,322	12,236	
J58472-11-9	NITTO DENKO CORP	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	736	15,210	15,059	15,210						134	(285)	(151)	140	
Y6367W-10-6	NONGFU SPRING CO LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	2,369	11,718	15,055	11,718						88	3,248	3,336		
Q6951U-10-1	NORTHERN STAR RESOURCES LTD	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	1,155	12,741	16,063	12,741						386	2,936	3,322		
J59826-10-7	OBAYASHI CORP	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	VARIOUS	16	259	327	259						(14)	82	68	4	
X3232T-10-4	OPAP SA	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,074	46,675	41,658	46,675						(506)	(4,511)	(5,017)	1,197	
Y64248-20-9	OVERSEA-CHINESE BANKING CORP	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,572	19,788	20,384	19,788						(43)	639	596	501	
69047Q-10-2	OVINTIV INC	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	524	20,131	19,160	20,131							(971)	(971)	157	
70432V-10-2	PAYCOM SOFTWARE INC	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	11/25/2025	VARIOUS	5	1,085	817	1,085							(268)	(268)	7	
G8295T-23-9	PENNON GROUP PLC	02/18/2025	VARIOUS	03/07/2025	VARIOUS	683,169	3,688,685	3,457,320	3,688,685						53,319	(284,684)	(231,365)		
G6993K-11-2	PENNON GROUP PLC-NIL	02/03/2025	DISTRIBUTION OF RIGHTS	02/17/2025	EXERCISE OF RIGHTS	113,169	299,155		299,155						4,748	(303,904)	(299,156)		
69331C-10-8	PG&E CORP	02/19/2025	INSTINET LLC	03/07/2025	INSTINET LLC	34,804	548,393	557,858	548,393							9,465	9,465		
X06397-24-8	PIRAEUS FINANCIAL HOLDINGS S	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	12/22/2025	VARIOUS	6,531	41,575	53,741	41,575						1,098	11,067	12,165		
X6919T-10-7	POWSZECHNY ZAKLAD UBEZPIECZE	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	1,890	25,728	31,228	25,728						1,499	4,002	5,501		
744573-10-6	PUB. SVC. ENTERPRISES GROUP	02/19/2025	INSTINET LLC	03/04/2025	JP MORGAN	19,352	1,634,657	1,575,403	1,634,657							(59,254)	(59,254)		
750940-10-8	RALLIANT CORP	06/30/2025	SPIN-OFF TRANSACTIONS	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	158	6,580	6,671	6,580							91	91		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
T78458-13-9	RECORDATI SPA	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	51	2,896	2,973	2,896						276	(199)	77	75	
E42807-11-0	REDEIA CORPORACION SA	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	52	934	1,015	934						100	(20)	80	37	
Y7S377-10-9	RELIANCE STRATEGIC INVESTMENTS LTD	08/28/2025	CLSA AMERICAS LLC	11/28/2025	CLSA AMERICAS LLC	19,814	70,783	67,897	70,783						(1,279)	(1,607)	(2,886)		
77543R-10-2	ROKU INC	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	399	32,288	29,290	32,288							(2,999)	(2,999)		
E35471-11-4	SACYR SA	02/05/2025	DISTRIBUTION OF SHARES	03/07/2025	INSTINET LLC	8,187		29,483								29,483	29,483		
E35474-10-0	SACYR SA	01/14/2025	DISTRIBUTION OF RIGHTS	02/05/2025	VARIOUS	327,516	25,355		25,355						212	(25,566)	(25,354)		
Y74718-10-0	SAMSUNG ELECTRONICS CO LTD	06/04/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	57	2,381	3,945	2,381						(137)	1,701	1,564	30	
Y74866-13-1	SAMSUNG SDI CO LTD	04/10/2025	DISTRIBUTION OF RIGHTS	05/07/2025	CITIGROUP GLOBAL MARKETS INC.	17		347								347	347		
80004C-20-0	SANDISK CORP	02/24/2025	SPIN-OFF TRANSACTIONS	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	177	5,812	8,370	5,812							2,558	2,558		
Y753N0-10-1	SBI LIFE INSURANCE CO LTD	03/06/2025	CLSA AMERICAS LLC	08/28/2025	CLSA AMERICAS LLC	2,698	43,981	56,097	43,981						(315)	12,431	12,116	84	
H7258G-20-9	SCHINDLER HOLDING AG	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	86	27,204	30,694	27,204						2,278	1,211	3,489	584	
D345XT-10-5	SCOUT24 SE	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	470	63,474	47,232	63,474						511	(16,753)	(16,242)	499	
W7912C-11-8	SECURITAS AB-B SHS	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,272	35,240	34,067	35,240						20	(1,193)	(1,173)	538	
784117-10-3	SEI INVESTMENTS COMPANY	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	624	47,894	52,714	47,894							4,819	4,819		
G8056D-15-9	SEVERN TRENT PLC	01/15/2025	DIVIDEND REINVESTMENT	03/07/2025	INSTINET LLC	1,225	36,243	37,612	36,243						1,869	(499)	1,370		
Y7749X-10-1	SHINHAN FINANCIAL GROUP LTD	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	667	25,396	31,121	25,396						77	5,648	5,725	265	
Y7758E-11-9	SHRIRAM TRANSPORT FINANCE	06/03/2025	CLSA AMERICAS LLC	11/28/2025	CLSA AMERICAS LLC	166	1,264	1,592	1,264						(55)	384	329	15	
H76406-11-7	SIG GROUP AG	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,057	41,694	24,083	41,694						718	(18,329)	(17,611)		
G8167W-13-8	SINO BIOPHARMACEUTICAL	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	44,140	44,089	39,893	44,089						48	(4,244)	(4,196)	283	
W83567-11-0	SKANSKA AB-B SHS	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,887	46,672	48,918	46,672						27	2,220	2,247		
83443Q-10-3	SOLSTICE ADV MATERIALS INC	10/30/2025	SPIN-OFF TRANSACTIONS	11/25/2025	VARIOUS	300	11,609	13,809	11,609							2,200	2,200		
J7639Z-10-6	SONY FINANCIAL HOLDINGS INC.	09/29/2025	SPIN-OFF TRANSACTIONS	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	11,410	3,377	10,766	3,377						(166)	7,554	7,388		
J77411-11-4	SUMITOMO ELECTRIC INDUSTRIES	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	784	13,929	16,370	13,929						608	1,834	2,442	317	
J77841-11-2	SUMITOMO REALTY & DEVELOPMEN	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	VARIOUS	91	3,827	4,379	3,827						(207)	759	552	26	
Y82594-12-1	SUN HUNG KAI PROPERTIES	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	4,218	45,488	52,048	45,488						362	6,198	6,560	1,010	
J86796-10-9	T&D HOLDINGS INC	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	VARIOUS	2,375	50,493	55,171	50,493						(652)	5,331	4,679	1,166	
J79561-14-8	TAISEI CORP	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	VARIOUS	18	1,184	1,529	1,184						(64)	409	345	15	
Y8415D-10-6	TAIWAN CEMENT	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	49,138	52,269	44,060	52,269						4,956	(13,165)	(8,209)		
D82827-11-0	TALANX AG	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	229	31,684	29,181	31,684						(343)	(2,160)	(2,503)		
87612G-10-1	TARGA RESOURCES CORP	02/19/2025	INSTINET LLC	03/04/2025	JP MORGAN	2,045	429,252	388,560	429,252							(40,692)	(40,692)		
Y85740-26-7	TATA MOTORS LTD	08/28/2025	CLSA AMERICAS LLC	11/28/2025	VARIOUS	4,287	32,501	29,739	32,501						(613)	(2,149)	(2,762)	113	
Y8T4YR-10-0	TATA MOTORS LTD	10/14/2025	SPIN-OFF TRANSACTIONS	11/28/2025	CLSA AMERICAS LLC	10,797	42,283	42,325	42,283						(238)	280	42		
Y8547N-22-0	TATA STEEL LTD	03/06/2025	CLSA AMERICAS LLC	06/03/2025	CLSA AMERICAS LLC	2,764	4,766	5,126	4,766						88	271	359		
87807B-10-7	TC ENERGY CORP	02/12/2025	VARIOUS	03/04/2025	JP MORGAN	5,331	249,951	241,351	249,951						(1,359)	(7,242)	(8,601)		
878269-10-9	TECH MAHINDRA LTD	03/06/2025	CLSA AMERICAS LLC	06/03/2025	CLSA AMERICAS LLC	555	9,695	10,020	9,695						179	147	326		
879382-10-9	TELEFONICA SA	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	2,701	14,506	14,514	14,506						391	(383)	8	470	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
W95890-10-4	TELIA CO AB	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	1,526	5,905	5,661	5,905						31	(276)	(245)	79	
87971M-10-3	TELUS CORP	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	2,855	47,132	37,003	47,132						(952)	(9,177)	(10,129)	860	
460690-10-0	THE INTERPUBLIC GROUP OF COMPANIES	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	767	20,620	17,566	20,620							(3,054)	(3,054)	253	
Y88425-14-8	TITAN CO LTD	08/28/2025	CLSA AMERICAS LLC	11/28/2025	CLSA AMERICAS LLC	353	14,621	15,444	14,621						(264)	1,087	823		
87262K-10-5	TMX GROUP LTD	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	1,130	40,396	45,802	40,396						2,197	3,208	5,405	163	
J89494-11-6	TORAY INDUSTRIES INC	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	VARIOUS	3,729	26,027	25,143	26,027						86	(970)	(884)	234	
G9194A-10-6	TRANSURBAN GROUP	02/26/2025	DIVIDEND REINVESTMENT	03/03/2025	JP MORGAN	7,328	62,961	60,197	62,961						(977)	(1,787)	(2,764)		
J9298Q-10-4	TREND MICRO INC/JAPAN	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	573	42,175	32,769	42,175						557	(9,962)	(9,405)		
G9066F-10-1	TRIP.COM GROUP LTD	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	62	4,418	4,240	4,418						5	(182)	(177)		
K9640A-11-0	TRYG A/S	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	490	12,909	12,082	12,909						(141)	(687)	(828)	156	
M8926R-10-0	TURK HAVA YOLLARI AO	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	7,123	63,710	49,970	63,710						(4,529)	(9,211)	(13,740)		
Y9014B-10-3	TVS MOTOR CO LTD	08/28/2025	CLSA AMERICAS LLC	11/28/2025	CLSA AMERICAS LLC	189	7,068	7,483	7,068						(128)	543	415		
G92087-16-5	UNILEVER PLC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	12/09/2025	VARIOUS	752	47,480	66,675	47,480						(643)	19,838	19,195	785	
T9532W-10-6	UNIPOL GRUPPO FINANZIARIO SP	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	770	16,175	17,100	16,175						(175)	1,100	925		
Y91475-10-6	UNI-PRESIDENT ENTERPRISES CO	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	3,697	9,782	8,991	9,782						(434)	(357)	(791)	373	
910047-10-9	UNITED AIRLINES HOLDINGS INC	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	251	26,146	24,749	26,146							(1,397)	(1,397)		
P96610-15-5	VALE SA	08/27/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	3,334	33,159	40,532	33,159						654	6,718	7,372	287	
SBBV1D-80-2	VALTERRA PLATINUM LTD	06/02/2025	SPIN-OFF TRANSACTIONS	08/27/2025	VARIOUS	191	3,522	8,757	3,522						(19)	5,255	5,236	22	
F5879X-10-8	VINCI SA	03/06/2025	INSTINET LLC	03/07/2025	INSTINET LLC	9,980	1,278,055	1,260,605	1,278,055						6,413	(23,862)	(17,449)		
J95094-10-8	WEST JAPAN RAILWAY CO	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	2,237	50,334	44,483	50,334						(2,716)	(3,134)	(5,850)	673	
960413-10-2	WESTLAKE CHEMICAL CORP	03/05/2025	VIRTU KNIGHT CAPITAL GROUP LLC	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	478	52,448	33,163	52,448							(19,285)	(19,285)	251	
G96007-10-2	WH GROUP LTD	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	54,856	48,167	50,906	48,167						(446)	3,185	2,739	4,086	
969457-10-0	WILLIAMS COS INC.	02/19/2025	INSTINET LLC	03/04/2025	JP MORGAN	6,184	361,296	351,241	361,296							(10,055)	(10,055)		
Y96659-14-2	WIPRO LTD	03/06/2025	CLSA AMERICAS LLC	06/03/2025	CLSA AMERICAS LLC	213	701	614	701						13	(100)	(87)		
G97229-10-1	WISE PLC - A	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	11/25/2025	CITIGROUP GLOBAL MARKETS INC.	1,783	26,365	20,500	26,365						(749)	(5,116)	(5,865)		
Y96738-10-2	WISTRON CORP	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	12,402	45,871	46,379	45,871						(955)	1,463	508		
Y9723R-10-0	YAGEO CORPORATION	03/06/2025	CITIGROUP GLOBAL MARKETS INC.	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	3,392	56,849	54,643	56,849						5,390	(7,596)	(2,206)		
J95776-12-6	YAMAHA MOTOR CO LTD	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	08/28/2025	VARIOUS	5,015	38,256	37,026	38,256						(1,343)	113	(1,230)	868	
J9894K-10-5	Z HOLDINGS CORP	06/03/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	9,981	36,711	26,813	36,711						(3,200)	(6,698)	(9,898)		
Y990DL-10-4	ZIJIN GOLD INTERNATIONAL CO LTD	09/23/2025	EXERCISE OF RIGHTS	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	87	809	1,561	809							752	752		
Y9892H-10-7	ZIJIN MINING GROUP CO LTD-H	08/28/2025	CITIGROUP GLOBAL MARKETS INC.	11/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,409	4,476	5,564	4,476						5	1,083	1,088	44	
Y9899X-10-5	ZOMATO LTD	06/03/2025	CLSA AMERICAS LLC	08/28/2025	CLSA AMERICAS LLC	568	1,604	2,062	1,604						(42)	500	458		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded							38,504,023	37,799,071	38,504,023						61,243	(766,187)	(704,944)	118,736	
BNL2AY-X7-5	DIAMOND SPORTS GROUP LLC	01/02/2025	CASHLESS EXCHANGE	05/08/2025	OPPENHEIMER & CO. INC	31	543	442	543							(101)	(101)		
BNL0R2-U9-0	FEDERAL HOME LOAN BANK OF PITTSBUR	10/28/2025	DIRECT PLACEMENT	11/13/2025	DIRECT PLACEMENT	4,000	400,000	400,000	400,000										

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
H90508-10-4	VAT GROUP AG	03/05/2025	CITIGROUP GLOBAL MARKETS INC.	06/02/2025	CITIGROUP GLOBAL MARKETS INC.	51	20,625	19,281	20,625						1,727	(3,072)	(1,345)	388	
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other							421,168	419,723	421,168						1,727	(3,173)	(1,446)	388	
464288-25-7	ISHARES MSCI ACWI ETF	11/21/2025	VARIOUS	11/25/2025	VARIOUS	29,985	3,763,064	3,864,060	3,763,064							100,996	100,996	2,527	
5819999999. Subtotal - common stocks - exchange traded funds							3,763,064	3,864,060	3,763,064							100,996	100,996	2,527	
5989999998. Total - common stocks							42,688,255	42,082,854	42,688,255						62,970	(668,364)	(605,394)	121,651	
5999999999. Total - preferred and common stocks							48,288,255	47,682,854	48,288,255						62,970	(668,364)	(605,394)	229,451	
6009999999 - Totals							5,138,398,425	5,163,495,677	5,139,630,089		1,231,678		1,231,678		62,970	22,885,457	22,948,427	65,734,231	12,358,110

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
1999999 - Totals								XXX	XXX

NONE

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	3	4	5	6	Change in Book/Adjusted Carrying Value				11	12	Interest						19
						7	8	9	10			13	14	15	16	17	18	
Description	Restricted Asset Code	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Interest Income Due and Accrued Dec. 31 of Current Year	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
TREASURY BILL		12/11/2025	BMO CAPITAL MARKETS	03/12/2026	41,748,229		87,531			42,040,000	41,660,698			0.000	3.602	N/A		
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					41,748,229		87,531			42,040,000	41,660,698			XXX	XXX	XXX		
AFRICA FINANCE CORP		10/01/2025	MERRILL LYNCH INTERNATIONAL	04/17/2026	200,000					200,000	200,000	1,799		4.375	4.375	AO	4,375	4,035
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					200,000					200,000	200,000	1,799		XXX	XXX	XXX	4,375	4,035
AUSTRALIA & NEW ZEALAND BANKING GR		12/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)	04/07/2026	4,949,867		10,967			5,000,000	4,938,900			0.000	3.807	N/A		
BANK OF MONTREAL		03/05/2025	JP MORGAN SECURITIES LLC	03/03/2026	14,999,996		17			15,000,000	14,999,979	48,588		4.380	0.000	MJSD	517,475	1,913
BANK OF MONTREAL		04/09/2025	JP MORGAN SECURITIES LLC	01/12/2026	15,000,000					15,000,000	15,000,000	140,929		4.440	0.000	JAJO	360,913	
CDP FINANCIAL INC		12/11/2025	BARCLAYS CAPITAL	03/19/2026	4,959,361		11,083			5,000,000	4,948,278			0.000	3.840	N/A		
CREDIT AGRICOLE CIB (NEW YORK)		11/20/2025	CITIGROUP GLOBAL MARKETS INC.	03/20/2026	13,583,641		62,655			13,700,000	13,520,987			0.000	3.972	N/A		
CREDIT AGRICOLE CIB (NEW YORK)		12/11/2025	BARCLAYS CAPITAL	03/25/2026	7,929,911		17,733			8,000,000	7,912,178			0.000	3.842	N/A		
CREDIT AGRICOLE CIB (NEW YORK)		12/18/2025	BARCLAYS CAPITAL	06/18/2026	9,822,667		13,722			10,000,000	9,808,944			0.000	3.874	N/A		
WALT DISNEY COMPANY		11/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)	02/20/2026	24,167,025		138,294			24,300,000	24,028,731			0.000	3.984	N/A		
EMERSON ELECTRIC CO		11/18/2025	WELLS FARGO SECURITIES LLC	02/26/2026	12,920,931		62,126			13,000,000	12,858,806			0.000	3.953	N/A		
EMERSON ELECTRIC CO		12/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)	03/25/2026	8,030,529		7,533			8,100,000	8,022,996			0.000	3.756	N/A		
ESSILORLUXOTTICA SA		11/25/2025	JP MORGAN SECURITIES LLC	03/03/2026	4,966,789		20,144			5,000,000	4,946,644			0.000	3.962	N/A		
HENKEL OF AMERICA INC		12/10/2025	CITIGROUP GLOBAL MARKETS INC.	06/09/2026	3,934,633		9,044			4,000,000	3,925,589			0.000	3.770	N/A		
HENKEL OF AMERICA INC		12/26/2025	JP MORGAN SECURITIES LLC	06/17/2026	2,555,374		802			2,600,000	2,554,572			0.000	3.766	N/A		
HONEYWELL INTERNATIONAL		12/01/2025	CITIGROUP GLOBAL MARKETS INC.	03/02/2026	19,049,381		93,177			19,175,000	18,956,204			0.000	3.976	N/A		
HONEYWELL INTERNATIONAL		12/02/2025	CITIGROUP GLOBAL MARKETS INC.	03/10/2026	15,880,622		52,667			16,000,000	15,827,956			0.000	3.993	N/A		
NATIONAL BANK OF CANADA		02/06/2025	JP MORGAN SECURITIES LLC	02/05/2026	15,000,000					15,000,000	15,000,000	45,617		4.020	4.445	MON	577,175	
NATIXIS (NEW YORK BRANCH)		10/27/2025	BOFA SECURITIES INC (MERRILL LYNCH)	01/29/2026	12,960,263		93,665			13,000,000	12,866,598			0.000	3.971	N/A		
NATIXIS (NEW YORK BRANCH)		08/13/2025	GOLDMAN SACHS & CO	02/02/2026	9,963,022		162,933			10,000,000	9,800,089			0.000	4.205	N/A		
OVINTIV INC		02/27/2025	BARCLAYS CAPITAL	01/01/2026	25,894,000		(87,004)			25,894,000	25,981,004	695,901		5.375	4.788	JJ	695,901	220,369
NORDEA BANK ABP		12/19/2025	BOFA SECURITIES INC (MERRILL LYNCH)	07/20/2026	17,630,000		18,500			18,000,000	17,611,500			0.000	3.782	N/A		
ORACLE CORP		09/17/2025	GOLDMAN SACHS & CO	01/16/2026	673,810		8,407			675,000	665,403			0.000	4.291	N/A		
SHINFN 1.35 01/10/26		03/24/2025	VARIOUS	01/10/2026	3,237,445		78,085			3,240,000	3,159,360	20,777		1.350	4.576	JJ	21,870	9,018
SUMITOMO MITSUI TRUST BANK LIMITED		11/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)	02/12/2026	9,954,033		56,911			10,000,000	9,897,122			0.000	3.981	N/A		
SUMITOMO MITSUI TRUST BANK LIMITED		11/06/2025	VARIOUS	02/18/2026	28,349,900		177,465			28,500,000	28,172,435			0.000	3.996	N/A		
TORONTO DOMINION BANK		04/23/2025	JP MORGAN SECURITIES LLC	04/22/2026	15,000,000					15,000,000	15,000,000	130,125		4.630	0.000	JAJO	360,846	1,988
TOYOTA MOTOR CREDIT CORP.		09/22/2025	DIRECT - TOYOTA	03/30/2026	16,438,906		184,892			16,600,000	16,254,015			0.000	4.055	N/A		
VW CREDIT INC		11/24/2025	BONY MELLON CAPITAL MARKETS LLC	05/18/2026	664,391		2,943			675,000	661,448			0.000	4.211	N/A		
WESTPAC BANKING CORP		03/17/2025	JP MORGAN SECURITIES LLC	03/12/2026	20,000,000					20,000,000	20,000,000	43,689		4.650	4.301	MON	673,794	
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					338,516,497		1,196,761			340,459,000	337,319,738	1,125,626		XXX	XXX	XXX	3,207,974	233,288
0489999999. Total - issuer credit obligations (unaffiliated)					380,464,726		1,284,292			382,699,000	379,180,436	1,127,425		XXX	XXX	XXX	3,212,349	237,323
0499999999. Total - issuer credit obligations (affiliated)														XXX	XXX	XXX		
0509999999. Total - issuer credit obligations					380,464,726		1,284,292			382,699,000	379,180,436	1,127,425		XXX	XXX	XXX	3,212,349	237,323
7689999999. Total short-term investments (unaffiliated)					380,464,726		1,284,292			382,699,000	379,180,436	1,127,425		XXX	XXX	XXX	3,212,349	237,323
7699999999. Total short-term investments (affiliated)														XXX	XXX	XXX		
7709999999 - Totals					380,464,726		1,284,292			382,699,000	379,180,436	1,127,425		XXX	XXX	XXX	3,212,349	237,323

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 41,748,229	1B ..$	1C ..$ 47,539,228	1D ..$ 61,438,902	1E ..$ 199,068,721	1F ..$ 3,237,445	1G ..$ 200,000		
1B	2A ...$ 1,338,201	2B ..$	2C ..$ 25,894,000						
1C	3A ...$	3B ..$	3C ..$						
1D	4A ...$	4B ..$	4C ..$						
1E	5A ...$	5B ..$	5C ..$						
1F	6 .....$								

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
APR26 RTY C @ 1765.86	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/15/2025	04/09/2026	8,875	17,226,375	1,765.86/(1,941.00)		908,445		1,502,631		1,502,631	594,186						B062
APR26 RTY C @ 1779.07	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	04/08/2025	04/02/2026	4,597	9,640,782	1,779.07/(2,097.19)		678,058		1,401,592		1,401,592	723,534						B062
APR26 RTY C @ 1833	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2025	04/16/2026	19,308	36,647,549	1,833.00/(1,898.05)		724,436		1,209,126		1,209,126	484,690						B062
APR26 RTY C @ 1886.81	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/29/2025	04/24/2026	13,592	27,231,028	1,886.81/(2,003.46)		913,518		1,502,418		1,502,418	588,899						B062
APR26 RTY C @ 1955.89	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/06/2025	04/30/2026	15,732	32,007,698	1,955.89/(2,034.56)		680,252		1,155,893		1,155,893	475,641						B062
APR26 SPX C @ 4995.42	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/08/2025	04/02/2026	12,465	72,605,384	4,995.42/(5,824.74)		5,519,627		10,004,348		10,004,348	4,484,722						B062
APR26 SPX C @ 5003.97	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	04/15/2025	04/09/2026	15,442	85,900,449	5,003.97/(5,562.78)		5,621,197		8,375,557		8,375,557	2,754,360						B062
APR26 SPX C @ 5117.32	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/22/2025	04/16/2026	24,353	132,789,847	5,117.32/(5,452.71)		4,962,167		7,914,359		7,914,359	2,952,192						B062
APR26 SPX C @ 5244.29	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	04/29/2025	04/24/2026	24,339	137,433,084	5,244.29/(5,646.62)		6,326,193		9,381,920		9,381,920	3,055,727						B062
APR26 SPX C @ 5514	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/06/2025	04/30/2026	41,078	235,155,940	5,514.00/(5,724.62)		5,430,512		8,163,860		8,163,860	2,733,348						B062
AUG26 RTY C @ 2211	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/12/2025	08/07/2026	85,933	191,504,268	2,211.00/(2,228.53)		936,670		1,194,040		1,194,040	257,370						B062
AUG26 RTY C @ 2246.23	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/19/2025	08/13/2026	14,025	32,802,792	2,246.23/(2,338.88)		730,422		956,962		956,962	226,540						B062
AUG26 RTY C @ 2255	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	08/26/2025	08/21/2026	9,819	23,509,337	2,255.00/(2,394.27)		809,086		969,724		969,724	160,638						B062
AUG26 RTY C @ 2339.18	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/03/2025	08/28/2026	37,966	90,631,676	2,339.18/(2,387.18)		1,020,526		1,235,063		1,235,063	214,537						B062
AUG26 SPX C @ 6298.29	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/12/2025	08/07/2026	82,558	529,704,512	6,298.29/(6,416.15)		6,791,221		7,770,350		7,770,350	979,129						B062
AUG26 SPX C @ 6375.47	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/26/2025	08/20/2026	80,961	525,585,858	6,375.47/(6,491.84)		6,369,202		7,325,658		7,325,658	956,456						B062
AUG26 SPX C @ 6403.94	Liability Hedge	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/03/2025	08/28/2026	88,603	576,938,435	6,403.94/(6,511.50)		6,378,468		7,337,367		7,337,367	958,899						B062

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
AUG26 SPX C @ 6428.43	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/19/2025	08/13/2026	196,138	1,270,805,561	6,428.43/(6,479.14)		6,631,426		7,713,371		7,713,371	1,081,945						B062
DEC26 RTY C @ 2462	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/09/2025	12/04/2026	20,163	51,465,856	2,462.00/(2,552.49)		1,064,606		996,519		996,519	(68,087)						B062
DEC26 RTY C @ 2489	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/23/2025	12/18/2026	25,752	66,412,090	2,489.00/(2,578.91)		1,320,305		1,214,677		1,214,677	(105,628)						B062
DEC26 RTY C @ 2509	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	12/16/2025	12/11/2026	28,534	73,573,778	2,509.00/(2,578.46)		1,073,021		1,025,889		1,025,889	(47,132)						B062
DEC26 RTY C @ 2512	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	12/30/2025	12/28/2026	37,064	95,280,795	2,512.00/(2,570.71)		1,205,321		1,130,877		1,130,877	(74,444)						B062
DEC26 SPX C @ 6709.98	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	12/18/2025	12/17/2026	31,535	212,868,818	6,709.98/(6,750.24)		849,947		870,254		870,254	20,307						B062
DEC26 SPX C @ 6758.72	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	12/19/2025	12/18/2026	46,165	313,888,300	6,758.72/(6,799.27)		1,267,229		1,260,483		1,260,483	(6,747)						B062
DEC26 SPX C @ 6783.6	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/17/2025	12/16/2026	56,238	383,785,546	6,783.60/(6,824.31)		1,461,063		1,527,394		1,527,394	66,330						B062
DEC26 SPX C @ 6798.59	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	12/16/2025	12/14/2026	174,536	1,193,719,773	6,798.59/(6,839.39)		4,628,642		4,723,917		4,723,917	95,275						B062
DEC26 SPX C @ 6810.64	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2025	12/02/2026	44,255	303,213,133	6,810.64/(6,851.50)		1,205,064		1,193,659		1,193,659	(11,405)						B062
DEC26 SPX C @ 6812.87	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/15/2025	12/14/2026	78,371	537,134,458	6,812.87/(6,853.74)		2,065,860		2,109,343		2,109,343	43,483						B062
DEC26 SPX C @ 6816.86	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	12/22/2025	12/21/2026	67,368	461,993,576	6,816.86/(6,857.76)		1,864,915		1,808,727		1,808,727	(56,188)						B062
DEC26 SPX C @ 6822.93	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/10/2025	12/09/2026	47,811	328,168,489	6,822.93/(6,863.87)		1,298,069		1,281,587		1,281,587	(16,482)						B062
DEC26 SPX C @ 6828.67	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	12/09/2025	12/07/2026	136,625	938,564,565	6,828.67/(6,869.64)		3,711,760		3,652,227		3,652,227	(59,533)						B062
DEC26 SPX C @ 6832.46	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZ3VO5H2G7GRS05BHJ91	12/04/2025	12/03/2026	21,344	146,706,917	6,832.46/(6,873.45)		575,061		569,556		569,556	(5,505)						B062
DEC26 SPX C @ 6843.57	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	12/05/2025	12/04/2026	35,793	246,421,562	6,843.57/(6,884.63)		973,838		949,902		949,902	(23,936)						B062
DEC26 SPX C @ 6851.91	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/08/2025	12/07/2026	40,438	278,739,943	6,851.91/(6,893.02)		1,084,952		1,070,138		1,070,138	(14,814)						B062

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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DEC26 SPX C @ 6860.46	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	12/23/2025	12/21/2026	194,362	1,341,412,666	6,860.46/(6,901.62)		5,371,680		5,129,352		5,129,352	(242,328)						B062
DEC26 SPX C @ 6870.88	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	12/11/2025	12/10/2026	31,060	214,689,826	6,870.88/(6,912.10)		828,991		817,302		817,302	(11,689)						B062
DEC26 SPX C @ 6879.52	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	12/31/2025	12/30/2026	71,051	491,729,761	6,879.52/(6,920.80)		1,934,719		1,862,977		1,862,977	(71,742)						B062
DEC26 SPX C @ 6884.48	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	12/12/2025	12/11/2026	44,044	305,039,054	6,884.48/(6,925.78)		1,166,505		1,154,147		1,154,147	(12,358)						B062
DEC26 SPX C @ 6886.81	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	12/30/2025	12/28/2026	208,350	1,443,475,886	6,886.81/(6,928.13)		5,727,542		5,452,120		5,452,120	(275,421)						B062
DEC26 SPX C @ 6891.35	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	12/26/2025	12/23/2026	65,443	453,696,032	6,891.35/(6,932.69)		1,812,117		1,710,849		1,710,849	(101,267)						B062
DEC26 SPX C @ 6911.65	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	37,444	260,352,625	6,911.65/(6,953.12)		1,021,098		972,533		972,533	(48,565)						B062
DEC26 SPX C @ 6914.47	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	12/26/2025	12/24/2026	28,031	194,982,515	6,914.47/(6,955.96)		774,777		727,721		727,721	(47,056)						B062
FEB26 RTY C @ 2102.06	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	03/04/2025	02/27/2026	12,506	27,502,320	2,102.06/(2,199.13)		586,281		1,149,862		1,149,862	563,580						B062
FEB26 RTY C @ 2155	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/25/2025	02/20/2026	5,837	13,553,281	2,155.00/(2,321.96)		476,241		892,376		892,376	416,135						B062
FEB26 RTY C @ 2266.27	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	02/11/2025	02/06/2026	26,112	60,657,915	2,266.27/(2,322.99)		815,739		1,343,871		1,343,871	528,132						B062
FEB26 RTY C @ 2272.39	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	02/19/2025	02/13/2026	51,051	117,174,297	2,272.39/(2,295.24)		666,726		1,051,554		1,051,554	384,828						B062
FEB26 SPX C @ 5830.95	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	03/04/2025	02/27/2026	51,949	312,290,375	5,830.95/(6,011.48)		5,620,362		9,070,115		9,070,115	3,449,753						B062
FEB26 SPX C @ 5948.63	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	02/25/2025	02/20/2026	35,926	221,664,139	5,948.63/(6,170.02)		4,982,577		7,672,432		7,672,432	2,689,855						B062
FEB26 SPX C @ 5991.83	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/11/2025	02/06/2026	84,638	517,215,201	5,991.83/(6,110.91)		6,874,298		9,856,155		9,856,155	2,981,856						B062
FEB26 SPX C @ 6051.4	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3V05H2G7GRS05BHJ91	02/19/2025	02/13/2026	98,946	609,147,197	6,051.40/(6,156.36)		7,129,059		10,056,840		10,056,840	2,927,781						B062
JAN26 RTY C @ 2163	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	01/14/2025	01/08/2026	9,828	22,452,951	2,163.00/(2,284.59)		651,793		1,192,556		1,192,556	540,763						B062

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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JAN26 RTY C @ 2191.19	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	01/16/2026	7,443	17,570,020	2,191.19/(2,360.61)		738,420		1,224,429		1,224,429	486,009						B062
JAN26 RTY C @ 2213	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/07/2025	01/02/2026	9,500	21,938,920	2,213.00/(2,309.36)		520,125		915,235		915,235	395,110						B062
JAN26 RTY C @ 2257	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	02/04/2025	01/30/2026	28,514	66,034,147	2,257.00/(2,315.85)		933,548		1,561,264		1,561,264	627,716						B062
JAN26 RTY C @ 2279.9	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/28/2025	01/23/2026	22,621	52,715,300	2,279.90/(2,330.37)		629,769		1,071,948		1,071,948	442,179						B062
JAN26 SPX C @ 5784	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/14/2025	01/09/2026	43,091	256,962,837	5,784.00/(5,963.26)		5,006,312		7,715,376		7,715,376	2,709,063						B062
JAN26 SPX C @ 5832.75	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	01/22/2025	01/16/2026	24,220	148,814,219	5,832.75/(6,144.27)		5,359,235		7,508,223		7,508,223	2,148,988						B062
JAN26 SPX C @ 5860.88	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/07/2025	01/02/2026	52,551	315,206,679	5,860.88/(5,998.11)		4,968,172		7,210,116		7,210,116	2,241,944						B062
JAN26 SPX C @ 5979.93	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/04/2025	01/30/2026	98,623	600,953,333	5,979.93/(6,093.44)		7,520,004		11,021,464		11,021,464	3,501,460						B062
JAN26 SPX C @ 5994	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	01/28/2025	01/23/2026	61,841	379,982,643	5,994.00/(6,144.51)		6,243,467		9,207,347		9,207,347	2,963,880						B062
JUL26 RTY C @ 2162.88	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/05/2025	07/30/2026	10,543	24,285,379	2,162.88/(2,303.46)		817,926		1,159,245		1,159,245	341,319						B062
JUL26 RTY C @ 2170	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2025	07/02/2026	12,523	28,297,722	2,170.00/(2,259.66)		656,080		909,642		909,642	253,562						B062
JUL26 RTY C @ 2210.45	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/15/2025	07/09/2026	18,166	41,320,929	2,210.45/(2,274.63)		650,161		917,863		917,863	267,702						B062
JUL26 RTY C @ 2210.51	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	07/22/2025	07/16/2026	23,968	54,433,485	2,210.51/(2,271.09)		829,053		1,139,502		1,139,502	310,449						B062
JUL26 RTY C @ 2233.54	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2025	07/24/2026	30,550	69,957,667	2,233.54/(2,289.94)		963,242		1,316,668		1,316,668	353,427						B062
JUL26 SPX C @ 6180	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/08/2025	07/02/2026	75,668	476,090,192	6,180.00/(6,291.83)		5,669,803		7,097,835		7,097,835	1,428,031						B062
JUL26 SPX C @ 6223.63	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/15/2025	07/10/2026	127,582	802,965,385	6,223.63/(6,293.72)		6,037,180		7,426,772		7,426,772	1,389,592						B062
JUL26 SPX C @ 6244.31	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/22/2025	07/16/2026	145,660	921,101,402	6,244.31/(6,323.64)		7,833,595		9,507,505		9,507,505	1,673,911						B062

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JUL26 SPX C @ 6298.39	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/05/2025	07/30/2026	87,599	561,737,347	6,298.39/(6,412.60)		6,610,221		8,025,626		8,025,626	1,415,405						B062
JUL26 SPX C @ 6301	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/29/2025	07/24/2026	77,016	495,316,852	6,301.00/(6,431.35)		6,832,860		8,055,963		8,055,963	1,223,103						B062
JUN26 RTY C @ 2066.24	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2025	06/04/2026	17,453	37,683,296	2,066.24/(2,159.13)		989,062		1,419,889		1,419,889	430,827						B062
JUN26 RTY C @ 2098.11	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/24/2025	06/22/2026	42,566	91,290,023	2,098.11/(2,144.67)		1,201,213		1,707,732		1,707,732	506,520						B062
JUN26 RTY C @ 2107.5	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/17/2025	06/11/2026	21,872	47,465,740	2,107.50/(2,170.16)		754,803		1,180,791		1,180,791	425,988						B062
JUN26 RTY C @ 2131.47	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/01/2025	06/26/2026	27,804	61,059,808	2,131.47/(2,196.08)		1,085,190		1,512,101		1,512,101	426,911						B062
JUN26 SPX C @ 5927.46	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2025	06/04/2026	90,271	544,298,924	5,927.46/(6,029.61)		6,231,407		8,227,817		8,227,817	1,996,409						B062
JUN26 SPX C @ 5955	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/24/2025	06/22/2026	102,481	620,077,687	5,955.00/(6,050.66)		6,713,530		8,624,998		8,624,998	1,911,468						B062
JUN26 SPX C @ 5988.15	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/17/2025	06/11/2026	127,229	772,341,100	5,988.15/(6,070.48)		6,918,713		9,240,992		9,240,992	2,322,279						B062
JUN26 SPX C @ 6025	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/01/2025	06/25/2026	58,592	366,168,946	6,025.00/(6,249.47)		8,995,630		11,294,280		11,294,280	2,298,651						B062
MAR26 RTY C @ 1992	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2025	03/13/2026	12,789	26,848,587	1,992.00/(2,099.35)		762,352		1,314,687		1,314,687	552,335						B062
MAR26 RTY C @ 2005	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	04/01/2025	03/26/2026	13,229	28,332,549	2,005.00/(2,141.70)		920,209		1,701,441		1,701,441	781,232						B062
MAR26 RTY C @ 2037.55	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	03/05/2026	16,356	34,753,392	2,037.55/(2,124.81)		692,677		1,366,943		1,366,943	674,267						B062
MAR26 RTY C @ 2043	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/25/2025	03/19/2026	17,269	36,759,311	2,043.00/(2,128.63)		836,165		1,396,944		1,396,944	560,779						B062
MAR26 SPX C @ 5527.45	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2025	03/12/2026	48,275	275,903,211	5,527.45/(5,715.24)		5,770,794		8,808,035		8,808,035	3,037,241						B062
MAR26 SPX C @ 5560.58	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/01/2025	03/26/2026	39,037	227,367,103	5,560.58/(5,824.40)		6,386,063		9,885,275		9,885,275	3,499,212						B062
MAR26 SPX C @ 5609.32	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	03/25/2025	03/19/2026	59,584	344,697,611	5,609.32/(5,785.07)		6,993,374		10,097,623		10,097,623	3,104,249						B062

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
MAR26 SPX C @ 5613.36	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/11/2025	03/05/2026	33,351	197,123,420	5,613.36/(5,910.57)		5,719,029		9,617,081		9,617,081	3,898,051						B062
MAY26 RTY C @ 1969.08	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/13/2025	05/08/2026	9,593	20,185,687	1,969.08/(2,104.21)		799,001		1,189,626		1,189,626	390,625						B062
MAY26 RTY C @ 2028.11	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/28/2025	05/21/2026	17,946	38,121,073	2,028.11/(2,124.21)		987,030		1,547,835		1,547,835	560,805						B062
MAY26 RTY C @ 2059	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/03/2025	05/28/2026	42,679	89,436,832	2,059.00/(2,095.57)		932,963		1,393,611		1,393,611	460,648						B062
MAY26 RTY C @ 2085.93	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/20/2025	05/14/2026	38,589	81,922,132	2,085.93/(2,122.94)		826,962		1,275,903		1,275,903	448,941						B062
MAY26 SPX C @ 5570.33	Liability Hedge	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/13/2025	05/07/2026	32,733	191,146,317	5,570.33/(5,839.56)		6,157,110		8,229,587		8,229,587	2,072,477						B062
MAY26 SPX C @ 5787.07	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/28/2025	05/21/2026	50,372	301,599,328	5,787.07/(5,987.44)		6,707,032		9,185,042		9,185,042	2,478,010						B062
MAY26 SPX C @ 5837.97	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2025	05/14/2026	59,846	359,449,439	5,837.97/(6,006.24)		6,693,177		9,169,132		9,169,132	2,475,956						B062
MAY26 SPX C @ 5886.9	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/03/2025	05/29/2026	146,960	874,387,017	5,886.90/(5,949.83)		6,226,695		8,346,703		8,346,703	2,120,008						B062
NOV26 RTY C @ 2299.16	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/25/2025	11/20/2026	13,722	33,344,323	2,299.16/(2,429.99)		1,101,103		1,178,921		1,178,921	77,819						B062
NOV26 RTY C @ 2324	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/18/2025	11/13/2026	10,633	26,339,961	2,324.00/(2,477.19)		860,678		1,030,911		1,030,911	170,233						B062
NOV26 RTY C @ 2413.56	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/11/2025	11/06/2026	18,504	45,923,412	2,413.56/(2,481.81)		715,180		758,640		758,640	43,461						B062
NOV26 RTY C @ 2447.83	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/02/2025	11/27/2026	23,583	59,298,039	2,447.83/(2,514.44)		888,372		893,406		893,406	5,035						B062
NOV26 SPX C @ 6523.99	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	49,083	322,138,110	6,523.99/(6,563.13)		1,269,286		1,406,377		1,406,377	137,091						B062
NOV26 SPX C @ 6585.65	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/24/2025	11/23/2026	75,518	500,318,833	6,585.65/(6,625.16)		1,991,191		2,142,338		2,142,338	151,148						B062
NOV26 SPX C @ 6600.77	Liability Hedge	Exhibit 7	Equity/Index	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/19/2025	11/18/2026	39,230	260,501,715	6,600.77/(6,640.37)		1,015,861		1,111,564		1,111,564	95,703						B062
NOV26 SPX C @ 6628.24	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/20/2025	11/19/2026	26,246	175,008,328	6,628.24/(6,668.00)		659,037		739,817		739,817	80,780						B062

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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NOV26 SPX C @ 6653.55	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	11/18/2025	11/17/2026	161,473	1,080,814,681	6,653.55/(6,693.47)		4,176,095		4,533,081		4,533,081	356,986						B062
NOV26 SPX C @ 6686.98	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	11/25/2025	11/23/2026	119,351	802,886,112	6,686.98/(6,727.10)		3,122,222		3,323,701		3,323,701	201,479						B062
NOV26 SPX C @ 6703	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3VO5H2G7GRSO5BHJ91	11/07/2025	11/06/2026	23,612	159,220,911	6,703.00/(6,743.22)		605,884		657,716		657,716	51,832						B062
NOV26 SPX C @ 6711	Liability Hedge	Exhibit 7	Equity/Index	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	11/10/2025	11/09/2026	47,782	322,589,183	6,711.00/(6,751.27)		1,295,370		1,327,752		1,327,752	32,382						B062
NOV26 SPX C @ 6717	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	11/17/2025	11/16/2026	66,543	449,651,014	6,717.00/(6,757.30)		1,730,783		1,843,646		1,843,646	112,862						B062
NOV26 SPX C @ 6719.97	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	43,432	293,612,915	6,719.97/(6,760.29)		1,150,079		1,203,288		1,203,288	53,208						B062
NOV26 SPX C @ 6748	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	53,413	362,593,616	6,748.00/(6,788.49)		1,433,605		1,467,024		1,467,024	33,419						B062
NOV26 SPX C @ 6755	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	11/05/2025	11/04/2026	40,235	273,418,150	6,755.00/(6,795.53)		1,103,043		1,107,115		1,107,115	4,072						B062
NOV26 SPX C @ 6781	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	11/06/2025	11/05/2026	24,734	168,727,680	6,781.00/(6,821.69)		642,466		675,851		675,851	33,385						B062
NOV26 SPX C @ 6793.63	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3VO5H2G7GRSO5BHJ91	12/02/2025	11/30/2026	134,193	917,127,297	6,793.63/(6,834.39)		3,666,153		3,641,312		3,641,312	(24,841)						B062
NOV26 SPX C @ 6795.48	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	11/28/2025	11/27/2026	34,319	234,613,607	6,795.48/(6,836.26)		938,625		931,328		931,328	(7,297)						B062
NOV26 SPX C @ 6813.56	Liability Hedge	Exhibit 7	Equity/Index	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	11/11/2025	11/10/2026	109,235	748,744,753	6,813.56/(6,854.44)		2,931,048		2,948,532		2,948,532	17,484						B062
NOV26 SPX C @ 6823.74	Liability Hedge	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	11/03/2025	11/02/2026	41,435	284,438,016	6,823.74/(6,864.68)		1,131,946		1,112,927		1,112,927	(19,019)						B062
NOV26 SPX C @ 6829.63	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	12/01/2025	11/30/2026	73,876	507,572,446	6,829.63/(6,870.60)		1,976,922		1,974,219		1,974,219	(2,703)						B062
NOV26 SPX C @ 6829.85	Liability Hedge	Exhibit 7	Equity/Index	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	11/12/2025	11/11/2026	24,391	167,586,415	6,829.85/(6,870.83)		656,606		652,501		652,501	(4,104)						B062
NOV26 SPX C @ 6832.82	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	11/04/2025	11/03/2026	104,044	715,197,416	6,832.82/(6,873.99)		2,740,946		2,791,484		2,791,484	50,538						B062
NOV26 SPX C @ 6835.98	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	11/13/2025	11/12/2026	22,067	151,754,759	6,835.98/(6,877.00)		572,032		588,337		588,337	16,306						B062

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
OCT26 RTY C @ 2390.39	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/14/2025	10/09/2026	10,565	26,715,610	2,390.39/(2,528.69)		843,045		862,061		862,061	19,016						B062
OCT26 RTY C @ 2425.58	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/07/2025	10/01/2026	18,847	47,179,695	2,425.58/(2,503.30)		814,756		862,323		862,323	47,567						B062
OCT26 RTY C @ 2440.89	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/21/2025	10/15/2026	20,114	50,792,074	2,440.89/(2,525.21)		964,064		966,088		966,088	2,024						B062
OCT26 RTY C @ 2453	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	11/04/2025	10/30/2026	21,231	53,659,229	2,453.00/(2,527.40)		820,366		887,745		887,745	67,379						B062
OCT26 RTY C @ 2462.64	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2025	10/22/2026	24,151	61,378,317	2,462.64/(2,541.44)		1,084,911		1,049,202		1,049,202	(35,710)						B062
OCT26 SPX C @ 6536.08	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/13/2025	10/12/2026	48,892	321,479,079	6,536.08/(6,575.29)		1,321,551		1,416,201		1,416,201	94,650						B062
OCT26 SPX C @ 6610.26	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	40,981	272,520,781	6,610.26/(6,649.93)		1,070,834		1,170,678		1,170,678	99,845						B062
OCT26 SPX C @ 6627.87	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/15/2025	10/14/2026	32,120	214,164,597	6,627.87/(6,667.64)		870,854		914,833		914,833	43,980						B062
OCT26 SPX C @ 6636.57	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2025	10/13/2026	100,895	673,614,369	6,636.57/(6,676.39)		2,674,726		2,869,303		2,869,303	194,576						B062
OCT26 SPX C @ 6647.27	Liability Hedge	Exhibit 7	Equity/Index	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/20/2025	10/19/2026	47,994	320,943,077	6,647.27/(6,687.15)		1,307,357		1,359,256		1,359,256	51,900						B062
OCT26 SPX C @ 6656.22	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/16/2025	10/15/2026	24,419	163,513,287	6,656.22/(6,696.15)		656,322		691,009		691,009	34,687						B062
OCT26 SPX C @ 6684	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/23/2025	10/22/2026	24,085	161,949,949	6,684.00/(6,724.10)		655,413		676,121		676,121	20,708						B062
OCT26 SPX C @ 6697	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/08/2025	10/07/2026	35,587	239,756,025	6,697.00/(6,737.18)		965,119		1,000,054		1,000,054	34,934						B062
OCT26 SPX C @ 6698	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/06/2025	10/05/2026	37,520	252,816,889	6,698.00/(6,738.19)		1,018,762		1,054,819		1,054,819	36,057						B062
OCT26 SPX C @ 6699	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	28,891	194,701,938	6,699.00/(6,739.19)		790,169		812,607		812,607	22,438						B062
OCT26 SPX C @ 6718	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/21/2025	10/20/2026	100,397	678,514,049	6,718.00/(6,758.31)		2,701,181		2,797,525		2,797,525	96,344						B062
OCT26 SPX C @ 6720	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/24/2025	10/23/2026	32,162	217,425,412	6,720.00/(6,760.32)		892,898		895,062		895,062	2,165						B062

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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OCT26 SPX C @ 6720 ...	Liability Hedge	Exhibit 7 ...	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/22/2025	. 10/21/2026	28,898	 195,359,727	6,720.00/(6,760 .32)	.....	772,733	.....	804,602	.....	804,602	31,869	.....	.....	.....	.....	.....	B062 .....
OCT26 SPX C @ 6720 ...	Liability Hedge	Exhibit 7 ...	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 10/10/2025	. 10/09/2026	23,319	 157,643,902	6,720.00/(6,760 .32)	.....	 611,366	.....	651,198	.....	651,198	39,832	.....	.....	.....	.....	.....	B062 .....
OCT26 SPX C @ 6723 ...	Liability Hedge	Exhibit 7 ...	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 10/07/2025	. 10/06/2026	97,684	660,670,105	6,723.00/(6,763 .34)	.....	 2,599,371	.....	 2,728,035	.....	 2,728,035	128,664	.....	.....	.....	.....	.....	B062 .....
OCT26 SPX C @ 6736 ...	Liability Hedge	Exhibit 7 ...	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 10/09/2025	. 10/08/2026	17,693	 119,895,199	6,736.00/(6,776 .42)	.....	472,668	.....	492,181	.....	492,181	19,513	.....	.....	.....	.....	.....	B062 .....
OCT26 SPX C @ 6773.98	Liability Hedge	Exhibit 7 ...	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 10/27/2025	. 10/26/2026	53,385	 363,798,489	6,773.98/(6,814 .62)	.....	 1,493,178	.....	 1,463,766	.....	 1,463,766	.....(29,413)	.....	.....	.....	.....	.....	B062 .....
OCT26 SPX C @ 6804.61	Liability Hedge	Exhibit 7 ...	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 10/31/2025	. 10/30/2026	30,013	 205,451,891	6,804.61/(6,845 .43)	.....	823,782	.....	815,146	.....	815,146	.....(8,636)	.....	.....	.....	.....	.....	B062 .....
OCT26 SPX C @ 6858.19	Liability Hedge	Exhibit 7 ...	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 10/28/2025	. 10/27/2026	97,352	671,663,574	6,858.19/(6,899 .33)	.....	 2,685,942	.....	 2,570,455	.....	 2,570,455	..... (115,486)	.....	.....	.....	.....	.....	B062 .....
OCT26 SPX C @ 6873.87	Liability Hedge	Exhibit 7 ...	Equity/Index	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	. 10/29/2025	. 10/28/2026	34,325	 237,361,151	6,873.87/(6,915 .11)	.....	945,654	.....	901,488	.....	901,488	.....(44,166)	.....	.....	.....	.....	.....	B062 .....
OCT26 SPX C @ 6875.83	Liability Hedge	Exhibit 7 ...	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZ3VO5H2G7GRSO5BHJ91	. 10/30/2025	. 10/29/2026	 16,779	 116,061,853	6,875.83/(6,917 .09)	.....	450,181	.....	440,460	.....	440,460	.....(9,721)	.....	.....	.....	.....	.....	B062 .....
SEP26 RTY C @ 2338.27	Liability Hedge	Exhibit 7 ...	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	. 09/09/2025	. 09/03/2026	 17,661	 42,614,050	2,338.27/(2,412 .89)	.....	756,774	.....	 877,580	.....	 877,580	 120,806	.....	.....	.....	.....	.....	B062 .....
SEP26 RTY C @ 2373.75	Liability Hedge	Exhibit 7 ...	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	. 09/16/2025	. 09/10/2026	33,571	 81,473,124	2,373.75/(2,426 .89)	.....	 1,006,727	.....	 1,148,683	.....	 1,148,683	141,956	.....	.....	.....	.....	.....	B062 .....
SEP26 RTY C @ 2392 ...	Liability Hedge	Exhibit 7 ...	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 09/23/2025	. 09/18/2026	 18,698	 46,531,656	2,392.00/(2,488 .59)	.....	 1,068,609	.....	 1,105,312	.....	 1,105,312	36,702	.....	.....	.....	.....	.....	B062 .....
SEP26 RTY C @ 2407 ...	Liability Hedge	Exhibit 7 ...	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 09/30/2025	. 09/25/2026	24,962	 61,707,312	2,407.00/(2,472 .05)	.....	883,156	.....	994,891	.....	994,891	 111,736	.....	.....	.....	.....	.....	B062 .....
SEP26 SPX C @ 6410.13	Liability Hedge	Exhibit 7 ...	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	. 09/09/2025	. 09/04/2026	49,976	 327,214,861	6,410.13/(6,547 .44)	.....	 4,698,244	.....	 5,242,194	.....	 5,242,194	543,950	.....	.....	.....	.....	.....	B062 .....
SEP26 SPX C @ 6480.35	Liability Hedge	Exhibit 7 ...	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 09/16/2025	. 09/10/2026	52,128	 347,680,207	6,480.35/(6,669 .74)	.....	 6,755,789	.....	 7,320,939	.....	 7,320,939	565,150	.....	.....	.....	.....	.....	B062 .....
SEP26 SPX C @ 6583.6	Liability Hedge	Exhibit 7 ...	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	. 09/18/2025	. 09/17/2026	27,048	 179,141,609	6,583.60/(6,623 .10)	.....	734,962	.....	784,407	.....	784,407	 49,445	.....	.....	.....	.....	.....	B062 .....
SEP26 SPX C @ 6588.98	Liability Hedge	Exhibit 7 ...	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 09/29/2025	. 09/25/2026	53,262	 353,048,232	6,588.98/(6,628 .52)	.....	 1,451,390	.....	 1,538,818	.....	 1,538,818	87,429	.....	.....	.....	.....	.....	B062 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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SEP26 SPX C @ 6591.61	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/17/2025	09/16/2026	49,267	326,697,360	6,591.61/(6,631.16)		1,316,414		1,426,895		1,426,895	110,480						B062
SEP26 SPX C @ 6599.49	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/16/2025	09/15/2026	50,033	332,173,590	6,599.49/(6,639.09)		1,342,385		1,447,178		1,447,178	104,793						B062
SEP26 SPX C @ 6614.12	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	36,219	240,994,344	6,614.12/(6,653.81)		972,118		1,043,937		1,043,937	71,819						B062
SEP26 SPX C @ 6622.73	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/25/2025	09/24/2026	23,558	156,954,233	6,622.73/(6,662.46)		622,874		676,071		676,071	53,197						B062
SEP26 SPX C @ 6626.36	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/30/2025	09/28/2026	46,360	309,041,323	6,626.36/(6,666.12)		1,251,720		1,327,811		1,327,811	76,091						B062
SEP26 SPX C @ 6641.5	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/24/2025	09/23/2026	46,747	312,333,068	6,641.50/(6,681.35)		1,241,016		1,336,848		1,336,848	95,832						B062
SEP26 SPX C @ 6643.57	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/30/2025	09/28/2026	82,918	554,176,649	6,643.57/(6,683.43)		2,215,984		2,365,919		2,365,919	149,936						B062
SEP26 SPX C @ 6643.72	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/30/2025	09/29/2026	40,376	269,856,226	6,643.72/(6,683.58)		1,079,049		1,151,605		1,151,605	72,557						B062
SEP26 SPX C @ 6648.78	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2025	09/21/2026	34,860	233,167,036	6,648.78/(6,688.67)		940,871		995,895		995,895	55,023						B062
SEP26 SPX C @ 6670	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/01/2025	09/30/2026	31,434	210,922,769	6,670.00/(6,710.02)		844,946		890,997		890,997	46,051						B062
SEP26 SPX C @ 6677	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/23/2025	09/21/2026	72,029	483,823,115	6,677.00/(6,717.06)		1,934,699		2,044,122		2,044,122	109,423						B062
SEP26 SPX C @ 6677	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2025	09/22/2026	39,894	267,970,392	6,677.00/(6,717.06)		1,067,563		1,131,780		1,131,780	64,217						B062
OCT26 SPX C @ 6696	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/02/2025	10/01/2026	6,736	142,800,280	6736.18/(6696)		571,631		596,997		596,997	25,366						B062
Ascent Holding Co.					09/30/2025	09/30/2032	344,162	598,842	1.74													
0159999999. Subtotal - purchased options - hedging other - call options and warrants											394,079,584		497,981,121	XXX	497,981,121	103,901,536					XXX	XXX
3.690000 1Y SOFR SWAP RATE CAP	Fixed Income Security	D1	Interest Rate	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/21/2016	04/23/2026		82,000,000	3.69/(4.69)	128,000		89,882	27		27	(343,657)		(12,786)				B053
0179999999. Subtotal - purchased options - hedging other - caps										128,000		89,882	27	XXX	27	(343,657)		(12,786)			XXX	XXX
OCT26 SPX C @ 6696	Fixed Income Security	D1	Duration	SOCIETE GENERALE I7331LVCZKQKX5T7XV54	10/02/2025	10/01/2026		150,000,000	6,696.00/(6,736.18)				144,376		144,376	(1,629,533)						B0311
10Y RTP 5.000000 1/30/2026	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/31/2024	01/30/2026		150,000,000	SOFR/(5.00)	1,875,000			42		42	(1,067,824)						B0311
10Y RTP 5.370000 2/9/2026	Fixed Income Security	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/07/2024	02/09/2026		550,000,000	SOFR/(5.37)	1,642,500			40		40	(686,520)						B053
10Y RTP 6.180000 3/24/2026	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/24/2025	03/24/2026		1,000,000,000	SOFR/(6.18)		687,500		980		980	(1,699,996)						B053
10Y RTP 6.200000 2/6/2026	Fixed Income Security	D1	Duration	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2025	02/06/2026		50,000,000	SOFR/(6.20)		1,700,000		4		4	(380,645)						B0311

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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15Y RTR 2.700000 12/15/2026	Fixed Income Security	D1	Duration	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/15/2026		30,000,000	2.70/(SOFR)	1,552,500			81,917		81,917	(218,343)						B0311
15Y RTR 2.800000 6/15/2026	Fixed Income Security	D1	Duration	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/13/2023	06/15/2026		50,000,000	2.80/(SOFR)	1,130,250			15,074		15,074	(351,113)						B0311
20Y RTR 2.750000 5/11/2026	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	05/09/2023	05/11/2026		75,000,000	2.75/(SOFR)	2,680,000			7,465		7,465	(1,604,833)						B0311
25Y RTR 2.640000 1/25/2029	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	01/25/2024	01/25/2029		827,000,000	2.64/(SOFR)	3,157,500			716,274		716,274	(864,213)						B053
5Y RTP 6.211000 2/13/2026	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026		1,000,000,000	SOFR/(6.21)		864,215		2		2	(1,280,000)						B053
7Y RTP 6.165000 2/6/2026	Fixed Income Security	D1	Duration	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/06/2025	02/06/2026		50,000,000	SOFR/(6.17)		1,280,000					(455,133)						B0311
15Y RTR 3.000000 6/29/2026	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/29/2023	06/29/2026		50,000,000	3.00/(1.50)	2,061,250			52,832		52,832	(236,591)						B0311
20Y RTR 2.100000 6/14/2027	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/08/2022	06/14/2027		100,000,000	2.10/(0.25)	2,225,000			51,168		51,168	(268,173)						B0311
20Y RTR 2.200000 6/15/2026	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2022	06/15/2026		50,000,000	2.20/(0.25)	4,725,000			5,956		5,956	(344,885)						B0311
20Y RTR 2.800000 5/1/2026	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	05/02/2023	05/01/2026		25,000,000	2.80/(1.55)	2,375,000			6,844		6,844	(750,881)						B0311
Y RTP 6.544000 5/28/2027	Fixed Income Security	D1	Interest Rate	MSCSD E57ODZWZ7FF32TWEFA76	06/02/2027	06/02/2032		500,000,000	SOFR/(6.54)	1,662,500	1,175,000		91,109		91,109	(1,030,624)						B053
0209999999. Subtotal - purchased options - hedging other - other										25,086,500	5,706,715		1,174,082	XXX	1,174,082	(12,869,309)					XXX	XXX
0219999999. Subtotal - purchased options - hedging other										25,214,500	399,786,299	89,882	499,155,230	XXX	499,155,230	90,688,571		(12,786)			XXX	XXX
0289999999. Subtotal - purchased options - replications														XXX							XXX	XXX
0359999999. Subtotal - purchased options - income generation														XXX							XXX	XXX
0429999999. Subtotal - purchased options - other														XXX							XXX	XXX
0439999999. Total purchased options - call options and warrants											394,079,584		497,981,121	XXX	497,981,121	103,901,536					XXX	XXX
0449999999. Total purchased options - put options														XXX							XXX	XXX
0459999999. Total purchased options - caps										128,000		89,882	27	XXX	27	(343,657)		(12,786)			XXX	XXX
0469999999. Total purchased options - floors														XXX							XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other										25,086,500	5,706,715		1,174,082	XXX	1,174,082	(12,869,309)					XXX	XXX
0499999999. Total purchased options										25,214,500	399,786,299	89,882	499,155,230	XXX	499,155,230	90,688,571		(12,786)			XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - written options - hedging other														XXX							XXX	XXX
0779999999. Subtotal - written options - replications														XXX							XXX	XXX
0849999999. Subtotal - written options - income generation														XXX							XXX	XXX
0919999999. Subtotal - written options - other														XXX							XXX	XXX
0929999999. Total written options - call options and warrants														XXX							XXX	XXX
0939999999. Total written options - put options														XXX							XXX	XXX
0949999999. Total written options - caps														XXX							XXX	XXX
0959999999. Total written options - floors														XXX							XXX	XXX
0969999999. Total written options - collars														XXX							XXX	XXX
0979999999. Total written options - other														XXX							XXX	XXX
0989999999. Total written options														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: OIS 5.124000 6/11/2029	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		11,500,000	5.12/(SOFR+11.45 bps)			80,547			606,143					106,748		B031
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												80,547		XXX	606,143					106,748	XXX	XXX
CSWAP: EUR/USD 09/30/2052	STADIUM FUNDING TRUST - VALENCIA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/07/2025	09/30/2052		19,196,710	7.84/(5.82)			616,868	(651,504)		391,414	(651,504)				496,590		B023
CSWAP: GBP/USD 04/22/2040	BROMFORD FLAGSHIP LIMITED	D1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/25/2025	04/22/2040		11,650,500	5.71/(6.06)			356,216	(454,947)		(852,710)	(454,947)				220,421		B023
CSWAP: GBP/USD 07/09/2037	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/12/2025	07/09/2037		3,400,000	5.77/(5.83)			(13,825)	37,376		71,044	37,376				57,722		B023
CSWAP: GBP/USD 12/11/2032	PD PORTS ACQUISITIONS UK LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2025	12/11/2032		39,455,080	5.60/(5.94)			559,001	(1,030,913)		(1,547,790)	(1,030,913)				520,100		B023
CSWAP: GBP/USD 12/11/2037	PD PORTS ACQUISITIONS UK LTD	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/20/2025	12/11/2037		5,636,440	6.07/(6.42)			79,773	(147,273)		(292,951)	(147,273)				97,436		B023
CSWAP: GBP/USD 12/11/2040	HEATHROW AIRPORT LIMITED	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/13/2025	12/11/2040		43,256,400	5.78/(6.09)			(770,225)	349,317		(534,752)	349,317				836,432		B023
CSWAP: GBP/USD 12/30/2054	EVERTON STADIUM DEVELOPMENT HOLDIN	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	02/05/2025	12/30/2054		30,348,875	7.43/(7.38)			30,127	(2,268,578)		(2,664,130)	(2,268,578)				817,400		B023
CSWAP: USD/AUD 02/05/2044	SYDNEY AIRPORT FINANCE COMPANY	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	10/02/2018	02/05/2044		3,527,020	4.65/(4.85)			8,070	259,456		515,199	(233,728)				75,047		B023
CSWAP: USD/AUD 02/05/2049	SYDNEY AIRPORT FINANCE COMPANY	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	10/02/2018	02/05/2049		3,886,920	4.73/(4.90)			10,233	285,931		586,081	(257,578)				93,438		B023
CSWAP: USD/AUD 05/07/2039	FLINDERS PORT HOLDINGS PTY LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	02/06/2019	05/07/2039		4,207,880	4.62/(4.72)			8,768	273,466		591,485	(281,428)				76,891		B023
CSWAP: USD/AUD 07/11/2039	LONSDALE FINANCE PTY LTD	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2019	07/11/2039		38,325,690	4.21/(4.35)			82,799	2,515,854		5,105,865	(2,561,470)				704,980		B023
CSWAP: USD/AUD 07/18/2028	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		29,049,300	4.15/(4.44)			104,823	3,842,376		4,231,952	(1,803,046)				231,847		B023
CSWAP: USD/AUD 08/01/2029	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/01/2019	08/01/2029		11,260,800	3.67/(3.48)			48,855	591,203		951,936	(763,194)				106,626		B023
CSWAP: USD/AUD 08/01/2031	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/01/2019	08/01/2031		10,275,480	3.77/(3.66)			38,191	539,473		1,006,906	(696,415)				121,432		B023
CSWAP: USD/AUD 10/1/2028	LONSDALE FINANCE PTY LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		10,917,960	4.29/(4.42)			39,660	1,048,583		1,247,620	(705,955)				90,583		B023
CSWAP: USD/AUD 10/18/2048	QPH FINANCE CO PTY LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/18/2018	10/18/2048		5,688,760	4.57/(4.98)			9,960	554,016		809,076	(367,287)				135,858		B023
CSWAP: USD/AUD 12/13/2028	NETWORK FINANCE COMPANY PTY LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		25,495,680	4.20/(4.36)			110,737	3,089,526		3,572,828	(1,602,708)				219,078		B023
CSWAP: USD/AUD 4/11/2033	NSW PORTS FINANCE CO PTY LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/14/2018	04/11/2033		7,416,600	4.20/(4.65)			27,770	1,148,212		1,361,415	(448,377)				100,070		B023
CSWAP: USD/AUD 4/11/2048	NSW PORTS FINANCE CO PTY LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/14/2018	04/11/2048		23,433,300	4.44/(5.00)			76,146	3,627,860		4,221,796	(1,416,679)				553,209		B023
CSWAP: USD/AUD 6/16/2040	SYDNEY AIRPORT FINANCE COMPANY	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/12/2020	06/16/2040		6,071,400	3.20/(3.28)			(699)	69,752		496,224	(429,297)				115,470		B023
CSWAP: USD/AUD 6/25/2031	QANTAS AIRWAYS LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/22/2019	06/25/2031		25,734,940	3.85/(3.64)			88,400	794,756		2,081,838	(1,783,966)				301,355		B023
CSWAP: USD/AUD 6/27/2027	HALLETT HILL NO 2 PTY LTD	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/17/2015	06/27/2027		6,737,790	3.86/(4.88)			(22,228)	839,793		815,627	(498,151)				41,090		B023
CSWAP: USD/AUD 7/11/2032	ALS GROUP FINANCE PTY LTD	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/15/2022	07/11/2032		9,602,600	3.61/(4.64)			(60,043)	733,497		645,702	(634,405)				122,706		B023
CSWAP: USD/AUD 7/11/2032	ALS GROUP FINANCE PTY LTD	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/15/2022	07/11/2032		6,425,800	3.61/(4.64)			(40,179)	490,837		432,086	(424,527)				82,111		B023
CSWAP: USD/AUD 8/14/2029	QPH FINANCE CO PTY LIMITED	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/11/2014	08/14/2029		12,015,360	4.55/(6.28)			15,920	3,479,682		3,367,950	(610,555)				114,334		B023
CSWAP: USD/AUD 9/18/2032	MIRVAC GROUP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/12/2019	09/18/2032		7,012,170	4.21/(4.19)			18,662	410,357		764,945	(472,226)				90,892		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/AUD 9/18/2034	MIRVAC GROUP FINANCE LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		7,437,150	4.29/(4.31)			17,427	435,227		891,885	(500,846)				109,812		B023
CSWAP: USD/CAD 01/07/2032	RICHARDSON INTERNATIONAL LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/07/2021	01/07/2032		4,701,195	2.86/(3.19)			(3,438)	396,982		149,015	(201,863)				57,683		B023
CSWAP: USD/CAD 01/16/2028	ENTERPRISE FLEET MANAGEMENT CANADA	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	01/08/2025	01/16/2028		100,094,400	5.69/(4.19)			1,557,009	(4,957,579)		(4,027,906)	(4,957,579)				715,489		B023
CSWAP: USD/CAD 06/02/2028	ENTERPRISE FLEET MANAGEMENT CANADA	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/16/2025	06/02/2028		100,100,000	5.48/(4.13)			2,863,088	(2,033,868)		(1,019,998)	(2,033,868)				778,904		B023
CSWAP: USD/CAD 06/27/2030	TFORCE HOLDINGS INC.	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	06/20/2025	06/27/2030		9,611,884	5.52/(4.52)			117,603	(17,881)		81,998	(17,881)				101,841		B023
CSWAP: USD/CAD 06/27/2032	TFORCE HOLDINGS INC.	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	06/20/2025	06/27/2032		10,922,595	5.88/(4.94)			130,004	(20,319)		126,636	(20,319)				139,163		B023
CSWAP: USD/CAD 06/27/2034	TFORCE HOLDINGS INC.	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	06/20/2025	06/27/2034		6,699,192	6.23/(5.33)			78,572	(12,463)		98,464	(12,463)				97,617		B023
CSWAP: USD/CAD 06/30/2033	LINAMAR CORPORATION	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		9,468,600	6.14/(5.96)			25,316	57,694		(260,172)	(441,361)				129,666		B023
CSWAP: USD/CAD 06/30/2051	OILERS ENTERTAINMENT GROUP CANADA	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/26/2025	06/30/2051		6,902,280	6.21/(5.07)			26,920	(320,044)		13,124	(320,044)				174,316		B023
CSWAP: USD/CAD 06/30/2051	OILERS ENTERTAINMENT GROUP CANADA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		14,663,783	4.05/(4.56)			(18,210)	1,093,833		(638,861)	(659,572)				370,332		B023
CSWAP: USD/CAD 07/10/2037	MULLEN GROUP LTD.	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/22/2025	07/10/2037		19,469,295	7.00/(6.04)			331,096	(227,951)		234,463	(227,951)				330,570		B023
CSWAP: USD/CAD 07/17/2034	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		16,980,126	3.13/(3.42)			(21,752)	711,660		(397,713)	(762,973)				248,223		B023
CSWAP: USD/CAD 07/17/2035	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		21,548,770	3.17/(3.46)			(27,197)	903,138		(615,460)	(968,257)				332,926		B023
CSWAP: USD/CAD 07/31/2033	NRM CABIN INTERMEDIATE 1 LP/NRM CA	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	01/31/2024	07/31/2033		14,335,404	5.88/(5.58)			118,592	325,929		105,499	(752,150)				197,422		B023
CSWAP: USD/CAD 07/31/2033	NRM CABIN INTERMEDIATE 2 LP/NRM CA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/31/2024	07/31/2033		9,832,290	6.94/(6.63)			84,006	223,546		75,365	(512,764)				135,407		B023
CSWAP: USD/CAD 08/06/2037	MCCAIN FINANCE CANADA LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/18/2025	08/06/2037		1,821,750	5.73/(5.07)			(3,450)	(2,069)		1,795	(2,069)				31,031		B023
CSWAP: USD/CAD 10/23/2030	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		8,599,904	3.73/(3.68)			35,360	793,958		573,072	(366,090)				94,342		B023
CSWAP: USD/CAD 10/23/2032	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		10,287,735	3.84/(3.79)			42,888	949,781		616,496	(437,940)				134,298		B023
CSWAP: USD/CAD 11/08/2041	DP WORLD CANADA INVESTMENT INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		34,870,500	2.95/(3.54)			(72,189)	3,464,335		(30,951)	(1,472,915)				694,478		B023
CSWAP: USD/CAD 4/8/2029	KEYERA PARTNERSHIP	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	09/20/2013	04/08/2029		39,086,048	5.12/(5.34)			461,013	9,759,037		9,359,857	(1,375,405)				353,466		B023
CSWAP: USD/CAD 7/10/2034	MULLEN GROUP LTD	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	06/06/2024	07/10/2034		32,689,875	6.57/(5.93)			214,879	43,514		(74,137)	(1,531,078)				477,338		B023
CSWAP: USD/CHF 01/06/2050	THERMO FISHER SCIENTIFIC INC.	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2024	01/06/2050		42,844,092	5.83/(1.47)			1,044,945	(5,583,422)		(2,701,043)	(3,526,371)				1,050,180		B023
CSWAP: USD/CHF 10/14/2037	CADENT FINANCE PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/23/2025	10/14/2037		6,943,200	5.67/(1.86)			(56,892)	947		113,048	947				119,226		B023
CSWAP: USD/CHF 10/15/2035	SCOTTLAND GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/24/2025	10/15/2035		6,795,360	5.63/(1.91)			(7,686)	(20,670)		44,992	(20,670)				106,334		B023
CSWAP: USD/CHF 12/11/2029	BRUKER CORPORATION	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/25/2019	12/11/2029		47,094,188	3.36/(1.01)			992,763	(12,230,520)		(14,458,416)	(7,462,639)				467,868		B023
CSWAP: USD/CHF 12/11/2035	SOUTHERN GAS NETWORKS PLC	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/18/2025	12/11/2035		13,684,871	5.58/(1.90)			(76,962)	(73,412)		9,722	(73,412)				215,843		B023
CSWAP: USD/CHF 4/15/2036	BRUKER CORPORATION	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/10/2024	04/15/2036		9,388,000	5.89/(2.62)			286,776	(709,823)		(1,248,257)	(1,270,236)				150,617		B023
CSWAP: USD/CHF 4/15/2039	BRUKER CORPORATION	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2024	04/15/2039		28,164,000	6.15/(2.71)			907,555	(2,129,468)		(4,051,149)	(3,810,709)				513,479		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/EUR 01/07/2031	AMERICOLD REALTY OPERATING PARTNER	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/30/2020	01/07/2031		26,788,420	3.07/(1.62)			387,150	(106,497)		289,469	(3,181,966)				300,159		B023
CSWAP: USD/EUR 01/30/2028	SSP FINANCING LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	01/16/2025	01/30/2028		33,884,400	5.80/(3.75)			986,943	(4,872,468)		(4,541,412)	(4,872,468)				244,473		B023
CSWAP: USD/EUR 02/01/2034	KONINKLIJKE FRIESLANDCAMPINA NV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/25/2023	02/01/2034		15,882,000	6.77/(5.00)			212,752	(1,734,758)		(1,494,799)	(2,084,257)				225,909		B023
CSWAP: USD/EUR 02/01/2036	KONINKLIJKE FRIESLANDCAMPINA NV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/25/2023	02/01/2036		5,294,000	6.87/(5.11)			69,887	(578,253)		(498,064)	(694,752)				84,094		B023
CSWAP: USD/EUR 02/28/2033	BRUSSELS AIRPORT COMPANY NV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		1,398,280	5.47/(4.44)			10,236	(128,506)		(163,688)	(180,636)				18,717		B023
CSWAP: USD/EUR 03/10/2027	BIDCORP FOODSERVICE EUROPE LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		6,171,000	3.32/(1.65)			98,620	(288,478)		(269,341)	(764,228)				33,645		B023
CSWAP: USD/EUR 03/10/2029	BIDCORP FOODSERVICE EUROPE LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		7,854,000	3.50/(1.88)			120,534	(367,154)		(264,089)	(972,653)				70,158		B023
CSWAP: USD/EUR 03/12/2035	TATE & LYLE INTERNATIONAL FINANCE	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/23/2025	03/12/2035		37,440,000	6.02/(4.03)			2,339,933	(4,840,219)		(3,176,661)	(4,840,219)				567,806		B023
CSWAP: USD/EUR 03/12/2037	TATE & LYLE INTERNATIONAL FINANCE	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/23/2025	03/12/2037		19,760,000	6.12/(4.13)			1,233,247	(2,554,560)		(1,565,150)	(2,554,560)				330,688		B023
CSWAP: USD/EUR 03/13/2030	BIDCORP FOODSERVICE EUROPE LIMITED	D1	Currency	BANK OF MONTREAL .. NQG6HPCNCCU6TUTQYE16	01/23/2025	03/13/2030		1,040,000	5.87/(3.83)			65,084	(134,451)		(109,713)	(134,451)				10,657		B023
CSWAP: USD/EUR 03/13/2032	BIDCORP FOODSERVICE EUROPE LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	01/23/2025	05/13/2032		520,000	6.07/(4.04)			40,570	(67,225)		(49,859)	(67,225)				6,562		B023
CSWAP: USD/EUR 03/15/2031	GATX RAIL GERMANY GMBH	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/24/2024	03/15/2031		54,485,000	6.01/(EURIBOR6M +175.00 bps)			759,502	(4,237,527)		(3,545,682)	(6,947,524)				621,552		B023
CSWAP: USD/EUR 03/27/2026	EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	03/27/2026		12,796,500	3.54/(0.90)			332,266	(592,236)		(559,739)	(1,584,036)				31,057		B023
CSWAP: USD/EUR 03/30/2028	BIDCORP FOODSERVICE EUROPE LTD	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	03/16/2023	03/30/2028		21,176,000	5.45/(4.49)			109,921	(2,313,011)		(2,595,131)	(2,779,010)				158,699		B023
CSWAP: USD/EUR 03/31/2034	RHEINKALK HOLDING GMBH	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/09/2022	03/31/2034		18,097,400	3.75/(2.38)			225,523	(1,163,589)		(845,435)	(2,278,788)				259,936		B023
CSWAP: USD/EUR 03/31/2037	RHEINKALK HOLDING GMBH	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/09/2022	03/31/2037		11,586,750	3.92/(2.58)			139,089	(744,981)		(528,285)	(1,458,980)				194,357		B023
CSWAP: USD/EUR 04/29/2044	BRUSSELS AIRPORT COMPANY NV	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		5,402,000	6.01/(4.29)			75,522	(470,253)		(277,622)	(694,752)				115,670		B023
CSWAP: USD/EUR 05/03/2027	SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/17/2017	05/03/2027		5,378,000	3.95/(1.71)			112,357	(494,253)		(433,452)	(694,752)				31,092		B023
CSWAP: USD/EUR 05/07/2032	M FINANCE	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		13,858,000	6.64/(4.65)			216,102	(1,409,857)		(1,010,159)	(1,806,356)				174,652		B023
CSWAP: USD/EUR 05/07/2034	M FINANCE	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/18/2024	05/07/2034		20,254,000	6.68/(4.69)			313,874	(2,060,560)		(1,332,113)	(2,640,059)				292,694		B023
CSWAP: USD/EUR 05/10/2032	MILLIKEN & CO	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		64,920,000	4.46/(2.70)			1,015,370	(5,547,032)		(3,443,718)	(8,337,029)				818,716		B023
CSWAP: USD/EUR 05/14/2040	XPFIBRE GROUPE	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/02/2025	05/14/2040		18,294,250	6.27/(4.84)			1,067,404	(1,553,964)		(1,746,457)	(1,553,964)				346,845		B023
CSWAP: USD/EUR 05/18/2032	WAREHOUSES DE PAUW NV	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		28,322,200	4.22/(2.60)			409,757	(2,448,404)		(1,732,596)	(3,640,503)				357,790		B023
CSWAP: USD/EUR 05/23/2034	SG FINANCE & TREASURY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	05/23/2034		42,796,000	6.17/(4.26)			675,949	(4,182,021)		(2,624,685)	(5,558,019)				620,072		B023
CSWAP: USD/EUR 06/01/2030	BIDCORP FOODSERVICE EUROPE LTD	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	03/16/2023	06/01/2030		21,176,000	5.64/(4.75)			92,291	(2,313,011)		(2,861,492)	(2,779,010)				222,579		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/EUR 06/05/2034	BRUSSELS AIRPORT COMPANY NV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		3,013,200	3.77/(1.64)			62,636	(157,816)		78,687	(375,166)				43,751		B023
CSWAP: USD/EUR 06/08/2032	SHV NEDERLAND BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		21,889,900	4.63/(3.12)			271,757	(2,186,336)		(1,864,542)	(2,848,485)				277,775		B023
CSWAP: USD/EUR 06/08/2034	SHV NEDERLAND BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034		21,889,900	4.73/(3.27)			256,204	(2,186,336)		(1,874,498)	(2,848,485)				317,990		B023
CSWAP: USD/EUR 06/14/2029	SONEPAR SA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2019	06/14/2029		10,175,400	3.90/(1.50)			238,496	(394,655)		17,151	(1,250,554)				94,565		B023
CSWAP: USD/EUR 06/17/2054	BRUSSELS AIRPORT COMPANY NV	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	02/22/2024	06/17/2054		14,369,320	6.05/(4.29)			207,498	(1,250,872)		(431,828)	(1,848,041)				383,418		B023
CSWAP: USD/EUR 06/20/2030	FERRERO INTERNATIONAL SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2030		218,360	5.09/(4.27)			1,177	(16,530)		(21,607)	(27,790)				2,309		B023
CSWAP: USD/EUR 06/20/2033	FERRERO INTERNATIONAL SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		7,315,060	5.22/(4.39)			39,430	(553,759)		(822,361)	(930,968)				99,992		B023
CSWAP: USD/EUR 07/01/2041	PURATOS GROUP NV	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		10,967,400	3.55/(1.84)			195,123	397,345		1,156,644	(1,250,554)				215,960		B023
CSWAP: USD/EUR 07/01/2042	PURATOS GROUP NV	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		11,576,700	3.30/(1.56)			207,906	419,420		998,635	(1,320,030)				235,192		B023
CSWAP: USD/EUR 07/09/2035	METTLER-TOLEDO INTERNATIONAL INC.	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	12/10/2024	07/09/2035		8,526,870	5.70/(3.80)			(61,157)	(986,179)		(617,119)	(938,821)				131,588		B023
CSWAP: USD/EUR 07/12/2032	HALMA PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		30,192,000	4.03/(2.29)			478,678	(2,399,002)		(1,863,248)	(3,855,876)				385,887		B023
CSWAP: USD/EUR 07/23/2026	EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/08/2019	07/23/2026		22,225,500	3.52/(0.90)			570,146	(1,028,621)		(895,396)	(2,751,220)				83,079		B023
CSWAP: USD/EUR 08/17/2027	SEGRO PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		27,422,850	3.75/(1.77)			523,104	(1,351,188)		(1,070,956)	(3,404,287)				174,916		B023
CSWAP: USD/EUR 08/17/2029	SEGRO PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		38,895,675	3.88/(2.00)			699,099	(1,916,481)		(987,060)	(4,828,529)				370,538		B023
CSWAP: USD/EUR 09/05/2030	SPIRAX SARCO OVERSEAS LIMITED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/10/2023	09/05/2030		1,101,800	5.62/(4.38)			11,380	(72,651)		(79,055)	(138,950)				11,921		B023
CSWAP: USD/EUR 09/23/2031	BREEDON HOLDINGS LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/23/2021	09/23/2031		4,786,800	2.95/(1.33)			78,941	88,998		208,304	(555,802)				57,299		B023
CSWAP: USD/EUR 09/25/2030	HGIT PROPERTIES LP	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	09/12/2025	09/25/2030		30,589,200	5.28/(4.06)			159,829	(63,959)		(68,357)	(63,959)				332,881		B023
CSWAP: USD/EUR 09/25/2032	HGIT PROPERTIES LP	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/12/2025	09/25/2032		40,785,600	5.55/(4.34)			212,498	(85,279)		(142,652)	(85,279)				529,417		B023
CSWAP: USD/EUR 1/24/2029	TENNET HOLDING BV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		18,810,000	4.19/(1.61)			478,644	(568,434)		194,626	(2,292,683)				164,748		B023
CSWAP: USD/EUR 1/24/2031	TENNET HOLDING BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		35,340,000	4.30/(1.83)			857,660	(1,067,967)		1,127,208	(4,307,465)				397,810		B023
CSWAP: USD/EUR 1/30/2030	SSP FINANCING LTD	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	01/16/2025	01/30/2030		3,337,100	6.01/(3.99)			95,153	(479,864)		(412,425)	(479,864)				33,723		B023
CSWAP: USD/EUR 1/31/2031	LINAMAR CORPORATION	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/29/2020	01/31/2031		18,720,000	2.78/(1.37)			267,116	(71,209)		178,161	(2,223,208)				211,123		B023
CSWAP: USD/EUR 10/01/2031	FUTBOL CLUB BARCELONA	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/04/2021	10/01/2031		13,743,685	3.67/(2.07)			224,666	106,241		429,703	(1,613,460)				164,830		B023
CSWAP: USD/EUR 10/01/2031	FUTBOL CLUB BARCELONA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		10,498,287	3.35/(1.89)			174,684	81,154		165,968	(1,437,406)				125,908		B023
CSWAP: USD/EUR 10/11/2029	SPIRAX-SARCO OVERSEAS LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/03/2022	10/11/2029		7,815,200	5.58/(4.17)			45,751	(1,580,404)		(1,646,662)	(1,111,604)				75,981		B023
CSWAP: USD/EUR 10/23/2034	MERILUX SARL	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/08/2024	10/23/2034		49,954,450	5.90/(4.39)			587,382	(3,483,049)		(2,980,019)	(6,322,247)				741,636		B023
CSWAP: USD/EUR 10/27/2029	SIRONA DENTAL SERVICES GMBH	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		9,406,320	3.35/(1.50)			167,228	(459,064)		(216,019)	(1,167,184)				91,978		B023
CSWAP: USD/EUR 10/27/2029	DENTSPLY SIRONA INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		3,135,440	3.35/(1.50)			55,743	(153,021)		(72,006)	(389,061)				30,659		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/EUR 10/29/2032	VTG FINANCE SA	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/01/2020	10/29/2032		9,094,625	2.78/(1.45)			120,518	(7,367)		114,503	(1,076,866)				118,866		B023
CSWAP: USD/EUR 10/29/2035	VTG FINANCE SA	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/01/2020	10/29/2035		5,574,125	3.09/(1.70)			77,015	(4,515)		132,167	(660,015)				87,395		B023
CSWAP: USD/EUR 11/04/2026	GATX RAIL GERMANY GMBH	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	10/17/2019	11/04/2026		31,147,200	3.20/(1.07)			646,240	(1,737,415)		(1,565,934)	(3,890,614)				143,060		B023
CSWAP: USD/EUR 11/08/2028	ALS GROUP FINANCE PTY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/25/2023	11/08/2028		317,280	6.51/(4.71)			4,156	(35,055)		(33,097)	(41,685)				2,682		B023
CSWAP: USD/EUR 11/08/2030	AMVEST RCF CUSTODIAN BV	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	10/26/2023	11/08/2030		422,240	7.06/(5.19)			5,574	(47,540)		(42,330)	(55,580)				4,653		B023
CSWAP: USD/EUR 11/12/2026	KINGSPAN SECURITIES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/09/2015	11/12/2026		8,058,500	4.07/(2.43)			126,793	(280,099)		(273,328)	(986,548)				37,491		B023
CSWAP: USD/EUR 11/15/2053	VAL FINANCE COMPANY SARL	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		38,037,600	7.09/(5.22)			481,947	(4,242,619)		(3,523,517)	(5,002,217)				1,004,458		B023
CSWAP: USD/EUR 11/30/2031	VICAT SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		6,987,000	2.93/(1.27)			116,135	(59,703)		147,227	(833,703)				84,985		B023
CSWAP: USD/EUR 11/30/2036	VICAT SA	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/21/2021	11/30/2036		9,316,000	3.26/(1.57)			157,662	(79,604)		437,740	(1,111,604)				153,949		B023
CSWAP: USD/EUR 12/01/2026	CORBION NV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/05/2021	12/01/2026		18,440,000	3.32/(1.77)			283,475	(351,209)		(341,685)	(2,223,208)				88,330		B023
CSWAP: USD/EUR 12/04/2037	DFMG HOLDING GMBH	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	11/19/2025	12/04/2037		4,272,020	5.89/(4.56)			46,737	(73,447)		(67,938)	(73,447)				73,791		B023
CSWAP: USD/EUR 12/04/2040	DFMG HOLDING GMBH	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/19/2025	12/04/2040		5,773,000	6.09/(4.72)			63,315	(99,253)		(95,871)	(99,253)				111,559		B023
CSWAP: USD/EUR 12/08/2040	BRUSSELS AIRPORT COMPANY NV	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/13/2020	12/08/2040		12,179,750	4.67/(2.94)			216,816	82,910		845,389	(1,431,190)				235,450		B023
CSWAP: USD/EUR 12/1/2030	COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		53,652,428	3.87/(2.07)			1,054,942	(4,231,205)		(3,366,533)	(7,371,688)				595,067		B023
CSWAP: USD/EUR 12/1/2032	KINGSPAN SECURITIES LIMITED	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		5,950,000	2.94/(1.66)			78,260	77,747		132,283	(694,752)				78,433		B023
CSWAP: USD/EUR 12/10/2035	ROQUETTE FRERES SA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/25/2025	12/10/2035		8,092,000	5.72/(4.47)			53,870	(129,154)		(149,769)	(129,154)				127,612		B023
CSWAP: USD/EUR 12/10/2037	ROQUETTE FRERES SA	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/25/2025	12/10/2037		8,092,000	5.83/(4.55)			53,982	(129,154)		(156,747)	(129,154)				139,869		B023
CSWAP: USD/EUR 12/11/2030	KINGSPAN SECURITIES LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		5,950,000	2.83/(1.59)			75,779	77,747		102,622	(694,752)				66,176		B023
CSWAP: USD/EUR 12/13/2027	AMETEK INC	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/28/2018	12/13/2027		15,796,200	4.38/(1.71)			410,268	(646,107)		(235,577)	(1,945,307)				110,310		B023
CSWAP: USD/EUR 12/14/2034	ROQUETTE FRERES SA	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/14/2022	12/14/2034		43,764,000	4.88/(3.59)			372,310	(5,562,922)		(5,718,399)	(5,835,920)				654,960		B023
CSWAP: USD/EUR 12/17/2040	SEGRO PLC	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/17/2020	12/17/2040		12,276,500	3.08/(1.83)			146,829	(348,843)		(74,249)	(1,493,718)				237,516		B023
CSWAP: USD/EUR 12/21/2026	INTERTEK FINANCE PLC	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/21/2026		82,275,000	5.54/(3.94)			1,116,369	(5,808,790)		(5,843,122)	(10,421,286)				405,701		B023
CSWAP: USD/EUR 12/21/2027	INTERTEK FINANCE PLC	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/14/2023	12/21/2027		27,425,000	5.46/(3.89)			365,158	(1,936,263)		(1,876,552)	(3,473,762)				192,591		B023
CSWAP: USD/EUR 12/21/2035	VESTEDA FINANCE BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/22/2020	12/21/2035		11,872,550	2.70/(1.38)			158,641	10,600		262,363	(1,403,400)				187,516		B023
CSWAP: USD/EUR 12/3/2032	SAFESTORE HOLDINGS PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/14/2024	12/03/2032		21,104,000	5.91/(4.03)			309,943	(2,385,011)		(1,776,568)	(2,779,010)				277,756		B023
CSWAP: USD/EUR 12/5/2031	SPIRAX-SARCO OVERSEAS LIMITED	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	11/19/2024	12/05/2031		47,646,000	5.72/(3.85)			707,036	(5,204,274)		(3,954,235)	(6,252,772)				580,202		B023
CSWAP: USD/EUR 2/20/2040	BRUSSELS AIRPORT COMPANY NV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		7,030,800	4.13/(2.14)			134,837	(368,238)		332,003	(875,388)				132,227		B023
CSWAP: USD/EUR 2/21/2028	IMI GROUP LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		14,334,000	3.41/(1.53)			275,638	240,594		416,661	(1,667,406)				104,905		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/EUR 2/28/2030	BRUSSELS AIRPORT COMPANY NV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/09/2023	02/28/2030		5,378,000	5.44/(4.32)			44,509	(494,253)		(558,808)	(694,752)				54,874		B023
CSWAP: USD/EUR 3/10/2028	EVIDES NV	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		12,190,050	2.07/(0.79)			155,524	93,210		97,048	(1,431,190)				90,235		B023
CSWAP: USD/EUR 3/20/2031	DIPLOMA PLC	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL77OXOHC3ZE78	02/28/2024	03/20/2031		7,581,000	5.81/(4.18)			95,909	(640,154)		(551,406)	(972,653)				86,596		B023
CSWAP: USD/EUR 3/20/2034	DIPLOMA PLC	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGCO3JS6CEU02	02/28/2024	03/20/2034		2,707,500	5.89/(4.27)			33,672	(228,626)		(184,620)	(347,376)				38,817		B023
CSWAP: USD/EUR 3/20/2036	DIPLOMA PLC	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/28/2024	03/20/2036		4,332,000	6.00/(4.38)			53,482	(365,802)		(288,262)	(555,802)				69,260		B023
CSWAP: USD/EUR 4/11/2039	PUBLIC STORAGE	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/03/2024	04/11/2039		62,031,000	5.83/(4.08)			872,300	(5,499,906)		(3,173,611)	(7,989,653)				1,130,468		B023
CSWAP: USD/EUR 4/30/2034	HALMA PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034		36,149,400	5.72/(3.94)			525,786	(2,901,080)		(2,065,503)	(4,620,104)				521,800		B023
CSWAP: USD/EUR 5/14/2034	XPFIBRE GROUPE	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/26/2024	05/14/2034		25,283,260	5.90/(4.53)			265,456	(1,376,767)		(1,358,240)	(3,154,176)				365,791		B023
CSWAP: USD/EUR 5/14/2037	XPFIBRE GROUPE	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGCO3JS6CEU02	09/26/2024	05/14/2037		16,818,380	6.09/(4.70)			177,937	(915,823)		(933,787)	(2,098,152)				283,620		B023
CSWAP: USD/EUR 6/06/2027	CRODA INTERNATIONAL PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/16/2019	06/06/2027		14,544,400	3.65/(1.18)			351,735	(723,457)		(493,397)	(1,806,356)				86,967		B023
CSWAP: USD/EUR 6/15/2044	VTG FINANCE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/30/2024	06/15/2044		15,975,725	6.54/(4.70)			233,040	(1,347,420)		(684,968)	(2,049,520)				343,278		B023
CSWAP: USD/EUR 6/18/2034	CHANEL LIMITED	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/30/2024	06/18/2034		61,759,500	5.68/(4.00)			829,369	(5,184,180)		(3,670,388)	(7,920,178)				898,622		B023
CSWAP: USD/EUR 6/18/2036	CHANEL LTD	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	05/30/2024	06/18/2036		30,879,750	5.79/(4.10)			415,135	(2,592,090)		(1,709,024)	(3,960,089)				499,623		B023
CSWAP: USD/EUR 6/27/2045	ALPHA TRAINS FINANCE SA	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	06/27/2024	06/27/2045		5,362,000	6.20/(4.67)			476,460	(510,253)		(520,760)	(90,795)				118,394		B023
CSWAP: USD/EUR 6/27/2050	ALPHA TRAINS FINANCE SA	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2050		12,547,080	6.14/(4.63)			1,113,928	(1,193,991)		(1,210,234)	(318,396)				310,550		B023
CSWAP: USD/EUR 6/28/2029	IMI GROUP LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/15/2022	06/28/2029		42,701,500	4.81/(3.30)			463,759	(5,450,972)		(5,247,133)	(5,696,970)				399,045		B023
CSWAP: USD/EUR 6/29/2030	SAFRAN	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		9,542,950	3.28/(2.00)			113,166	(439,880)		(386,176)	(1,181,079)				101,172		B023
CSWAP: USD/EUR 6/29/2032	SAFRAN	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		10,104,300	3.37/(2.05)			123,121	(465,755)		(351,352)	(1,250,554)				128,791		B023
CSWAP: USD/EUR 8/15/2031	SH EURO FINANCE LP	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/31/2024	08/15/2031		1,084,000	5.42/(3.93)			13,161	(90,451)		(82,678)	(138,950)				12,854		B023
CSWAP: USD/EUR 8/15/2034	SH EURO FINANCE LP	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	07/31/2024	08/15/2034		4,986,400	5.60/(4.11)			59,769	(416,072)		(369,339)	(639,172)				73,231		B023
CSWAP: USD/EUR 9/20/2035	VITENS NV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/23/2023	09/20/2035		10,840,000	5.90/(4.46)			117,847	(904,505)		(877,018)	(1,389,505)				169,031		B023
CSWAP: USD/EUR 9/23/2028	WOODWARD INTERNATIONAL BV	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		11,247,000	3.20/(1.31)			206,481	(497,505)		(291,217)	(1,389,505)				92,941		B023
CSWAP: USD/EUR 9/27/2033	COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033		19,649,600	4.17/(1.96)			455,627	858,391		1,733,598	(2,223,208)				273,426		B023
CSWAP: USD/GBP 01/09/2034	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	01/09/2034		3,533,750	4.56/(3.01)			50,247	(165,136)		261,815	(254,787)				50,069		B023
CSWAP: USD/GBP 01/10/2029	NORTHERN GAS NETWORKS LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		7,274,850	4.28/(2.84)			102,418	(122,923)		224,779	(509,573)				63,318		B023
CSWAP: USD/GBP 01/10/2031	NORTHERN GAS NETWORKS LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		9,258,900	4.40/(2.97)			129,095	(156,447)		538,331	(648,548)				103,829		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/GBP 01/15/2049	QUEEN MARY UNIVERSITY OF LONDON	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		14,036,000	4.75/(2.97)			233,809	(759,546)		3,224,055	(1,019,147)				336,992		B023
CSWAP: USD/GBP 01/16/2030	PEEL PORTS PP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		31,448,700	3.72/(2.54)			332,548	(2,043,035)		(321,345)	(2,306,978)				316,313		B023
CSWAP: USD/GBP 01/31/2029	DERWENT LONDON PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		12,634,380	4.50/(2.87)			191,560	(681,611)		11,162	(917,232)				111,004		B023
CSWAP: USD/GBP 01/31/2034	UMV GLOBAL FOODS COMPANY LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		24,265,800	3.30/(2.64)			170,271	54,907		1,428,806	(1,667,695)				345,104		B023
CSWAP: USD/GBP 02/06/2029	ANGLIAN WATER SERVICES FINANCING P	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	10/11/2018	02/06/2029		8,731,800	4.31/(2.88)			123,728	(145,527)		275,567	(611,488)				76,921		B023
CSWAP: USD/GBP 02/19/2045	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		13,869,000	3.79/(2.66)			114,845	(1,599,071)		906,628	(1,065,472)				303,464		B023
CSWAP: USD/GBP 02/28/2028	TRITAX BIG BOX REIT PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		83,813,800	4.49/(2.86)			1,263,712	(4,286,950)		(1,022,066)	(6,068,555)				616,137		B023
CSWAP: USD/GBP 02/28/2030	TRITAX BIG BOX REIT PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		44,466,100	4.60/(2.98)			660,528	(2,274,374)		902,998	(3,219,577)				453,706		B023
CSWAP: USD/GBP 03/18/2044	WALES & WEST UTILITIES LTD	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		32,561,900	5.94/(5.50)			13,643	(2,005,875)		(149,566)	(2,381,097)				695,039		B023
CSWAP: USD/GBP 03/19/2034	CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		43,635,600	4.32/(2.89)			553,731	(2,096,087)		2,923,635	(3,150,090)				625,497		B023
CSWAP: USD/GBP 03/19/2039	CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		39,785,400	4.49/(2.99)			533,744	(1,911,138)		4,923,685	(2,872,141)				723,337		B023
CSWAP: USD/GBP 03/31/2045	VIRIDOR ENERGY GROUP LIMITED	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	10/09/2025	03/31/2045		11,480,140	5.97/(6.48)			(72,590)	(87,287)		(555,452)	(87,287)				251,912		B023
CSWAP: USD/GBP 04/01/2028	ANGLIAN WATER SERVICES FINANCING	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2012	04/01/2028		58,000,000	4.19/(4.39)			247,658	8,253,235		8,428,228	(3,426,656)				435,199		B023
CSWAP: USD/GBP 04/13/2035	SCOTTISH GAS NETWORKS PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035		3,876,000	5.78/(6.31)			(62,962)	(697,169)		(938,742)	(315,009)				59,062		B023
CSWAP: USD/GBP 04/18/2044	WALES & WEST UTILITIES LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	01/18/2024	04/18/2044		16,089,630	6.09/(5.84)			(21,456)	(992,500)		(508,683)	(1,176,651)				344,235		B023
CSWAP: USD/GBP 04/28/2028	LONDONMETRIC PROPERTY PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		9,730,000	2.70/(2.06)			68,255	314,653		490,041	(648,548)				74,198		B023
CSWAP: USD/GBP 04/28/2031	GROSVENOR LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031		34,869,100	5.70/(5.57)			349,797	5,547,018		6,622,879	(2,019,763)				402,358		B023
CSWAP: USD/GBP 05/07/2039	BROMFORD HOUSING GROUP LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2019	05/07/2039		9,074,800	4.50/(3.01)			126,806	(340,547)		1,207,358	(648,548)				165,824		B023
CSWAP: USD/GBP 05/12/2035	SOUTH WEST WATER LTD	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	04/05/2023	05/12/2035		25,326,280	5.34/(5.48)			(135,853)	(1,978,227)		(2,189,136)	(1,880,789)				387,565		B023
CSWAP: USD/GBP 06/05/2028	GREAT PORTLAND ESTATES PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	02/16/2018	06/05/2028		4,910,850	4.10/(2.70)			75,131	203,176		383,674	(324,274)				38,277		B023
CSWAP: USD/GBP 06/06/2027	CRODA INTERNATIONAL PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		12,804,000	3.62/(2.46)			130,942	(646,496)		(398,330)	(926,497)				76,560		B023
CSWAP: USD/GBP 06/15/2037	MOTO INVESTMENTS LTD	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		16,529,200	3.87/(3.27)			92,357	(149,415)		979,188	(1,148,856)				279,815		B023
CSWAP: USD/GBP 06/16/2028	LONDONMETRIC PROPERTY PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/17/2021	06/16/2028		9,730,000	2.72/(2.06)			70,493	314,653		505,072	(648,548)				76,309		B023
CSWAP: USD/GBP 06/16/2061	KINGS COLLEGE LONDON	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	06/16/2061		4,167,000	3.36/(2.07)			57,285	131,851		1,111,613	(277,949)				124,108		B023
CSWAP: USD/GBP 06/30/2032	REALTY INCOME CORPORATION	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/30/2022	06/30/2032		10,144,750	3.91/(3.18)			62,908	(212,132)		319,867	(713,403)				129,334		B023
CSWAP: USD/GBP 06/30/2032	PEEL PORTS PP FINANCE LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/10/2022	06/30/2032		5,703,600	3.38/(2.83)			31,177	54,392		287,343	(389,129)				72,715		B023
CSWAP: USD/GBP 06/30/2034	PEEL PORTS PP FINANCE LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		7,061,600	3.45/(2.84)			43,332	67,342		456,146	(481,778)				102,948		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/GBP 06/30/2037	NORTHERN GAS NETWORKS LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/30/2021	06/30/2037		17,293,750	2.91/(2.10)			146,170	480,630		1,890,683	(1,158,121)				293,282		B023
CSWAP: USD/GBP 07/03/2034	YORKSHIRE WATER SERVICES LIMITED	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	03/26/2024	07/03/2034		26,893,380	6.07/(5.68)			7,164	(1,756,177)		(881,646)	(1,973,439)				392,256		B023
CSWAP: USD/GBP 07/09/2032	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/12/2025	07/09/2032		9,180,000	5.39/(5.43)			(36,708)	100,915		186,955	100,915				117,257		B023
CSWAP: USD/GBP 07/11/2034	PEEL PORTS PP FINANCE LIMITED	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	10/12/2023	07/11/2034		6,243,420	6.62/(6.32)			(24,050)	(616,333)		(508,701)	(472,513)				91,181		B023
CSWAP: USD/GBP 07/11/2036	PEEL PORTS PP FINANCE LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/12/2023	07/11/2036		15,547,340	6.72/(6.39)			(57,344)	(1,534,790)		(1,197,801)	(1,176,651)				252,306		B023
CSWAP: USD/GBP 07/13/2027	BLUECO 22 LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/16/2023	07/13/2027		36,190,875	SOFR+348.50 bps/(SONIA+325.00 bps)			(152,268)	(3,824,351)		(3,570,242)	(2,756,329)				223,938		B023
CSWAP: USD/GBP 07/27/2038	HEATHROW AIRPORT LTD	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	04/27/2023	07/27/2038		28,035,000	5.74/(5.94)			(176,787)	(2,228,616)		(2,845,282)	(2,084,618)				497,139		B023
CSWAP: USD/GBP 08/16/2040	ABP ACQUISITIONS UK LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/19/2023	08/16/2040		3,209,180	5.47/(5.40)			(13,198)	(287,949)		(267,558)	(240,889)				61,386		B023
CSWAP: USD/GBP 08/22/2033	FORTH PORTS FINANCE PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		30,855,000	5.79/(5.61)			(127,039)	(3,443,765)		(3,141,649)	(2,362,567)				426,608		B023
CSWAP: USD/GBP 08/28/2048	UNIVERSITY OF DURHAM	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		2,615,600	4.16/(2.66)			37,847	(74,499)		543,950	(185,299)				62,274		B023
CSWAP: USD/GBP 09/16/2042	SOUTH EAST WATER LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/26/2019	09/16/2042		33,583,500	4.67/(3.22)			458,039	(715,265)		5,624,558	(2,362,567)				686,628		B023
CSWAP: USD/GBP 09/17/2028	PEEL PORT PP FINANCE UNLIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/08/2018	09/17/2028		17,622,310	4.44/(2.92)			239,349	(804,870)		(5,163)	(1,269,301)				145,186		B023
CSWAP: USD/GBP 09/17/2028	PEEL PORT PP FINANCE UNLIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/08/2018	09/17/2028		8,875,470	4.43/(2.92)			120,326	(405,372)		(3,171)	(639,283)				73,123		B023
CSWAP: USD/GBP 09/20/2038	SOUTH WEST WATER LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/05/2023	09/20/2038		12,351,240	5.42/(5.49)			(63,112)	(964,751)		(1,028,118)	(917,232)				220,330		B023
CSWAP: USD/GBP 09/23/2031	BREEDON HOLDINGS LIMITED	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		4,899,650	2.94/(2.34)			33,911	191,976		375,907	(324,274)				58,650		B023
CSWAP: USD/GBP 09/23/2036	NORTHERN GAS NETWORKS LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/30/2021	09/23/2036		15,218,500	2.77/(2.02)			123,195	422,954		1,530,083	(1,019,147)				249,335		B023
CSWAP: USD/GBP 09/28/2032	BAZALGETTE TUNNEL LIMITED	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	06/29/2017	09/28/2032		51,180,600	4.00/(2.86)			533,374	(1,814,355)		2,259,283	(3,650,398)				664,754		B023
CSWAP: USD/GBP 1/24/2049	BIRMINGHAM AIRPORT (FINANCE) PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/24/2018	01/24/2049		8,399,950	5.03/(3.21)			143,874	(342,872)		2,060,870	(602,223)				201,783		B023
CSWAP: USD/GBP 1/8/2029	DERWENT LONDON PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		25,450,640	4.92/(4.41)			310,666	4,198,856		4,837,181	(1,463,865)				221,313		B023
CSWAP: USD/GBP 1/8/2034	DERWENT LONDON PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		66,364,960	5.27/(4.68)			888,740	10,948,916		15,094,888	(3,817,168)				940,148		B023
CSWAP: USD/GBP 10/11/2033	BAZALGETTE TUNNEL LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/08/2023	10/11/2033		20,056,000	5.51/(6.02)			(179,693)	(1,464,794)		(2,135,272)	(1,482,395)				279,772		B023
CSWAP: USD/GBP 10/11/2035	BAZALGETTE TUNNEL LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/08/2023	10/11/2035		20,056,000	5.59/(6.05)			(169,449)	(1,464,794)		(2,200,443)	(1,482,395)				313,663		B023
CSWAP: USD/GBP 10/16/2029	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/23/2014	10/16/2029		13,206,775	3.81/(3.58)			128,676	2,782,641		2,992,783	(718,035)				128,631		B023
CSWAP: USD/GBP 10/16/2034	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/23/2014	10/16/2034		17,041,000	4.05/(3.79)			177,733	3,590,504		4,106,693	(926,497)				252,720		B023
CSWAP: USD/GBP 10/19/2033	ESPUG FINANCE LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/04/2023	10/19/2033		9,692,000	6.90/(6.67)			(57,944)	(1,068,397)		(1,008,628)	(741,198)				135,389		B023
CSWAP: USD/GBP 10/19/2043	ESPUG FINANCE LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/04/2023	10/19/2043		5,451,750	7.27/(6.91)			(26,684)	(600,973)		(490,786)	(416,924)				115,040		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/GBP 10/20/2028	PORTERBROOK RAIL FINANCE LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		30,905,700	3.72/(3.28)			219,351	2,659,658		3,184,211	(1,945,644)				258,829		B023
CSWAP: USD/GBP 10/26/2032	GROSVENOR LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/14/2022	10/26/2032		85,346,800	4.10/(3.23)			657,952	(2,350,435)		3,032,476	(6,040,761)				1,114,802		B023
CSWAP: USD/GBP 10/26/2043	WALES AND WEST UTILITIES LIMITED	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		34,646,400	5.80/(5.98)			(146,157)	(1,669,940)		(2,454,323)	(2,501,542)				731,485		B023
CSWAP: USD/GBP 10/30/2029	YORKSHIRE WATER SERVICES BRADFORD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		76,816,440	4.00/(3.54)			818,737	13,061,088		14,894,587	(4,391,596)				751,946		B023
CSWAP: USD/GBP 11/01/2053	CLEVELAND CLINIC UK FINANCING PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		4,041,160	4.63/(2.94)			64,756	(128,494)		1,060,229	(287,214)				106,641		B023
CSWAP: USD/GBP 11/02/2041	UK POWER NETWORKS SERVICES HOLDING	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		32,643,850	3.67/(2.66)			362,198	1,035,184		5,030,577	(2,177,268)				649,795		B023
CSWAP: USD/GBP 11/04/2030	LONDONMETRIC PROPERTY PLC	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	08/05/2025	11/04/2030		25,583,250	4.98/(5.22)			(288,441)	(308,955)		(362,457)	(308,955)				281,607		B023
CSWAP: USD/GBP 11/04/2032	LONDONMETRIC PROPERTY PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2025	11/04/2032		15,283,500	5.28/(5.51)			(172,206)	(184,571)		(248,876)	(184,571)				199,994		B023
CSWAP: USD/GBP 11/07/2028	GROSVENOR LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/08/2018	11/07/2028		3,603,600	4.25/(2.75)			49,978	(162,539)		7,649	(259,419)				30,443		B023
CSWAP: USD/GBP 11/07/2033	GROSVENOR LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/08/2018	11/07/2033		5,920,200	4.47/(2.95)			83,003	(267,028)		423,839	(426,189)				82,975		B023
CSWAP: USD/GBP 11/07/2038	SEVERN TRENT WATER LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/07/2018	11/07/2038		29,128,500	4.53/(2.97)			425,671	(1,135,116)		3,916,803	(2,084,618)				522,292		B023
CSWAP: USD/GBP 11/12/2030	MITIE TREASURY MANAGEMENT LTD.	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/27/2025	11/12/2030		36,324,250	5.09/(5.38)			(437,009)	(328,352)		(498,518)	(328,352)				400,741		B023
CSWAP: USD/GBP 11/12/2032	MITIE TREASURY MANAGEMENT LTD.	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	10/27/2025	11/12/2032		27,993,000	5.35/(5.63)			(336,369)	(253,042)		(457,822)	(253,042)				366,891		B023
CSWAP: USD/GBP 11/14/2034	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		15,420,000	4.65/(3.11)			217,459	(720,595)		1,290,198	(1,111,796)				229,710		B023
CSWAP: USD/GBP 11/16/2051	MAGNA HOUSING LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/05/2021	11/16/2051		6,124,500	3.30/(2.51)			51,282	71,777		861,078	(416,924)				155,824		B023
CSWAP: USD/GBP 11/16/2056	MAGNA HOUSING LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/05/2021	11/16/2056		8,166,000	3.32/(2.51)			70,254	95,702		1,278,894	(555,898)				226,960		B023
CSWAP: USD/GBP 11/22/2035	GREAT PORTLAND ESTATES PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		5,913,000	3.23/(2.77)			24,177	(139,723)		163,863	(416,924)				93,018		B023
CSWAP: USD/GBP 11/26/2034	SOUTHERN GAS NETWORKS PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		37,852,650	3.16/(2.27)			289,840	(2,095,323)		1,111,216	(2,751,696)				564,931		B023
CSWAP: USD/GBP 11/28/2032	ABP ACQUISITIONS UK LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/15/2022	11/28/2032		4,642,950	5.88/(SONIA+217.00 bps)			(66,318)	(602,743)		(643,782)	(361,334)				61,047		B023
CSWAP: USD/GBP 11/3/2030	EVERSHOLT FUNDING PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		98,649,060	4.08/(3.54)			982,368	12,162,370		15,375,659	(5,957,376)				1,085,570		B023
CSWAP: USD/GBP 11/30/2033	BROMFORD HOUSING GROUP LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		26,819,100	5.74/(5.83)			(144,967)	(2,099,467)		(2,226,300)	(1,991,969)				377,391		B023
CSWAP: USD/GBP 12/02/2035	SOUTH EAST WATER LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		9,675,400	2.79/(2.04)			77,630	260,053		925,911	(648,548)				152,415		B023
CSWAP: USD/GBP 12/05/2034	ABP ACQUISITIONS UK LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/23/2023	12/05/2034		3,851,440	5.62/(5.97)			(34,275)	(318,214)		(422,274)	(287,214)				57,560		B023
CSWAP: USD/GBP 12/12/2036	PEEL PORTS PP FINANCE LIMITED	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	09/24/2024	12/12/2036		4,817,880	5.48/(5.66)			(13,739)	(24,299)		(38,855)	(333,539)				79,736		B023
CSWAP: USD/GBP 12/16/2030	MITIE TREASURY MANAGEMENT LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		4,129,500	3.52/(2.84)			29,927	94,351		253,922	(277,949)				45,992		B023
CSWAP: USD/GBP 12/16/2032	MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		4,129,500	3.70/(2.97)			32,147	94,351		315,801	(277,949)				54,489		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/GBP 12/16/2034	MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034	4,129,500	3.80/(3.00)			35,101	94,351		386,410	(277,949)				61,820		B023
CSWAP: USD/GBP 12/18/2033	MARS INCORPORATED	D1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	12/10/2024	12/18/2033	15,308,400	5.43/(5.42)			(45,495)	(832,195)		(727,408)	(1,023,732)				216,085		B023
CSWAP: USD/GBP 12/18/2038	MARS INCORPORATED	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC	I7331LVCZKQKX5T7XV54	12/10/2024	12/18/2038	8,929,900	5.71/(5.73)			(31,611)	(485,447)		(473,977)	(577,283)				160,816		B023
CSWAP: USD/GBP 12/20/2031	MITIE TREASURY MANAGEMENT LTD.	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	12/12/2024	12/20/2031	954,450	5.76/(5.71)			(2,496)	(54,337)		(47,796)	(67,066)				11,663		B023
CSWAP: USD/GBP 12/31/2047	ENFINIUM HOLDINGS LTD	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/24/2021	12/31/2047	83,908,600	4.16/(3.23)			729,957	(695,021)		9,147,405	(5,827,666)				1,968,444		B023
CSWAP: USD/GBP 12/5/2033	2DWT	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	10/10/2013	12/05/2033	20,722,000	4.71/(4.10)			253,159	3,236,355		4,403,644	(1,204,446)				291,847		B023
CSWAP: USD/GBP 2/15/2039	ABP ACQUISITIONS UK LTD	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC	I7331LVCZKQKX5T7XV54	01/30/2024	02/15/2039	4,809,280	5.71/(5.47)			(4,630)	(301,909)		(164,256)	(352,069)				87,147		B023
CSWAP: USD/GBP 2/3/2027	ERAC UK FINANCE LIMITED	D1	Currency	NATWEST MARKETS PLC	RR3QWICWWIPCS8A4S074	12/04/2014	02/03/2027	86,185,000	4.00/(3.43)			951,817	12,207,271		12,853,732	(5,095,734)				450,549		B023
CSWAP: USD/GBP 3/3/2028	SEVERN TRENT WATER LTD	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028	50,719,550	3.79/(3.37)			431,106	5,996,650		6,652,890	(3,080,603)				373,797		B023
CSWAP: USD/GBP 3/31/2039	HIGH SPEED RAIL FINANCE PLC	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039	22,097,268	3.10/(2.30)			128,723	(2,237,038)		(1,019,473)	(1,669,351)				402,249		B023
CSWAP: USD/GBP 3/31/2043	VIRIDOR ENERGY GROUP LTD	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043	74,793,143	3.72/(2.90)			620,844	(58,411)		6,398,544	(5,183,959)				1,553,535		B023
CSWAP: USD/GBP 3/6/2040	PEEL PORTS PP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	09/24/2024	03/06/2040	16,327,260	5.57/(5.72)			(662,540)	(82,345)		(164,926)	147,844				307,510		B023
CSWAP: USD/GBP 4/17/2033	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/13/2013	04/17/2033	82,955,200	4.94/(4.63)			609,436	8,170,442		11,163,629	(5,151,323)				1,120,558		B023
CSWAP: USD/GBP 4/24/2039	SOUTH WEST WATER LTD	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	04/04/2024	04/24/2039	21,160,570	6.16/(5.75)			10,180	(1,301,759)		(347,268)	(1,547,250)				386,152		B023
CSWAP: USD/GBP 5/15/2029	HOLMAN LEASING LIMITED	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	05/10/2024	05/15/2029	26,619,875	5.92/(5.51)			13,374	(1,962,429)		(1,687,903)	(1,969,556)				244,432		B023
CSWAP: USD/GBP 6/26/2039	NORTHERN GAS NETWORKS LTD	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039	9,495,000	4.02/(2.71)			109,864	(592,872)		898,040	(694,873)				174,390		B023
CSWAP: USD/GBP 6/27/2036	HEATHROW AIRPORT LIMITED	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036	9,477,820	4.09/(2.61)			149,281	465,988		1,739,025	(620,753)				153,528		B023
CSWAP: USD/GBP 6/5/2030	GREAT PORTLAND ESTATES PLC	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030	6,313,950	4.21/(2.79)			98,226	261,227		672,196	(416,924)				66,448		B023
CSWAP: USD/GBP 7/17/2029	ABP ACQUISITIONS UK LIMITED	D1	Currency	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	05/09/2014	07/17/2029	46,519,800	4.56/(4.38)			521,860	9,396,431		10,277,551	(2,557,132)				437,954		B023
CSWAP: USD/GBP 7/18/2039	CADOGAN ESTATES LIMITED	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039	5,871,150	4.33/(2.79)			88,337	(181,573)		858,896	(416,924)				108,073		B023
CSWAP: USD/GBP 7/20/2031	PORTERBROOK RAIL FINANCE LTD	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031	29,434,000	3.83/(3.33)			227,052	2,533,008		3,501,662	(1,852,994)				346,816		B023
CSWAP: USD/GBP 9/1/2031	SOUTHERN WATER SERVICES FINANCE LT	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031	57,538,800	3.35/(2.78)			454,491	4,274,835		6,285,742	(3,668,928)				685,125		B023
CSWAP: USD/GBP 9/12/2030	CADOGAN ESTATES LIMITED	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	06/25/2013	09/12/2030	17,347,500	4.57/(4.07)			173,832	2,215,692		2,791,190	(1,042,309)				188,070		B023
CSWAP: USD/GBP 9/16/2034	CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2034	7,285,350	4.13/(3.87)			78,660	1,568,889		1,801,948	(393,761)				107,536		B023
CSWAP: USD/GBP 9/16/2039	CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2039	14,570,700	4.36/(4.09)			164,453	3,137,778		3,726,216	(787,522)				269,832		B023
CSWAP: USD/GBP 9/16/2044	CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2044	6,428,250	4.64/(4.38)			76,329	1,384,314		1,705,158	(347,436)				139,077		B023
CSWAP: USD/GBP 9/24/2030	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	09/10/2015	09/24/2030	12,660,800	4.39/(3.72)			145,601	1,631,393		2,121,256	(759,728)				137,739		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/GBP 9/27/2030	SOUTHERN GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		10,923,630	4.20/(2.74)			153,824	(240,282)		554,023	(768,993)				118,943		B023
CSWAP: USD/GBP 9/27/2030	SCOTLAND GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		10,792,020	4.20/(2.74)			151,970	(237,387)		547,348	(759,728)				117,510		B023
CSWAP: USD/GBP 9/30/2034	THE GREAT ROLLING STOCK COMPANY	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		108,267,400	3.43/(2.36)			1,091,920	(3,237,213)		3,613,359	(7,680,660)				1,601,610		B023
CSWAP: USD/JPY 03/08/2035	EQUINIX JAPAN KK	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	01/19/2023	03/08/2035		15,192,840	5.43/(2.13)			542,362	2,752,245		3,959,389	(32,851)				230,274		B023
CSWAP: USD/JPY 03/12/2038	SOUTHERN GAS NETWORKS PLC	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/26/2025	03/12/2038		13,366,000	6.01/(2.65)			556,592	606,422		1,862,943	606,422				233,453		B023
CSWAP: USD/JPY 03/19/2034	AFLAC INCORPORATED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/07/2024	03/19/2034		7,573,706	5.48/(1.60)			294,128	420,687		1,232,699	(18,888)				108,566		B023
CSWAP: USD/JPY 05/29/2035	AFLAC INCORPORATED	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YL1OR75625	05/16/2025	05/29/2035		26,879,771	5.72/(2.32)			696,340	1,914,381		4,098,071	1,914,381				412,359		B023
CSWAP: USD/JPY 05/29/2040	AFLAC INCORPORATED	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/16/2025	05/29/2040		8,345,148	5.97/(2.65)			213,329	594,343		1,524,556	594,343				158,443		B023
CSWAP: USD/JPY 06/17/2045	METLIFE INC	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	06/04/2025	06/17/2045		34,905,000	6.34/(3.29)			425,729	3,006,056		7,159,700	3,006,056				770,167		B023
CSWAP: USD/JPY 07/11/2033	DYSON FINANCE LIMITED	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/30/2023	07/11/2033		43,526,323	5.67/(1.37)			1,900,573	3,333,653		8,922,322	(106,134)				597,259		B023
CSWAP: USD/JPY 07/30/2040	BERKSHIRE HATHAWAY INC.	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	07/17/2025	07/30/2040		16,825,000	5.80/(2.71)			238,813	875,528		2,298,254	875,528				321,321		B023
CSWAP: USD/JPY 09/06/2035	THERMO FISHER SCIENTIFIC INC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/24/2023	09/06/2035		7,541,996	5.65/(1.50)			314,311	524,228		1,628,803	(18,531)				117,372		B023
CSWAP: USD/JPY 09/06/2043	THERMO FISHER SCIENTIFIC INC	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/24/2023	09/06/2043		26,739,804	5.95/(2.02)			1,057,447	1,858,625		8,060,700	(65,702)				562,381		B023
CSWAP: USD/JPY 11/07/2038	COSTCO WHOLESALE JAPAN LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/19/2023	11/07/2038		90,302,343	6.31/(1.84)			4,012,921	3,983,799		23,911,635	(227,935)				1,619,176		B023
CSWAP: USD/JPY 11/07/2043	COSTCO WHOLESALE JAPAN LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/19/2023	11/07/2043		22,271,908	6.44/(2.12)			955,442	982,553		7,279,236	(56,217)				470,657		B023
CSWAP: USD/JPY 2/18/2036	ABP ACQUISITIONS UK LIMITED	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/04/2025	02/18/2036		57,833,699	5.99/(2.25)			3,327,317	558,507		6,958,663	558,507				920,797		B023
CSWAP: USD/JPY 5/11/2032	DH JAPAN FINANCE SA (DANAHER CORP)	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		65,073,989	3.69/(0.65)			2,081,550	18,501,520		20,626,160	(122,980)				820,835		B023
CSWAP: USD/JPY 8/22/2029	COSTCO WHOLESALE JAPAN LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		26,510,253	2.97/(0.28)			731,997	8,200,257		8,343,252	(48,350)				253,025		B023
CSWAP: USD/NZD 11/21/2033	ORION NEW ZEALAND LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2033		1,281,720	6.33/(3M NZDBBRFRA+186.00 bps)			12,797	16,610		88,369	(32,560)				18,008		B023
CSWAP: USD/NZD 11/21/2035	ORION NEW ZEALAND LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2035		815,640	6.43/(3M NZDBBRFRA+198.00 bps)			8,001	10,570		58,320	(20,720)				12,829		B023
CSWAP: USD/SEK 10/3/2035	NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2035		25,136,892	6.12/(4.36)			859,116	(4,630,564)		(3,869,827)	(4,630,564)				392,684		B023
CSWAP: USD/SEK 10/3/2039	NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2039		40,960,476	6.32/(4.57)			1,385,073	(7,545,487)		(6,357,857)	(7,545,487)				759,825		B023
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange												80,501,548	(32,261,874)	XXX	197,682,535	(455,781,956)				83,560,348	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108												80,582,095	(32,261,874)	XXX	198,288,679	(455,781,956)				83,667,096	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
FSWP: OIS 3.609740 2/12/2033 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/12/2024	02/12/2033		100,000,000	SOFR/(3.61)				(39,229)		(39,229)	(2,633,160)				1,334,474		B0311
FSWP: OIS 3.668000 2/12/2036 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/12/2024	02/12/2036		100,000,000	SOFR/(3.67)				1,056,425		1,056,425	(2,215,957)				1,590,856		B0311

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FSWP: OIS 3.818000 2/21/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR/(3.82)				403,445		403,445	(679,842)				1,427,230		B0311
FSWP: OIS 3.821000 2/21/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR/(3.82)				391,203		391,203	(680,671)				1,427,230		B0311
FSWP: OIS 3.884700 2/21/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/16/2024	02/21/2039		50,000,000	3.88/(SOFR)				(1,230,209)		(1,230,209)	(290,121)				906,597		B0311
FSWP: OIS 4.259630 10/17/2030 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/17/2023	10/17/2030		100,000,000	SOFR/(4.26)			(61,194)	(3,599,812)		(3,599,812)	(2,607,283)				1,095,132		B0311
FSWP: USD 3.705300 2/24/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR/(3.71)			259,051	(459,138)		(459,138)	(1,530,288)				620,152		B0311
FSWP: USD 3.706500 2/24/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR/(3.71)			258,532	(462,453)		(462,453)	(1,529,991)				620,152		B0311
FSWP: USD 3.706530 2/24/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR/(3.71)			258,520	(462,536)		(462,536)	(1,529,983)				620,152		B0311
FSWP: USD 3.783200 2/23/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	3.78/(SOFR)				(1,605,761)		(1,605,761)	(315,904)				906,786		B0311
FSWP: USD 3.785000 2/23/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	3.79/(SOFR)				(1,599,129)		(1,599,129)	(315,477)				906,786		B0311
FSWP: USD 3.975200 2/22/2039 SOF	Fixed Income Security	D1	Currency	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/22/2024	02/22/2039		100,000,000	3.98/(SOFR)				(2,030,397)		(2,030,397)	(1,260,247)				1,813,383		B0311
SWP: OIS 1.423000 11/14/2053 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/10/2023	11/14/2053		30,000,000	SOFR/(1.42)	2,635,000		886,366	13,697,578		13,697,578	909,254		(87,737)		792,171		B0311
SWP: OIS 1.700000 11/14/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/10/2022	11/14/2052		39,000,000	SOFR+26.16 bps/(1.70)			1,126,683	17,474,521		17,474,521	966,258				1,011,191		B0311
SWP: OIS 2.000000 6/1/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/27/2022	06/01/2032		72,000,000	SOFR+26.16 bps/(2.00)	993,600		1,863,842	7,579,272		7,579,272	(3,076,209)		(99,143)		912,294		B0311
SWP: OIS 2.100000 2/3/2033	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/01/2023	02/03/2033		95,000,000	SOFR+26.16 bps/(2.10)	2,225,000		2,364,400	10,613,667		10,613,667	(3,827,864)		(222,196)		1,265,555		B0311
SWP: OIS 2.250000 11/17/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/15/2022	11/17/2032		250,000,000	SOFR+26.16 bps/(2.25)	3,405,000		5,847,125	24,689,136		24,689,136	(10,163,017)		(340,034)		3,279,894		B0311
SWP: OIS 2.250000 6/1/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/27/2022	06/01/2052		40,000,000	SOFR+26.16 bps/(2.25)	986,000		935,469	14,237,852		14,237,852	1,044,804		(32,828)		1,028,312		B0311
SWP: OIS 2.250000 6/2/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/31/2022	06/02/2032		108,000,000	SOFR+26.16 bps/(2.25)	876,960		2,525,821	9,832,548		9,832,548	(4,504,503)		(87,576)		1,368,733		B0311
SWP: OIS 2.350000 1/19/2033	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/17/2023	01/19/2033		140,000,000	SOFR+26.16 bps/(2.35)	1,942,500		3,134,278	13,361,343		13,361,343	(5,573,189)		(193,984)		1,859,621		B0311
SWP: OIS 2.364000 4/13/2027	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	03/17/2015	04/13/2027		3,500,000	2.36/(SOFR+42.83 bps)			(84,631)	(63,490)		(63,490)	99,736				19,816		B031
SWP: OIS 2.400000 6/8/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/06/2022	06/08/2052		85,000,000	SOFR+26.16 bps/(2.40)	1,436,500		1,860,247	28,215,081		28,215,081	2,242,655		(47,840)		2,185,955		B0311
SWP: OIS 2.500000 6/2/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/31/2022	06/02/2032		175,000,000	SOFR+26.16 bps/(2.50)	875,000		3,655,264	13,434,079		13,434,079	(7,076,946)		(87,380)		2,217,854		B0311
SWP: OIS 2.750000 6/13/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/09/2022	06/13/2052		135,000,000	SOFR+26.16 bps/(2.75)	1,518,750		2,482,358	37,216,289		37,216,289	3,686,670		(50,570)		3,472,709		B0311
SWP: OIS 2.796000 6/9/2027	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	06/07/2022	06/09/2027		104,000,000	SOFR/(2.80)			1,588,443	826,536		826,536	(2,265,923)				623,644		B0311
SWP: OIS 2.831000 6/10/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/08/2022	06/10/2032		24,000,000	SOFR/(2.83)			358,159	1,028,310		1,028,310	(891,401)				304,681		B0311
SWP: OIS 3.029000 3/1/2033	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/01/2022	03/01/2033		100,000,000	SOFR/(3.03)			1,328,157	3,673,822		3,673,822	(3,560,763)				1,338,830		B0311
SWP: OIS 3.127500 6/15/2029	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/13/2022	06/15/2029		68,000,000	SOFR/(3.13)			813,122	540,552		540,552	(2,055,414)				632,211		B0311

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: OIS 3.355000 6/26/2034	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/28/2022	06/26/2034		75,000,000	SOFR/(3.36)			750,899	1,866,272		1,866,272	(2,418,811)				1,092,687		B0311
SWP: OIS 3.489000 2/1/2042 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/01/2024	02/01/2042		50,000,000	3.49/(SOFR)				(3,552,570)		(3,552,570)	(239,376)				1,003,077		B0311
SWP: OIS 3.594390 2/6/2036 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/06/2024	02/06/2036		75,000,000	SOFR/(3.59)				1,245,621		1,245,621	(1,639,571)				1,192,173		B0311
SWP: OIS 3.667500 3/28/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/28/2024	03/28/2034		50,000,000	SOFR/(3.67)			239,234	43,080		43,080	(1,454,865)				717,802		B0311
SWP: OIS 3.675400 3/27/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/27/2024	03/27/2034		50,000,000	SOFR/(3.68)			237,325	14,181		14,181	(1,454,831)				717,683		B0311
SWP: OIS 3.691650 3/20/2033 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2024	03/20/2033		50,000,000	SOFR/(3.69)				(255,539)		(255,539)	(1,315,894)				671,841		B0311
SWP: OIS 3.694300 3/5/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/05/2024	03/05/2038		100,000,000	3.69/(SOFR)				(3,217,116)		(3,217,116)	(965,728)				1,745,248		B0311
SWP: OIS 3.702250 3/24/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/22/2024	03/24/2034		75,000,000	SOFR/(3.70)			345,154	(125,020)		(125,020)	(2,180,739)				1,075,987		B0311
SWP: OIS 3.722600 3/12/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/12/2024	03/12/2038		50,000,000	3.72/(SOFR)				(1,542,191)		(1,542,191)	(483,048)				873,311		B0311
SWP: OIS 3.732700 3/26/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/26/2024	03/26/2034		50,000,000	SOFR/(3.73)			216,100	(189,816)		(189,816)	(1,446,914)				717,563		B0311
SWP: OIS 3.742400 3/20/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2024	03/20/2032		50,000,000	SOFR/(3.74)			218,213	(551,118)		(551,118)	(1,501,374)				623,594		B0311
SWP: OIS 3.743700 2/26/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032		125,000,000	SOFR/(3.74)			600,940	(1,411,372)		(1,411,372)	(3,797,754)				1,551,071		B0311
SWP: OIS 3.746600 3/25/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/25/2024	03/25/2034		125,000,000	SOFR/(3.75)			529,218	(598,198)		(598,198)	(3,614,012)				1,793,610		B0311
SWP: OIS 3.746820 2/26/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032		125,000,000	SOFR/(3.75)			597,592	(1,432,937)		(1,432,937)	(3,795,842)				1,551,071		B0311
SWP: OIS 3.749000 3/22/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/22/2024	03/22/2039		50,000,000	3.75/(SOFR)				(1,357,624)		(1,357,624)	295,433				909,331		B0311
SWP: OIS 3.755600 3/21/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/21/2024	03/21/2034		100,000,000	SOFR/(3.76)			424,012	(549,715)		(549,715)	(2,896,775)				1,433,933		B0311
SWP: OIS 3.770040 3/19/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/19/2024	03/19/2034		100,000,000	SOFR/(3.77)			416,242	(653,644)		(653,644)	(2,895,769)				1,433,455		B0311
SWP: OIS 3.785400 3/25/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/25/2024	03/25/2039		75,000,000	3.79/(SOFR)				(1,792,536)		(1,792,536)	451,998				1,364,421		B0311
SWP: OIS 3.787160 4/6/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/04/2024	04/06/2034		50,000,000	SOFR/(3.79)				(375,100)		(375,100)	(1,282,599)				718,875		B0311
SWP: OIS 3.789560 3/13/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/12/2024	03/13/2039		37,500,000	3.79/(SOFR)				(995,802)		(995,802)	(491,298)				681,363		B0311
SWP: OIS 3.789570 4/2/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/02/2024	04/02/2034		50,000,000	SOFR/(3.79)				(385,754)		(385,754)	(1,285,545)				718,398		B0311
SWP: OIS 3.799500 4/6/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/05/2024	04/06/2034		75,000,000	SOFR/(3.80)				(626,370)		(626,370)	(1,927,880)				1,078,312		B0311
SWP: OIS 3.804920 4/1/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/01/2024	04/01/2034		50,000,000	SOFR/(3.80)			182,118	(443,149)		(443,149)	(1,430,426)				718,279		B0311
SWP: OIS 3.807000 3/28/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/28/2024	03/28/2039		75,000,000	3.81/(SOFR)				(1,954,883)		(1,954,883)	986,508				1,364,844		B0311
SWP: OIS 3.807200 3/21/2040 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/21/2024	03/21/2040		50,000,000	3.81/(SOFR)			(191,509)	(1,131,339)		(1,131,339)	609,407				943,071		B0311
SWP: OIS 3.816760 2/15/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034		50,000,000	SOFR/(3.82)				199,123		199,123	(344,554)				712,895		B0311

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: OIS 3.837100 3/20/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2024	03/20/2041		50,000,000	3.84/(SOFR)				(2,091,058)		(2,091,058)	(992,971)				975,557		B0311
SWP: OIS 3.837500 2/12/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	3.84/(SOFR)				(2,066,463)		(2,066,463)	(966,684)				972,393		B0311
SWP: OIS 3.838900 3/26/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/26/2024	03/26/2041		50,000,000	3.84/(SOFR)				(2,088,777)		(2,088,777)	(996,929)				976,084		B0311
SWP: OIS 3.839640 4/9/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/09/2024	04/09/2034		50,000,000	SOFR/(3.84)			161,445	(563,469)		(563,469)	(1,419,137)				719,232		B0311
SWP: OIS 3.842740 2/12/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	3.84/(SOFR)				(2,048,743)		(2,048,743)	(965,612)				972,393		B0311
SWP: OIS 3.844700 4/3/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/03/2024	04/03/2034		50,000,000	SOFR/(3.84)			165,041	(585,171)		(585,171)	(1,423,427)				718,517		B0311
SWP: OIS 3.845400 3/27/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/27/2024	03/27/2039		50,000,000	3.85/(SOFR)				(1,240,812)		(1,240,812)	(654,021)				909,802		B0311
SWP: OIS 3.851000 3/19/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/19/2024	03/19/2041		50,000,000	3.85/(SOFR)				(2,043,590)		(2,043,590)	(989,432)				975,470		B0311
SWP: OIS 3.872000 2/27/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/27/2024	02/27/2038		100,000,000	3.87/(SOFR)				(2,311,511)		(2,311,511)	(898,043)				1,744,070		B0311
SWP: OIS 3.886500 3/14/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/14/2024	03/14/2039		75,000,000	3.89/(SOFR)				(1,752,272)		(1,752,272)	(968,088)				1,362,867		B0311
SWP: OIS 3.889100 2/27/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		125,000,000	3.89/(SOFR)				(2,898,504)		(2,898,504)	(1,601,840)				2,267,908		B0311
SWP: OIS 3.899280 2/27/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		250,000,000	3.90/(SOFR)				(5,713,299)		(5,713,299)	(3,198,641)				4,535,816		B0311
SWP: OIS 3.900200 4/8/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/08/2024	04/08/2034		50,000,000	SOFR/(3.90)			139,876	(779,920)		(779,920)	(1,411,608)				719,113		B0311
SWP: OIS 3.904200 3/20/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/18/2024	03/20/2039		75,000,000	3.90/(SOFR)				(1,712,997)		(1,712,997)	(969,010)				1,363,715		B0311
SWP: OIS 3.913130 4/9/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/09/2024	04/09/2039		50,000,000	3.91/(SOFR)				(1,332,509)		(1,332,509)	(696,627)				911,025		B0311
SWP: OIS 3.925400 4/3/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/01/2024	04/03/2039		75,000,000	3.93/(SOFR)				(1,668,245)		(1,668,245)	(972,583)				1,365,691		B0311
SWP: OIS 3.937880 4/3/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/03/2024	04/03/2038		50,000,000	3.94/(SOFR)				(1,018,859)		(1,018,859)	(463,929)				875,465		B0311
SWP: OIS 3.940720 4/5/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/04/2024	04/05/2039		50,000,000	3.94/(SOFR)				(1,262,508)		(1,262,508)	(689,570)				910,649		B0311
SWP: OIS 3.951500 4/3/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/02/2024	04/03/2039		50,000,000	3.95/(SOFR)				(1,069,430)		(1,069,430)	(645,832)				910,461		B0311
SWP: OIS 3.955060 4/5/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/05/2024	04/05/2039		100,000,000	3.96/(SOFR)				(2,456,202)		(2,456,202)	(1,374,828)				1,821,297		B0311
SWP: OIS 3.980700 4/5/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/05/2024	04/05/2039		100,000,000	3.98/(SOFR)				(2,043,299)		(2,043,299)	(1,286,357)				1,821,297		B0311
SWP: OIS 3.990900 4/10/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/08/2024	04/10/2039		50,000,000	3.99/(SOFR)				(1,007,422)		(1,007,422)	(644,179)				911,119		B0311
SWP: OIS 4.033020 4/10/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/10/2024	04/10/2034		50,000,000	SOFR/(4.03)			89,001	(1,254,839)		(1,254,839)	(1,393,029)				719,351		B0311
SWP: OIS 4.036500 4/10/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/10/2024	04/10/2039		100,000,000	4.04/(SOFR)				(1,865,656)		(1,865,656)	(1,279,443)				1,822,237		B0311
SWP: OIS 4.057500 4/11/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/11/2024	04/11/2039		100,000,000	4.06/(SOFR)				(1,796,414)		(1,796,414)	(1,275,115)				1,822,425		B0311
SWP: OIS 4.080000 11/14/2053 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/09/2023	11/14/2053		30,000,000	4.08/(SOFR)	99,649		(78,195)	(468,087)		(468,087)	(1,102,105)				792,171		B0311

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: OIS 4.150700 4/1/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/01/2024	04/01/2026		100,000,000	SOFR/(4.15)			100,098	(92,775)		(92,775)	(33,392)				249,657		B0311
SWP: OIS 4.447200 4/1/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/12/2024	04/01/2026		100,000,000	4.45/(SOFR)			126,395	164,905		164,905	(179,955)				249,657		B0311
SWP: USD 3.477900 12/3/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/01/2025	12/03/2026		613,000,000	3.48/(SOFR)			(142,187)	418,291		418,291	418,291				2,945,093		B031
SWP: USD 3.482600 12/15/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/10/2025	12/15/2026		587,000,000	3.48/(SOFR)			(60,833)	469,624		469,624	469,624				2,869,950		B031
SWP: USD 3.490530 12/10/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/08/2025	12/10/2026		480,000,000	3.49/(SOFR)			(63,348)	416,880		416,880	416,880				2,329,936		B031
SWP: USD 3.512660 12/11/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/09/2025	12/11/2026		320,000,000	3.51/(SOFR)			(34,300)	347,561		347,561	347,561				1,555,547		B031
SWP: USD 3.566900 11/21/2033 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/31/2025	11/21/2033		32,000,000	3.57/(SOFR)			(10,283)	(197,246)		(197,246)	(197,246)				590,092		B031
SWP: USD 3.630230 1/30/2034 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/29/2025	01/30/2034		72,000,000	3.63/(SOFR)				(182,215)		(182,215)	(182,215)				1,023,798		B031
SWP: USD 3.643410 12/23/2033 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/19/2025	12/23/2033		188,000,000	3.64/(SOFR)			(3,536)	(235,064)		(235,064)	(235,064)				2,655,989		B031
SWP: USD 3.735050 1/16/2035 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/12/2025	01/16/2035		133,000,000	3.74/(SOFR)				73,603		73,603	73,603				2,000,458		B031
SWP: USD 3.748040 2/20/2035 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/20/2024	02/20/2035		50,000,000	SOFR/(3.75)			244,763	(49,649)		(49,649)	(1,409,058)				756,026		B0311
SWP: USD 3.874200 2/22/2044 SOF	Fixed Income Security	D1	Currency	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044		50,000,000	3.87/(SOFR)				(2,365,937)		(2,365,937)	(1,541,473)				1,065,251		B0311
SWP: USD 3.912700 2/20/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/20/2024	02/20/2038		50,000,000	3.91/(SOFR)				(1,050,330)		(1,050,330)	(438,815)				871,348		B0311
SWP: USD 3.964800 2/22/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/20/2024	02/22/2039		50,000,000	3.96/(SOFR)				(1,032,305)		(1,032,305)	(631,154)				906,691		B0311
SWP: USD 3.735050 1/16/2035 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/12/2025	09/16/2029		100,000,000					(11,205,098)		(11,205,098)	(5,819,571)				2,505,883		B031
SWP: USD 3.735050 1/16/2035 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/19/2025	09/23/2028		100,000,000					826,269		826,269	(674,809)				1,423,386		B031
SWP: USD 3.735050 1/16/2035 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/24/2025	09/26/2028		50,000,000					334,984		334,984	(638,524)				666,852		B031
SWP: USD 3.735050 1/16/2035 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/24/2025	09/26/2029		50,000,000					198,020		198,020	(344,629)				712,895		B031
SWP: USD 3.735050 1/16/2035 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/06/2025	10/08/2028		50,000,000					(2,450,430)		(2,450,430)	(1,545,570)				1,065,251		B031
SWP: USD 3.735050 1/16/2035 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/06/2025	10/08/2029		50,000,000					(2,371,825)		(2,371,825)	(1,541,758)				1,065,251		B031
SWP: USD 3.735050 1/16/2035 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/02/2025	05/06/2028		50,000,000					(348,372)		(348,372)	(1,303,244)				713,855		B031
SWP: USD 3.735050 1/16/2035 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/02/2025	05/06/2029		50,000,000					(345,710)		(345,710)	(1,303,079)				713,855		B031
SWP: USD 3.735050 1/16/2035 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/07/2025	07/09/2029		400,000,000					(20,782,853)		(20,782,853)	(12,445,049)				8,525,224		B031
SWP: USD 3.735050 1/16/2035 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/07/2025	07/09/2028		125,000,000					(308,427)		(308,427)	(3,219,111)				1,785,537		B031
SWP: USD 3.735050 1/16/2035 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/31/2025	08/04/2029		125,000,000					(368,929)		(368,929)	(3,222,871)				1,785,537		B031
SWP: USD 3.735050 1/16/2035 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/31/2025	08/04/2028		100,000,000					1,969,941		1,969,941	1,998,253				906,219		B031
1119999999. Subtotal - swaps - hedging other - interest rate										16,993,959		36,599,485	83,638,852	XXX	83,638,852	(150,589,465)		(1,249,288)		138,821,661	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: GBP/USD 12/18/2058	CASCADE INFRASTRUCTURE LIMITED	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/12/2025	05/14/2028		26,045,250	6.58/(6.96)				(1,040,466)		(1,040,466)	(1,040,466)				747,938		B023
CSWAP: USD/AUD 03/12/2044	NEW TERMINAL FINANCING CO PTY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/09/2025	04/11/2029		14,988,560	4.85/(5.04)			39,564	2,407,742		2,407,742	(351,942)				319,789		B023
CSWAP: USD/AUD 09/17/2037	CLEANAWAY WASTE MANAGEMENT LTD.	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/12/2025	05/14/2029		25,331,350	5.99/(AUDBBRBBSW3M+199.00 bps)			1,056,741	(573,442)		(573,442)	(573,442)				433,613		B023
CSWAP: USD/CAD 03/18/2038	MCCAIN FINANCE CANADA LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/13/2025	03/17/2028		1,238,790	5.83/(5.24)				(3,603)		(3,603)	(3,603)				21,652		B023
CSWAP: USD/CAD 03/18/2041	MCCAIN FINANCE CANADA LTD.	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	03/13/2025	03/17/2029		16,760,100	5.94/(5.33)				(22,540)		(22,540)	(22,540)				326,950		B023
CSWAP: USD/CAD 09/25/2029	UDCS 2025-1A A2 144A	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/24/2025	03/26/2029		22,017,195	5.30/(4.51)			60,386	(68,364)		(68,364)	(68,364)				212,810		B023
CSWAP: USD/EUR 02/04/2038	OAK HOLDINGS 2 GMBH	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/28/2025	03/04/2030		40,810,000	5.90/(4.63)				(124,907)		(124,907)	(124,907)				709,910		B023
CSWAP: USD/EUR 06/28/2030	VDCDE 2025-1A A2 144A	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	03/24/2025	03/26/2028		53,824,680	6.09/(4.29)			1,028,784	(1,050,316)		(1,050,316)	(1,050,316)				570,462		B023
CSWAP: USD/EUR 06/30/2053	SPORTING ENTERTAINMENT S.A.	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/28/2025	03/04/2027		8,446,100	7.34/(5.75)			49,582	(67,498)		(67,498)	(67,498)				221,519		B023
CSWAP: USD/EUR 10/31/2028	AMETEK INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/12/2024	01/17/2026		8,264,250	3.32/(1.53)			140,225	(405,788)		(405,788)	(833,366)				69,582		B023
CSWAP: USD/EUR 12/04/2036	VITENS NV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2024	03/08/2026		5,767,000	5.54/(4.18)			69,313	(58,714)		(58,714)	(58,714)				95,349		B023
CSWAP: USD/EUR 12/22/2028	Foreign Commercial Mortgage Loans	B	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/02/2024	02/06/2051		19,849,595	SOFR+311.10 bps/(EURIBOR3M+290.00 bps)			(112,758)	112,559		112,559	112,559				171,273		B031
CSWAP: USD/EUR 12/27/2029	Foreign Commercial Mortgage Loans	B	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/05/2024	02/05/2034		15,682,132	SOFR+282.70 bps/(EURIBOR3M+260.00 bps)			(5,416)	(29,936)		(29,936)	(29,936)				156,660		B031
CSWAP: USD/EUR 6/27/2026	CRODA INTERNATIONAL PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/07/2024	02/09/2033		9,497,900	3.27/(1.43)			168,041	(472,851)		(472,851)	(1,129,884)				33,164		B023
CSWAP: USD/EUR 6/30/2030	INTER MEDIA AND COMMUNICATION SPA	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/13/2024	02/15/2034		36,276,800	6.20/(4.52)			454,120	(246,501)		(246,501)	(246,501)				384,715		B023
CSWAP: USD/EUR 8/20/2026	LINEAGE TREASURY EUROPE BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2024	02/22/2044		8,564,360	2.30/(0.89)			121,487	(16,749)		(16,749)	(914,050)				34,140		B023
CSWAP: USD/EUR 9/23/2026	WOODWARD INC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	02/22/2024	02/22/2044		3,823,980	3.07/(1.12)			72,866	(156,826)		(156,826)	(446,964)				16,322		B023
CSWAP: USD/GBP 02/27/2045	VIVID HOUSING LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	02/22/2024	02/23/2034		6,946,560	3.59/(2.54)			65,730	778,048		778,048	(329,963)				152,083		B023
CSWAP: USD/GBP 06/27/2026	CRODA INTERNATIONAL PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2024	02/23/2034		6,129,775	3.30/(2.80)			40,260	429,317		429,317	(420,403)				21,403		B023
CSWAP: USD/GBP 08/20/2026	LINEAGE TREASURY EUROPE BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/26/2024	02/27/2044		16,209,180	2.30/(1.98)			62,928	511,232		511,232	(1,112,731)				64,614		B023
CSWAP: USD/GBP 09/05/2032	THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/26/2024	02/26/2034		10,325,700	4.77/(4.61)			85,747	1,731,692		1,731,692	(447,855)				133,487		B023
CSWAP: USD/GBP 09/05/2037	THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	02/26/2024	02/26/2034		16,114,350	5.13/(5.01)			135,939	2,863,852		2,863,852	(722,893)				275,453		B023
CSWAP: USD/GBP 10/20/2044	PORTERBROOK RAIL FINANCE LIMITED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/11/2024	04/13/2029		4,232,150	5.83/(6.05)				(77,632)		(77,632)	(77,632)				91,791		B023
CSWAP: USD/GBP 11/13/2029	Foreign Commercial Mortgage Loans	B	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/10/2025	11/13/2029		27,881,119	SOFR+259.70 bps/(SONIA+270.00 bps)			(50,920)	(693,371)		(693,371)	(693,371)				274,287		B031
CSWAP: USD/GBP 11/23/2028	AMETEK INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		14,652,000	3.35/(2.59)			75,251	(1,058,638)		(1,058,638)	(1,086,962)				124,728		B023
CSWAP: USD/GBP 11/27/2045	VIVID HOUSING LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	11/26/2019	11/27/2045		19,038,720	3.71/(2.64)			182,114	2,246,311		2,246,311	(924,386)				424,872		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/GBP 3/22/2030	THAMES WATER UTILITIES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		34,116,000	3.93/(2.55)			517,542	3,875,557		3,875,557	(182,845)				350,610		B023
CSWAP: USD/GBP 3/26/2026	THE BRITISH LAND COMPANY PLC	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/24/2013	03/26/2026		102,141,780	4.47/(3.97)			1,038,133	13,111,769		13,111,769	(6,771,213)				246,454		B023
CSWAP: USD/GBP 4/22/2028	THAMES WATER UTILITIES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		34,116,000	3.83/(2.45)			514,413	2,991,224		2,991,224	(1,067,178)				259,236		B023
CSWAP: USD/GBP 4/27/2026	ANGLIAN WATER SERVICES FINANCING P	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		12,226,400	3.37/(2.93)			76,888	812,986		812,986	(840,366)				34,611		B023
CSWAP: USD/GBP 6/29/2029	ARQIVA PP FINANCING PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L10QEMIK50	06/27/2014	06/29/2029		13,445,474	5.08/(SONIA+237.66 bps)			(40,341)	2,780,711		2,780,711	(1,542,904)				125,697		B023
CSWAP: USD/GBP 9/1/2026	HEATHROW AIRPORT LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/06/2014	09/01/2026		93,434,000	3.95/(3.77)			921,417	19,653,119		19,653,119	(5,217,617)				381,965		B023
CSWAP: USD/GBP 9/11/2032	WH SMITH PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	09/11/2032		10,340,000	5.82/(6.13)			482,718	(555,730)		(555,730)	(555,730)				133,836		B023
CSWAP: USD/GBP 9/11/2035	WH SMITH PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	09/11/2035		15,510,000	6.05/(6.40)			721,756	(984,036)		(984,036)	(984,036)				241,545		B023
CSWAP: USD/GBP 9/12/2026	CADOGAN ESTATES LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/25/2013	09/12/2026		17,733,000	4.23/(3.75)			166,273	2,338,835		2,338,835	(1,147,529)				74,110		B023
CSWAP: USD/GBP 9/5/2027	THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/10/2015	09/05/2027		6,445,550	3.97/(3.37)			64,400	811,010		811,010	(398,922)				41,765		B023
CSWAP: USD/SEK 10/07/2030	Foreign Commercial Mortgage Loans	B	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/01/2025	10/07/2030		17,454,663	SOFR+318.85 bps/(3M STIBOR+295.00 bps)			3,631	(313,220)		(313,220)	(313,220)				190,605		B031
1139999999. Subtotal - swaps - hedging other - foreign exchange												8,206,814	49,434,836	XXX	49,434,838	(31,687,690)				8,168,999	XXX	XXX
1169999999. Subtotal - swaps - hedging other										16,993,959		44,806,299	133,073,688	XXX	133,073,690	(182,277,155)		(1,249,288)		146,990,660	XXX	XXX
SWP: OIS 3.231100 9/16/2029 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/12/2025	09/16/2029		100,000,000	3.23/(SOFR)			(241,531)	(489,260)							963,370		B031
SWP: OIS 3.272580 9/23/2028 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/19/2025	09/23/2028		100,000,000	3.27/(SOFR)			(210,000)	(129,645)							826,364		B031
SWP: OIS 3.303400 9/26/2028 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/24/2025	09/26/2028		140,000,000	3.30/(SOFR)			(271,672)	(68,807)							1,158,648		B031
SWP: OIS 3.307460 9/26/2029 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/24/2025	09/26/2029		140,000,000	3.31/(SOFR)			(270,140)	(320,981)							1,353,686		B031
SWP: OIS 3.335580 10/8/2028 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/06/2025	10/08/2028		70,000,000	3.34/(SOFR)			(109,201)	22,515							582,790		B031
SWP: OIS 3.346760 10/8/2029 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/06/2025	10/08/2029		70,000,000	3.35/(SOFR)			(107,353)	(69,520)							679,812		B031
SWP: OIS 3.463530 5/6/2028 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/02/2025	05/06/2028		81,000,000	3.46/(SOFR)			(426,365)	274,732							620,582		B031
SWP: OIS 3.482150 5/6/2029 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/02/2025	05/06/2029		81,000,000	3.48/(SOFR)			(416,311)	334,866							741,044		B031
SWP: OIS 3.550920 7/9/2029 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/07/2025	07/09/2029		51,000,000	3.55/(SOFR)			(160,166)	320,103							478,646		B031
SWP: OIS 3.552000 7/9/2028 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/07/2025	07/09/2028		51,000,000	3.55/(SOFR)			(159,896)	288,848							405,064		B031
SWP: OIS 3.563000 8/4/2029 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/31/2025	08/04/2029		76,000,000	3.56/(SOFR)			(187,723)	506,550							720,450		B031
SWP: OIS 3.581380 8/4/2028 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/31/2025	08/04/2028		76,000,000	3.58/(SOFR)			(181,903)	493,858							612,086		B031
SWP: OIS 3.677650 4/11/2028 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/09/2025	04/11/2028		24,000,000	3.68/(SOFR)			(105,186)	192,067							181,174		B031

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: OIS 3.707000 6/10/2028 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/06/2025	06/10/2028		54,000,000	3.71/(SOFR)			(159,760)			495,014					422,085		B031
SWP: OIS 3.709000 6/10/2029 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/06/2025	06/10/2029		54,000,000	3.71/(SOFR)			(159,145)			616,208					501,055		B031
SWP: OIS 3.720220 5/14/2028 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/12/2025	05/14/2028		22,000,000	3.72/(SOFR)			(74,780)			203,158					169,338		B031
SWP: OIS 3.722100 4/11/2029 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/09/2025	04/11/2029		24,000,000	3.72/(SOFR)			(97,333)			278,594					217,311		B031
SWP: OIS 3.723200 5/14/2029 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/12/2025	05/14/2029		22,000,000	3.72/(SOFR)			(74,358)			258,909					201,929		B031
SWP: OIS 3.732100 3/17/2028 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/13/2025	03/17/2028		122,000,000	3.73/(SOFR)			(549,802)			1,092,769					907,027		B031
SWP: OIS 3.733300 3/17/2029 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/13/2025	03/17/2029		122,000,000	3.73/(SOFR)			(548,622)			1,446,620					1,093,068		B031
SWP: OIS 3.785830 3/26/2029 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/24/2025	03/26/2029		20,000,000	3.79/(SOFR)			(78,146)			269,867					179,878		B031
SWP: OIS 3.786370 3/4/2030 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/28/2025	03/04/2030		67,500,000	3.79/(SOFR)			(291,484)			1,012,087					689,636		B031
SWP: OIS 3.790030 3/26/2028 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/24/2025	03/26/2028		20,000,000	3.79/(SOFR)			(77,490)			205,927					149,520		B031
SWP: OIS 3.893100 3/4/2027 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/28/2025	03/04/2027		67,500,000	3.89/(SOFR)			(230,848)			379,191					365,468		B031
SWP: OIS 4.0023 1/17/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/12/2024	01/17/2026		150,000,000	4.00/(SOFR)	10,523		(511,377)	229		11,926			(5,219)		161,860		B031
SWP: OIS 4.436200 3/8/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/06/2024	03/08/2026		100,000,000	4.44/(SOFR)			98,065			117,612					214,220		B031
1179999999. Subtotal - swaps - replication - interest rate										10,523		(5,602,529)	229	XXX	7,743,207			(5,219)		14,596,110	XXX	XXX
ICE: (CDX.NA.IG.44.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	08/20/2025	06/20/2030		290,500,000	1.00		5,212,095	1,963,771	4,545,205		6,523,178			(666,890)		290,500,000		B053
ICE: (CDX.NA.IG.44.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	05/13/2025	06/20/2035		270,500,000	1.00		(390,518)	1,907,632	(362,628)		2,804,274			27,891		270,500,000		B053
ICE: (CDX.NA.IG.45.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	11/18/2025	12/20/2035		90,000,000	1.00		547,533	177,510	536,252		755,100			(11,281)		90,000,000		B053
ICE: (CDX.NA.IG.45.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	10/17/2025	12/20/2030		55,000,000	1.00		1,159,820	111,528	1,113,181		1,246,575			(46,638)		55,000,000		B053
1189999999. Subtotal - swaps - replication - credit default											6,528,929	4,160,440	5,832,011	XXX	11,329,126			(696,918)		706,000,000	XXX	XXX
1229999999. Subtotal - swaps - replication										10,523	6,528,929	(1,442,089)	5,832,240	XXX	19,072,333			(702,137)		720,596,110	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate										17,004,482		31,077,503	83,639,081	XXX	91,988,203	(150,589,465)		(1,254,507)		153,524,519	XXX	XXX
1369999999. Total swaps - credit default											6,528,929	4,160,440	5,832,011	XXX	11,329,126			(696,918)		706,000,000	XXX	XXX
1379999999. Total swaps - foreign exchange												88,708,362	17,172,962	XXX	247,117,374	(487,469,646)				91,729,347	XXX	XXX
1389999999. Total swaps - total return														XXX							XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps										17,004,482	6,528,929	123,946,306	106,644,054	XXX	350,434,702	(638,059,111)		(1,951,425)		951,253,866	XXX	XXX
AUD/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/05/2025	02/26/2026		643,040	/()				(3,542)		(3,542)	(76)	(3,467)			1,271		B031
AUD/USD	Foreign Equities	BA	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	12/01/2025	02/26/2026		22,509,297	/()				(371,077)		(371,077)	(1,263)	(369,813)			44,476		B031
AUD/USD	Foreign Equities	BA	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	11/03/2025	02/26/2026		23,690,710	/()				(447,315)		(447,315)	(1,012)	(446,303)			46,810		B031

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CAD/USD	Foreign Equities	BA	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	11/03/2025	02/26/2026		293,119	/()				(6,464)		(6,464)	(687)	(5,777)			579		B031
EUR/USD	Fixed Income Portfolio	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/05/2025	01/28/2026		269,808	/()				2,070		2,070	290	1,780			374		B031
EUR/USD	Foreign Investments	D22	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/05/2025	01/28/2026		591,315	/()				(4,537)		(4,537)	(635)	(3,902)			819		B031
EUR/USD	Foreign Equities	BA	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/05/2025	01/28/2026		106,909	/()				(820)		(820)	(115)	(705)			148		B031
EUR/USD	Fixed Income Portfolio	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	11/19/2025	01/28/2026		13,415,506	/()				(205,351)		(205,351)	(14,233)	(191,119)			18,578		B031
EUR/USD	Foreign Equities	BA	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	11/19/2025	01/28/2026		3,796,311	/()				(58,110)		(58,110)	(4,028)	(54,083)			5,257		B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/19/2025	01/28/2026		20,914,269	/()				(320,152)		(320,152)	(22,188)	(297,963)			28,963		B031
EUR/USD	Foreign Investments	D22	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	12/05/2025	01/28/2026		17,531,123	/()				(104,519)		(104,519)	(18,884)	(85,636)			24,278		B031
EUR/USD	Fixed Income Portfolio	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/20/2025	01/28/2026		2,245,424	/()				(8,117)		(8,117)	(2,428)	(5,689)			3,110		B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/20/2025	01/28/2026		31,308,782	/()				(113,173)		(113,173)	(33,852)	(79,320)			43,358		B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/20/2025	01/28/2026		40,979,183	/()				(148,128)		(148,128)	(44,308)	(103,820)			56,750		B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/19/2025	01/28/2026		25,632,913	/()				(390,571)		(390,571)	(27,197)	(363,373)			35,498		B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/20/2025	01/28/2026		3,423,365	/()				(12,716)		(12,716)	(3,701)	(9,015)			4,741		B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/20/2025	01/28/2026		67,044,631	/()				(254,166)		(254,166)	(72,471)	(181,695)			92,847		B031
GBP/USD	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2025	09/30/2026		345,651	/()				2,287		2,287	2,287				1,495		B023
GBP/USD	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2025	05/29/2026		2,259,424	/()				(16,112)		(16,112)	(16,112)				7,218		B023
GBP/USD	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/28/2026		5,645,223	/()				(38,641)		(38,641)	(38,641)				22,888		B023
GBP/USD	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2025	07/31/2026		7,601,023	/()				(52,837)		(52,837)	(52,837)				28,964		B023
GBP/USD	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2025	09/30/2026		26,045,250	/()				172,301		172,301	172,301				112,625		B023
GBP/USD	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2025	06/30/2026		10,556,902	/()				(74,500)		(74,500)	(74,500)				37,171		B023
GBP/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/16/2025	01/29/2026		8,483,244	/()				(20,257)		(20,257)	316	(20,574)			11,956		B031
GBP/USD	Foreign Equities	BA	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/19/2025	01/29/2026		23,117,381	/()				(667,749)		(667,749)	2,674	(670,424)			32,581		B031
GBP/USD	Fixed Income Portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/14/2025	06/30/2026		13,521	/()				85		85	85				48		B023
GBP/USD	Fixed Income Portfolio	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	09/16/2025	03/11/2026		27,315,000	/()				(415,359)		(415,359)	(415,359)				59,810		B023
GBP/USD	Fixed Income Portfolio	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	09/16/2025	03/11/2026		865,886	/()				(13,167)		(13,167)	(13,167)				1,896		B023
GBP/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/20/2025	01/28/2026		53,748,341	/()				(138,396)		(138,396)	1,938	(140,334)			74,433		B031
1439999999. Subtotal - forwards - hedging other													(3,709,034)	XXX	(3,709,034)	(677,803)	(3,031,232)			798,940	XXX	XXX
1479999999. Subtotal - forwards													(3,709,034)	XXX	(3,709,034)	(677,803)	(3,031,232)			798,940	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108												80,582,095	(32,261,874)	XXX	198,288,679	(455,781,956)				83,667,096	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										42,208,459	399,786,299	44,896,181	628,519,885	XXX	628,519,887	(92,266,387)	(3,031,232)	(1,262,074)		147,789,599	XXX	XXX
1719999999. Subtotal - replication										10,523	6,528,929	(1,442,089)	5,832,240	XXX	19,072,333			(702,137)		720,596,110	XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals										42,218,982	406,315,228	124,036,188	602,090,250	XXX	845,880,899	(548,048,343)	(3,031,232)	(1,964,211)		952,052,806	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0023	Convert Foreign Bonds to Fixed USD
0024	Hedge FX Exposure on Equity Investment
0031	Convert Assets to Fixed/Float
0053	Hedge Bond Portfolio Against Rise in Interest Rates
0062	Fixed Income Annuity Hedge Program
0311	Duration Management Hedges

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108																	XXX							XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
JAN25 RTY C @ 1934	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	01/09/2024	01/06/2025	01/06/2025	Exercise	6,520	13,268,526	1,934.00/(2,035.05)	371,249		658,846		371,249		(286,468)			287,597			B062
JAN25 SPX C @ 4671.41	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	01/09/2024	01/06/2025	01/06/2025	Exercise	42,456	202,569,888	4,671.41/(4,771.29)	2,838,184		4,240,505		2,838,184		(1,399,225)			1,402,322			B062
JAN25 SPX C @ 4754	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	01/17/2024	01/10/2025	01/10/2025	Exercise	140,467	673,530,837	4,754.00/(4,794.94)	3,687,259		5,750,719		3,687,259		(2,055,087)			2,063,460			B062
JAN25 RTY C @ 1900	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	01/23/2024	01/17/2025	01/17/2025	Exercise	12,498	24,545,697	1,900.00/(1,963.97)	504,669		799,497		504,669		(284,707)			294,828			B062
JAN25 SPX C @ 4718	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	01/23/2024	01/21/2025	01/21/2025	Exercise	31,437	153,416,018	4,718.00/(4,880.11)	3,518,743		5,096,252		3,518,743		(1,551,254)			1,577,509			B062
JAN25 SPX C @ 4849.19	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	01/30/2024	01/27/2025	01/27/2025	Exercise	95,043	468,723,563	4,849.19/(4,931.70)	5,346,169		7,841,998		5,346,169		(2,432,355)			2,495,829			B062
JAN25 RTY C @ 1960.47	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	01/30/2024	01/24/2025	01/24/2025	Exercise	22,247	44,417,248	1,960.47/(1,996.55)	489,434		802,672		489,434		(287,329)			313,238			B062
JAN25 RTY C @ 1928.65	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/06/2024	01/31/2025	01/31/2025	Exercise	11,407	23,010,999	1,928.65/(2,017.27)	561,110		1,010,888		561,110		(404,734)			449,778			B062
JAN25 SPX C @ 4872.66	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/06/2024	01/31/2025	01/31/2025	Exercise	74,693	371,573,026	4,872.66/(4,974.67)	5,107,507		7,619,433		5,107,507		(2,433,058)			2,511,926			B062
FEB25 SPX C @ 4945.17	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/13/2024	02/07/2025	02/07/2025	Exercise	72,347	365,190,293	4,945.17/(5,047.76)	4,840,014		7,422,079		4,840,014		(2,466,763)			2,582,064			B062
FEB25 RTY C @ 1927	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/13/2024	02/07/2025	02/07/2025	Exercise	11,140	22,617,431	1,927.00/(2,030.29)	667,843		1,150,651		667,843		(413,682)			482,808			B062
FEB25 SPX C @ 4950	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/21/2024	02/14/2025	02/14/2025	Exercise	81,194	409,353,354	4,950.00/(5,041.67)	4,786,386		7,443,054		4,786,386		(2,510,054)			2,656,668			B062
FEB25 RTY C @ 1957.87	Liability Hedge	Exhibit 7	Equity/Index	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770XOHC3ZE78	02/21/2024	02/14/2025	02/14/2025	Exercise	6,096	12,618,903	1,957.87/(2,070.03)	372,222		683,727		372,222		(246,693)			311,506			B062
FEB25 RTY C @ 1991.31	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/27/2024	02/24/2025	02/24/2025	Exercise	12,360	25,132,824	1,991.31/(2,033.40)	319,877		520,232		319,877		(144,076)			200,356			B062
FEB25 SPX C @ 4959.56	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	02/27/2024	02/24/2025	02/24/2025	Exercise	28,362	145,741,257	4,959.56/(5,138.61)	3,398,618		5,078,216		3,398,618		(1,534,921)			1,679,598			B062
FEB25 RTY C @ 2029.19	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	03/05/2024	02/28/2025	02/28/2025	Exercise	11,552	24,166,437	2,029.19/(2,091.97)	411,713		725,235		411,713		(197,903)			313,521			B062
FEB25 SPX C @ 5051.71	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/05/2024	02/28/2025	02/28/2025	Exercise	53,881	278,007,640	5,051.71/(5,159.66)	3,775,980		5,816,454		3,775,980		(1,839,490)			2,040,473			B062
MAR25 SPX C @ 5089.02	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	03/12/2024	03/07/2025	03/07/2025	Exercise	76,713	396,508,017	5,089.02/(5,168.72)	4,081,899		6,114,026		4,081,899		(1,776,831)			2,032,127			B062
MAR25 RTY C @ 2054.02	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/12/2024	03/06/2025	03/06/2025	Exercise	21,415	44,888,196	2,054.02/(2,096.11)	513,318		268,394		513,318		(223,530)			(244,923)			B062
MAR25 SPX C @ 5113.49	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/19/2024	03/14/2025	03/14/2025	Exercise	92,643	480,178,860	5,113.49/(5,183.11)	4,231,932		6,449,806		4,231,932		(1,901,832)			2,217,873			B062

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MAR25 RTY C @ 2018	Liability Hedge	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO1IP2IHZNBB6K528	03/19/2024	03/14/2025	03/14/2025	Exercise	18,034	37,470,504	2,018.00/(2,077.77)	604,958		470,597		604,958		(291,021)			(134,361)			B062
MAR25 RTY C @ 2054.51	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZ3V05H2G7GRS05BHJ91	03/26/2024	03/21/2025	03/21/2025	Exercise	22,204	46,732,315	2,054.51/(2,104.68)	640,807		54,910		640,807		(242,388)			(585,897)			B062
MAR25 SPX C @ 5205.79	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/26/2024	03/21/2025	03/21/2025	Exercise	179,934	944,417,786	5,205.79/(5,248.69)	5,041,751		7,719,169		5,041,751		(2,192,066)			2,677,418			B062
MAR25 RTY C @ 2064.88	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/02/2024	03/26/2025	03/26/2025	Exercise	9,552	20,496,204	2,064.88/(2,145.75)	408,348		85,529		408,348		(175,123)			(322,819)			B062
MAR25 SPX C @ 5204.69	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/02/2024	03/26/2025	03/26/2025	Exercise	56,553	298,451,106	5,204.69/(5,277.37)	2,592,390		4,110,272		2,592,390		(1,234,371)			1,517,883			B062
APR25 RTY C @ 2045.96	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/09/2024	04/03/2025	04/03/2025	Expiration	14,438	30,513,125	2,045.96/(2,113.39)	548,991				548,991		(210,673)			(548,991)			B062
APR25 SPX C @ 5144.19	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/09/2024	04/03/2025	04/03/2025	Exercise	51,670	272,272,482	5,144.19/(5,269.45)	4,098,464		6,472,184		4,098,464		(1,911,934)			2,373,720			B062
APR25 SPX C @ 5060	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	04/16/2024	04/11/2025	04/11/2025	Exercise	31,775	166,966,186	5,060.00/(5,254.64)	3,766,291		6,184,686		3,766,291		(1,975,617)			2,418,395			B062
APR25 RTY C @ 1962	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/16/2024	04/11/2025	04/11/2025	Expiration	8,654	18,096,639	1,962.00/(2,091.13)	580,638				580,638		(340,035)			(580,638)			B062
APR25 SPX C @ 4963.83	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/23/2024	04/21/2025	04/21/2025	Exercise	50,914	258,235,299	4,963.83/(5,071.99)	3,644,424		5,506,858		3,644,424		(1,512,136)			1,862,434			B062
APR25 RTY C @ 1935	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/23/2024	04/21/2025	04/21/2025	Expiration	22,291	44,050,137	1,935.00/(1,976.14)	560,101				560,101		(240,990)			(560,101)			B062
APR25 SPX C @ 5029.64	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/30/2024	04/25/2025	04/25/2025	Exercise	62,407	320,442,471	5,029.64/(5,134.72)	4,327,301		6,557,728		4,327,301		(1,757,163)			2,230,426			B062
APR25 RTY C @ 1973.62	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	04/30/2024	04/25/2025	04/25/2025	Expiration	22,783	46,170,889	1,973.62/(2,026.55)	685,711				685,711		(325,971)			(685,711)			B062
MAY25 RTY C @ 1973.22	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/07/2024	05/01/2025	05/01/2025	Exercise	7,396	15,413,560	1,973.22/(2,084.04)	496,641		19,548		496,641		(164,850)			(477,094)			B062
MAY25 SPX C @ 4996.96	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/07/2024	05/02/2025	05/02/2025	Exercise	25,737	134,336,073	4,996.96/(5,219.57)	3,887,607		5,729,314		3,887,607		(1,385,782)			1,841,706			B062
MAY25 SPX C @ 5177.17	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/14/2024	05/09/2025	05/09/2025	Exercise	77,521	406,902,303	5,177.17/(5,248.93)	3,658,991		5,562,907		3,658,991		(1,365,929)			1,903,916			B062
MAY25 RTY C @ 2052.76	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/14/2024	05/09/2025	05/09/2025	Expiration	36,008	74,896,640	2,052.76/(2,080.00)	575,962				575,962		(176,730)			(575,962)			B062
MAY25 SPX C @ 5221	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/21/2024	05/15/2025	05/15/2025	Exercise	49,258	263,835,700	5,221.00/(5,356.20)	4,476,567		6,659,682		4,476,567		(1,417,167)			2,183,115			B062
MAY25 RTY C @ 2084.31	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/21/2024	05/16/2025	05/16/2025	Exercise	34,649	73,206,407	2,084.31/(2,112.80)	573,652		987,150		573,652		(152,045)			413,498			B062
MAY25 SPX C @ 5288.28	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/29/2024	05/22/2025	05/22/2025	Exercise	170,821	910,007,880	5,288.28/(5,327.26)	4,330,312		6,658,603		4,330,312		(1,505,309)			2,328,290			B062

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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MAY25 RTY C @ 2045.04	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/29/2024	05/23/2025	05/23/2025	Expiration	19,437	41,015,763	2,045.04/(2,110.19)	693,415				693,415		(256,129)			(693,415)			B062
MAY25 SPX C @ 5235	Liability Hedge	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO WP21HZNBB6K528	06/04/2024	05/30/2025	05/30/2025	Exercise	71,921	382,895,897	5,235.00/(5,323.84)	4,221,604		6,389,462		4,221,604		(1,399,708)			2,167,857			B062
MAY25 RTY C @ 2051.57	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/04/2024	05/30/2025	05/30/2025	Exercise	43,090	89,468,198	2,051.57/(2,076.31)	590,333		634,156		590,333		(217,773)			43,823			B062
JUN25 SPX C @ 5281	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/11/2024	06/06/2025	06/06/2025	Exercise	54,936	296,396,201	5,281.00/(5,395.30)	4,172,389		6,279,185		4,172,389		(1,252,882)			2,106,796			B062
JUN25 RTY C @ 2019.54	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/11/2024	06/06/2025	06/06/2025	Exercise	22,490	46,602,204	2,019.54/(2,072.13)	653,424		1,182,749		653,424		(255,508)			529,325			B062
JUN25 SPX C @ 5354.35	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/18/2024	06/12/2025	06/12/2025	Exercise	46,765	257,494,637	5,354.35/(5,506.14)	4,898,634		7,098,459		4,898,634		(1,077,538)			2,199,826			B062
JUN25 RTY C @ 1999.79	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/18/2024	06/13/2025	06/13/2025	Exercise	13,337	27,608,924	1,999.79/(2,070.10)	535,881		937,724		535,881		(190,740)			401,844			B062
JUN25 SPX C @ 5444	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2024	06/20/2025	06/20/2025	Exercise	130,163	715,162,381	5,444.00/(5,494.36)	4,369,572		6,555,009		4,369,572		(1,076,078)			2,185,437			B062
JUN25 RTY C @ 2015.68	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/25/2024	06/20/2025	06/20/2025	Exercise	74,417	151,279,343	2,015.68/(2,032.86)	750,868		1,278,484		750,868		(243,173)			527,617			B062
JUN25 RTY C @ 2015.55	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/02/2024	06/26/2025	06/26/2025	Exercise	34,644	71,158,430	2,015.55/(2,053.99)	774,986		1,331,715		774,986		(247,320)			556,729			B062
JUN25 SPX C @ 5450.6	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/02/2024	06/26/2025	06/26/2025	Exercise	201,961	1,109,412,165	5,450.60/(5,493.20)	5,827,060		8,603,539		5,827,060		(1,288,087)			2,776,479			B062
JUL25 RTY C @ 2024.99	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/09/2024	07/07/2025	07/07/2025	Exercise	43,954	89,821,318	2,024.99/(2,043.53)	473,200		814,907		473,200		(149,391)			341,707			B062
JUL25 SPX C @ 5472.72	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/09/2024	07/03/2025	07/03/2025	Exercise	32,171	180,645,634	5,472.72/(5,615.17)	3,138,281		4,582,759		3,138,281		(550,034)			1,444,478			B062
JUL25 SPX C @ 5569.5	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/16/2024	07/11/2025	07/11/2025	Exercise	70,759	400,430,134	5,569.50/(5,659.07)	4,301,892		6,337,884		4,301,892		(656,525)			2,035,991			B062
JUL25 RTY C @ 2005.49	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/16/2024	07/11/2025	07/11/2025	Exercise	3,307	7,448,588	2,005.49/(2,252.37)	535,767		758,417		535,767		(16,872)			222,650			B062
JUL25 SPX C @ 5488.28	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/23/2024	07/17/2025	07/17/2025	Exercise	43,641	247,265,105	5,488.28/(5,665.89)	5,128,254		7,751,078		5,128,254		(995,401)			2,622,824			B062
JUL25 RTY C @ 2174	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/23/2024	07/18/2025	07/18/2025	Exercise	13,873	31,258,366	2,174.00/(2,253.18)	637,881		915,687		637,881		(12,922)			277,807			B062
JUL25 RTY C @ 2196.93	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/30/2024	07/25/2025	07/25/2025	Exercise	14,079	32,206,698	2,196.93/(2,287.57)	694,517		902,999		694,517		(17,260)			208,482			B062
JUL25 SPX C @ 5375.77	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/30/2024	07/25/2025	07/25/2025	Exercise	35,748	199,528,892	5,375.77/(5,581.54)	4,722,311		7,355,866		4,722,311		(1,247,022)			2,633,555			B062
AUG25 RTY C @ 2026	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/06/2024	08/01/2025	08/01/2025	Exercise	3,506	8,030,773	2,026.00/(2,290.58)	448,067		493,575		448,067		(150,170)			45,508			B062

SCHEDULE DB - PART A - SECTION 2

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JUL25 SPX C @ 5194.36	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/06/2024	07/31/2025	07/31/2025	Exercise	16,398	91,622,513	5,194.36/(5,587.42)	3,918,794		6,445,398		3,918,794		(1,414,352)			2,526,604			B062
AUG25 RTY C @ 2029.42	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/13/2024	08/08/2025	08/08/2025	Exercise	15,322	32,226,456	2,029.42/(2,103.28)	655,782		1,131,683		655,782		(172,633)			475,901			B062
AUG25 SPX C @ 5173	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/13/2024	08/08/2025	08/08/2025	Exercise	28,430	154,101,688	5,173.00/(5,420.39)	4,854,707		7,033,296		4,854,707		(1,080,758)			2,178,591			B062
AUG25 RTY C @ 2029.88	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/20/2024	08/14/2025	08/14/2025	Exercise	4,948	10,963,284	2,029.88/(2,215.70)	532,256		919,437		532,256		(93,891)			387,181			B062
AUG25 SPX C @ 5370.68	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/20/2024	08/14/2025	08/14/2025	Exercise	23,932	135,464,453	5,370.68/(5,660.39)	4,845,751		6,933,340		4,845,751		(668,542)			2,087,589			B062
AUG25 SPX C @ 5569.91	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/27/2024	08/22/2025	08/22/2025	Exercise	76,994	435,276,340	5,569.91/(5,653.38)	4,391,738		6,426,689		4,391,738		(563,171)			2,034,951			B062
AUG25 RTY C @ 2136.03	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/27/2024	08/22/2025	08/22/2025	Exercise	9,554	21,517,519	2,136.03/(2,252.20)	631,328		1,109,888		631,328		(49,739)			478,560			B062
AUG25 SPX C @ 5517	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/04/2024	08/29/2025	08/29/2025	Exercise	42,033	238,673,042	5,517.00/(5,678.23)	4,405,058		6,776,981		4,405,058		(825,890)			2,371,922			B062
AUG25 RTY C @ 2166.37	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZ3V05H2G7GRS05BHJ91	09/04/2024	08/28/2025	08/28/2025	Exercise	17,074	38,301,080	2,166.37/(2,243.24)	693,034		1,312,478		693,034		(101,308)			619,445			B062
SEP25 SPX C @ 5397	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/10/2024	09/05/2025	09/05/2025	Exercise	31,035	172,504,944	5,397.00/(5,558.40)	3,273,261		5,009,049		3,273,261		(719,305)			1,735,788			B062
SEP25 RTY C @ 2083.38	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZ3V05H2G7GRS05BHJ91	09/10/2024	09/04/2025	09/04/2025	Exercise	11,318	24,605,785	2,083.38/(2,174.04)	533,870		1,026,090		533,870		(158,466)			492,220			B062
SEP25 SPX C @ 5511.9	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/17/2024	09/12/2025	09/12/2025	Exercise	36,074	205,750,945	5,511.90/(5,703.58)	4,657,153		6,914,664		4,657,153		(639,339)			2,257,511			B062
SEP25 RTY C @ 2063.33	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/17/2024	09/11/2025	09/11/2025	Exercise	8,791	19,533,866	2,063.33/(2,222.03)	844,727		1,395,132		844,727		(78,696)			550,405			B062
SEP25 RTY C @ 2191.18	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/19/2025	09/19/2025	Exercise	21,004	47,283,785	2,191.18/(2,251.18)	709,809		1,260,240		709,809		(33,038)			550,431			B062
SEP25 SPX C @ 5613.01	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/24/2024	09/19/2025	09/19/2025	Exercise	49,316	284,546,909	5,613.01/(5,769.87)	5,280,264		7,735,708		5,280,264		(471,608)			2,455,444			B062
SEP25 RTY C @ 2197.95	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/01/2024	09/26/2025	09/26/2025	Exercise	27,551	61,887,536	2,197.95/(2,246.29)	723,765		1,331,815		723,765		(59,824)			608,051			B062
SEP25 SPX C @ 5713	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/01/2024	09/26/2025	09/26/2025	Exercise	138,535	799,912,173	5,713.00/(5,774.08)	5,634,218		8,461,718		5,634,218		(511,023)			2,827,499			B062
OCT25 SPX C @ 5675	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/08/2024	10/03/2025	10/03/2025	Exercise	62,204	359,289,060	5,675.00/(5,775.98)	4,298,918		6,281,360		4,298,918		(286,632)			1,982,441			B062
OCT25 RTY C @ 2174	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/08/2024	10/03/2025	10/03/2025	Exercise	19,972	44,425,118	2,174.00/(2,224.37)	572,198		1,005,990		572,198		(43,240)			433,792			B062
OCT25 SPX C @ 5723.25	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	10/15/2024	10/10/2025	10/10/2025	Exercise	40,029	236,047,410	5,723.25/(5,896.91)	4,791,071		6,951,436		4,791,071		(82,100)			2,160,365			B062

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OCT25 RTY C @ 2173.56	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/15/2024	10/10/2025	10/10/2025	Exercise	11,461	26,134,518	2,173.56/(2,280.30)	722,199		1,223,347		722,199		11,933			501,148			B062
OCT25 RTY C @ 2231.26	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	10/22/2024	10/17/2025	10/17/2025	Exercise	14,901	34,505,203	2,231.26/(2,315.63)	666,003		1,257,197		666,003		(4,513)			591,194			B062
OCT25 SPX C @ 5832.94	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/22/2024	10/17/2025	10/17/2025	Exercise	181,083	1,063,227,024	5,832.94/(5,871.49)	4,795,078		6,980,750		4,795,078		3,583			2,185,672			B062
OCT25 SPX C @ 5793.37	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/29/2024	10/24/2025	10/24/2025	Exercise	126,635	740,667,853	5,793.37/(5,848.84)	4,858,985		7,024,443		4,858,985		(29,621)			2,165,459			B062
OCT25 RTY C @ 2202.81	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/29/2024	10/23/2025	10/23/2025	Exercise	26,976	60,924,487	2,202.81/(2,258.47)	856,218		1,501,484		856,218		(9,440)			645,266			B062
OCT25 SPX C @ 5671	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/05/2024	10/31/2025	10/31/2025	Exercise	39,800	232,531,500	5,671.00/(5,842.50)	4,682,868		6,825,700		4,682,868		(194,412)			2,142,832			B062
OCT25 RTY C @ 2189.36	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/05/2024	10/31/2025	10/31/2025	Exercise	16,861	37,965,071	2,189.36/(2,251.65)	624,026		1,050,272		624,026		8,073			426,246			B062
NOV25 SPX C @ 5854.25	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/12/2024	11/07/2025	11/07/2025	Exercise	37,852	229,492,134	5,854.25/(6,062.88)	5,412,079		7,897,063		5,412,079		323,954			2,484,984			B062
NOV25 RTY C @ 2218.97	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/12/2024	11/06/2025	11/06/2025	Exercise	3,876	9,745,466	2,218.97/(2,514.31)	662,874		774,622		662,874		158,362			111,749			B062
NOV25 RTY C @ 2261.1	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/19/2024	11/14/2025	11/14/2025	Exercise	8,913	21,531,758	2,261.10/(2,415.77)	750,475		1,133,083		750,475		99,100			382,608			B062
NOV25 SPX C @ 5844	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZ3VO5H2G7GRS05BHJ91	11/19/2024	11/14/2025	11/14/2025	Exercise	61,997	372,431,478	5,844.00/(6,007.25)	6,789,911		10,121,010		6,789,911		140,183			3,331,099			B062
NOV25 SPX C @ 5894.64	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/26/2024	11/21/2025	11/21/2025	Exercise	78,449	471,659,707	5,894.64/(6,012.31)	6,488,517		9,231,094		6,488,517		513,925			2,742,577			B062
NOV25 RTY C @ 2291	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	11/26/2024	11/20/2025	11/20/2025	Exercise	6,929	17,104,029	2,291.00/(2,468.47)	737,661		97,782		737,661		204,787			(639,879)			B062
NOV25 SPX C @ 5986.4	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2024	11/28/2025	11/28/2025	Exercise	123,210	747,287,132	5,986.40/(6,065.15)	6,691,535		9,702,788		6,691,535		669,093			3,011,252			B062
NOV25 RTY C @ 2423.27	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2024	11/28/2025	11/28/2025	Exercise	57,364	140,234,329	2,423.27/(2,444.64)	680,911		1,225,869		680,911		204,517			544,958			B062
DEC25 RTY C @ 2382	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/10/2024	12/05/2025	12/05/2025	Exercise	25,590	62,466,981	2,382.00/(2,441.07)	844,214		1,511,601		844,214		226,446			667,387			B062
DEC25 SPX C @ 6039.85	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/10/2024	12/05/2025	12/05/2025	Exercise	135,534	827,127,408	6,039.85/(6,102.73)	5,796,789		8,522,378		5,796,789		651,855			2,725,589			B062
DEC25 RTY C @ 2341.62	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/17/2024	12/11/2025	12/11/2025	Exercise	22,334	53,708,133	2,341.62/(2,404.77)	758,016		1,410,392		758,016		136,398			652,376			B062
DEC25 SPX C @ 6036.5	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/17/2024	12/12/2025	12/12/2025	Exercise	224,709	1,368,282,313	6,036.50/(6,089.13)	8,105,254		11,826,435		8,105,254		913,393			3,721,181			B062
DEC25 SPX C @ 5839.72	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/24/2024	12/19/2025	12/19/2025	Exercise	50,315	306,563,257	5,839.72/(6,092.88)	8,893,176		12,737,745		8,893,176		702,049			3,844,569			B062

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DEC25 RTY C @ 2157.98	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/24/2024	12/19/2025	12/19/2025	Exercise	8,177	19,476,715	2,157.98/(2,381.89)	996,367		1,830,912		996,367		10,944			834,545			B062
DEC25 SPX C @ 5882.37	Liability Hedge	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/31/2024	12/26/2025	12/26/2025	Exercise	67,328	407,279,191	5,882.37/(6,049.18)	7,390,595		11,230,984		7,390,595		163,416			3,840,389			B062
DEC25 RTY C @ 2212.33	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	12/31/2024	12/26/2025	12/26/2025	Exercise	21,416	48,862,531	2,212.33/(2,281.59)	840,364		1,483,332		840,364		12,334			642,968			B062
SEP26 SPX C @ 6588.98	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	09/30/2025	Sale	53,262	353,048,232	6,588.98/(6,628.52)		1,423,161	1,439,672		1,423,161					16,511			B062
JAN25 RTY C @ 1947.81	Liability Hedge	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO1WP2IHZNBB6K528	01/17/2024	01/10/2025	01/09/2025	Sale	15,199	30,280,664		349,344		675,900		349,344		(323,866)			326,556			B062
0159999999. Subtotal - purchased options - hedging other - call options and warrants												278,533,535	1,423,161	412,653,721		279,956,695	XXX	(57,728,886)			132,697,026			XXX
3.94000 1Y SOFR SWAP RATE CAP	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/18/2015	02/11/2025	02/11/2025	Maturity		97,000,000	3.94/(4.94)	172,175				29,828		(28,270)		(1,936)				B053
4.440000 1YR SOFR CAP	Fixed Income Security	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUG0FU57RNE97	08/03/2015	08/05/2025	08/05/2025	Maturity		155,000,000	4.44/(5.44)	225,000						(19,055)		(13,297)				B053
4.178 1Y SOFR SWAP RATE CAP	Fixed Income Security	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/09/2015	12/08/2025	12/08/2025	Maturity		219,000,000	4.18/(5.18)	330,898						(254,548)		(30,897)				B053
3.64000 2Y SOFR SWAP RATE CAP	Fixed Income Security	D1	Interest Rate	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/21/2016	04/23/2025	04/23/2025	Maturity		82,000,000	3.64/(4.64)	132,000				114,522		(97,112)		(4,495)				B053
0179999999. Subtotal - purchased options - hedging other - caps												860,073				144,350	XXX	(398,984)		(50,625)				XXX
10Y RTP 5.070000 8/6/2025 ..	Fixed Income Security	D1	Duration	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/06/2024	08/06/2025	03/24/2025	Sale		100,000,000	SOFR/(5.07)	940,000		92,500		940,000		488,131			(847,500)			B0311
10Y RTP 5.750000 2/20/2025 .	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange ROMUIISFPU8MPRO8K5P83	02/20/2024	02/20/2025	02/20/2025	Expiration		300,000,000	SOFR/(5.75)	1,065,000				1,065,000		1,060,982			(1,065,000)			B0311
10Y RTP 5.710000 8/25/2025 .	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange O2RNE8IBXP4R0TD8PU41	02/23/2024	08/25/2025	04/09/2025	Sale		250,000,000	SOFR/(5.71)	1,610,000		140,000		1,610,000		1,158,308			(1,470,000)			B0311
10Y RTP 5.740000 8/26/2025 .	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange RBOPEZSDGC03JS6CEU02	02/26/2024	08/26/2025	08/26/2025	Expiration		250,000,000	SOFR/(5.74)	1,616,250				1,616,250		1,171,209			(1,616,250)			B0311
10Y RTP 5.780000 2/27/2025 .	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange ES7IP3U3RHIGC71XBU11	02/27/2024	02/27/2025	02/27/2025	Expiration		250,000,000	SOFR/(5.78)	847,500				847,500		842,570			(847,500)			B0311
10Y RTP 5.750000 2/28/2025 .	Fixed Income Security	D1	Duration	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/28/2024	02/28/2025	02/28/2025	Expiration		150,000,000	SOFR/(5.75)	489,000				489,000		485,504			(489,000)			B0311
10Y RTP 5.680000 3/3/2025 ..	Fixed Income Security	D1	Duration	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	03/01/2024	03/03/2025	01/13/2025	Sale		150,000,000	SOFR/(5.68)	502,500		6,750		502,500		497,166			(495,750)			B0311
10Y RTP 6.180000 3/3/2025 ..	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LRO1WP2IHZNBB6K528	03/01/2024	03/03/2025	03/03/2025	Expiration		100,000,000	SOFR/(6.18)	194,000				194,000		193,306			(194,000)			B0311
10Y RTP 5.680000 6/4/2025 ..	Fixed Income Security	D1	Duration	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/04/2024	06/04/2025	06/04/2025	Expiration		150,000,000	SOFR/(5.68)	727,500				727,500		620,686			(727,500)			B0311
10Y RTP 5.570000 3/7/2025 ..	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LRO1WP2IHZNBB6K528	03/07/2024	03/07/2025	01/07/2025	Sale		200,000,000	SOFR/(5.57)	619,000		24,000		619,000		606,144			(595,000)			B0311
10Y RTP 5.570000 3/10/2025 .	Fixed Income Security	D1	Duration	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2025	01/08/2025	Sale		100,000,000	SOFR/(5.57)	295,000		13,000		295,000		287,527			(282,000)			B0311
20Y RTP 2.300000 6/10/2025 .	Fixed Income Security	D1	Duration	CITIBANK, N.A. E57ODZIWZ7FF32TWEFA76	06/07/2022	06/10/2025	06/10/2025	Expiration		100,000,000	2.30/(0.25)	4,440,000				4,440,000		4,420,626			(4,440,000)			B0311
10Y RTP 4.680000 7/28/2025 .	Fixed Income Security	D1	Duration	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/26/2024	07/28/2025	03/12/2025	Sale		100,000,000	5.68/(4.68)	925,000		285,000		925,000		210,173			(640,000)			B0311
10Y RTP 4.540000 8/4/2025 ..	Fixed Income Security	D1	Duration	SOCIETE GENERALE .. 1VUV7VQFKUOQSJ21A208	02/02/2024	08/04/2025	02/12/2025	Sale		100,000,000	5.54/(4.54)	900,000		1,042,500		900,000		(43,818)			142,500			B0311
7Y RTP 4.250000 8/6/2025 ...	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	02/06/2024	08/06/2025	02/06/2025	Sale		100,000,000	5.25/(4.25)	910,000		902,500		910,000		(226,318)			(7,500)			B0311
7Y RTP 5.780000 2/18/2025 ..	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	02/16/2024	02/18/2025	02/18/2025	Expiration		500,000,000	6.78/(5.78)	855,000				855,000		849,701			(855,000)			B0311
7Y RTP 5.730000 2/26/2025 ..	Fixed Income Security	D1	Duration	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	02/26/2024	02/26/2025	02/26/2025	Expiration		250,000,000	6.73/(5.73)	411,250				411,250		405,997			(411,250)			B0311
7Y RTP 5.660000 3/4/2025 ...	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LRO1WP2IHZNBB6K528	03/04/2024	03/04/2025	03/04/2025	Expiration		150,000,000	6.66/(5.66)	238,500				238,500		233,009			(238,500)			B0311
7Y RTP 5.540000 3/7/2025 ...	Fixed Income Security	D1	Duration	BARCLAYS BANK PLC . G5GSEF7VJP5I70UK5573	03/07/2024	03/07/2025	01/10/2025	Sale		200,000,000	6.54/(5.54)	300,000		13,000		300,000		287,673			(287,000)			B0311
5Y RTP 4.100000 3/31/2025 ..	Fixed Income Security	D1	Interest Rate	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	02/10/2025	03/31/2025	03/31/2025	Expiration		344,646,000	4.40/(4.10)		1,183,378			1,183,378					(1,183,378)			B0311
5Y RTR 3.800000 3/31/2025 ..	Fixed Income Security	D1	Interest Rate	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	02/10/2025	03/31/2025	03/31/2025	Sale		344,646,000	SOFR/-3.80		(996,578)	(2,699,267)		(996,578)					(1,702,689)			B031
0209999999. Subtotal - purchased options - hedging other - other												17,885,500	186,800	(180,017)		18,072,300	XXX	13,548,574			(18,252,317)			XXX
0219999999. Subtotal - purchased options - hedging other												297,279,108	1,609,961	412,473,704	144,350	298,028,995	XXX	(44,579,297)		(50,625)	114,444,709			XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0289999999. Subtotal - purchased options - replications																	XXX							XXX
0359999999. Subtotal - purchased options - income generation																	XXX							XXX
0429999999. Subtotal - purchased options - other																	XXX							XXX
0439999999. Total purchased options - call options and warrants												278,533,535	1,423,161	412,653,721		279,956,695	XXX	(57,728,886)			132,697,026			XXX
0449999999. Total purchased options - put options																	XXX							XXX
0459999999. Total purchased options - caps												860,073			144,350		XXX	(398,984)		(50,625)				XXX
0469999999. Total purchased options - floors																	XXX							XXX
0479999999. Total purchased options - collars																	XXX							XXX
0489999999. Total purchased options - other												17,885,500	186,800	(180,017)		18,072,300	XXX	13,548,574			(18,252,317)			XXX
0499999999. Total purchased options												297,279,108	1,609,961	412,473,704	144,350	298,028,995	XXX	(44,579,297)		(50,625)	114,444,709			XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108																	XXX							XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
0709999999. Subtotal - written options - hedging other																	XXX							XXX
0779999999. Subtotal - written options - replications																	XXX							XXX
0849999999. Subtotal - written options - income generation																	XXX							XXX
0919999999. Subtotal - written options - other																	XXX							XXX
0929999999. Total written options - call options and warrants																	XXX							XXX
0939999999. Total written options - put options																	XXX							XXX
0949999999. Total written options - caps																	XXX							XXX
0959999999. Total written options - floors																	XXX							XXX
0969999999. Total written options - collars																	XXX							XXX
0979999999. Total written options - other																	XXX							XXX
0989999999. Total written options																	XXX							XXX
CSWAP: USD/CAD 10/22/2026	MULLEN GROUP LTD	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	07/22/2014	10/22/2026	07/11/2025	Sale	4,930,426	6,281,407	4.04/(4.07)			1,262,992	26,875		(1,588,040)			1,262,992			B023
CSWAP: USD/AUD 6/27/2027	HALLETT HILL NO 2 PTY LTD	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027	12/29/2025	Maturity	373,245	435,273	3.86/(4.88)			62,028						62,028			B023
CSWAP: USD/EUR 12/1/2030	COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030	12/01/2025	Maturity	9,857,143	10,730,486	3.87/(2.07)			(709,227)						(709,227)			B023
CSWAP: USD/GBP 9/30/2034	THE GREAT ROLLING STOCK COMPANY	D1	Currency	JP MORGAN CHASE	7H6GLXDRUG0FU57RNE97	08/19/2016	09/30/2034	09/30/2025	Maturity			3.43/(2.36)												B023
CSWAP: USD/GBP 3/31/2039	HIGH SPEED RAIL FINANCE PLC	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039	09/30/2025	Maturity	296,288	269,692	3.10/(2.30)			(26,596)						(26,596)			B023
CSWAP: USD/EUR 9/27/2033	COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033	09/27/2025	Maturity			4.17/(1.96)												B023
CSWAP: USD/AUD 08/28/2029	ISPT FINANCE PTY LTD	D1	Currency	MIZUHO CAPITAL MARKETS LLC	RB0PEZSDGC03JS6CEU02	05/30/2019	08/28/2029	12/04/2025	Sale	14,844,372	15,545,250	3.54/(3.38)			1,171,507	25,677		(1,614,371)			1,171,507			B023
CSWAP: USD/AUD 8/28/2031	ISPT FINANCE PTY LTD	D1	Currency	JP MORGAN CHASE	7H6GLXDRUG0FU57RNE97	05/30/2019	08/28/2031	12/04/2025	Sale	9,236,498	9,672,600	3.65/(3.57)			856,815	13,503		(1,004,497)			856,815			B023
CSWAP: USD/EUR 10/01/2031	FUTBOL CLUB BARCELONA	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	10/01/2025	Maturity	1,383,820	1,637,890	3.35/(1.89)			11,901						11,901			B023
CSWAP: USD/CAD 11/08/2041	DP WORLD CANADA INVESTMENT INC	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041	11/08/2025	Maturity			2.95/(3.54)												B023
CSWAP: USD/GBP 3/31/2043	VIRIDOR ENERGY GROUP LTD	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043	09/30/2025	Maturity	401,693	411,339	3.72/(2.90)			9,646						9,646			B023
CSWAP: USD/GBP 12/31/2047	ENFINIUM HOLDINGS LTD	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	11/24/2021	12/31/2047	12/31/2025	Maturity			4.16/(3.23)												B023
CSWAP: USD/CAD 06/30/2051	OILERS ENTERTAINMENT GROUP CANADA	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	12/30/2025	Maturity	229,381	228,476	4.05/(4.56)			19,625						19,625			B023
CSWAP: USD/EUR 07/12/2032	HALMA PLC	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032	07/12/2025	Maturity			4.03/(2.29)												B023
CSWAP: USD/EUR 12/14/2034	ROQUETTE FRERES SA	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034	12/14/2025	Maturity			4.88/(3.59)												B023
CSWAP: USD/GBP 05/23/2028	BIFFA LTD	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	02/27/2023	05/23/2028	12/11/2025	Sale	55,946,068	50,484,000	6.32/(6.20)			(5,880,661)	(280,846)		2,116,796			(5,880,661)			B023
CSWAP: USD/CAD 07/31/2033	NRM CABIN INTERMEDIATE 1 LP/NRM CA	D1	Currency	MIZUHO CAPITAL MARKETS LLC	RB0PEZSDGC03JS6CEU02	01/31/2024	07/31/2033	07/31/2025	Maturity	1,317,836	1,387,239	5.88/(5.58)			21,019						21,019			B023
CSWAP: USD/CAD 07/31/2033	NRM CABIN INTERMEDIATE 2 LP/NRM CA	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	01/31/2024	07/31/2033	07/31/2025	Maturity	860,733	906,022	6.94/(6.63)			13,757						13,757			B023
CSWAP: USD/EUR 4/30/2034	HALMA PLC	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034	10/30/2025	Maturity			5.72/(3.94)												B023
CSWAP: USD/GBP 5/15/2029	HOLMAN LEASING LIMITED	D1	Currency	JP MORGAN CHASE	7H6GLXDRUG0FU57RNE97	05/10/2024	05/15/2029	11/15/2025	Maturity	3,305,876	3,131,750	5.92/(5.51)			(174,126)						(174,126)			B023
CSWAP: GBP/USD 12/30/2054	EVERTON STADIUM DEVELOPMENT HOLDIN	D1	Currency	BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	02/05/2025	12/30/2054	06/30/2025	Maturity			7.43/(7.38)												B023
CSWAP: USD/SEK 10/3/2035	NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2035	10/03/2025	Maturity	372,105	327,908	6.12/(4.36)			(44,198)						(44,198)			B023

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CSWAP: USD/SEK 10/3/2039	NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2039	10/03/2025	Maturity	606,344	534,324	6.32/(4.57)			(72,020)							(72,020)			B023
CSWAP: USD/CAD 06/30/2051	OILERS ENTERTAINMENT GROUP CANADA	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/26/2025	06/30/2051	12/30/2025	Maturity			6.21/(5.07)													B023
CSWAP: EUR/USD 09/30/2052	STADIUM FUNDING TRUST - VALENCIA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/07/2025	09/30/2052	09/30/2025	Maturity			7.84/(5.82)													B023
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange														(3,477,536)	(214,791)		XXX	(2,090,112)			(3,477,536)			XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108														(3,477,536)	(214,791)		XXX	(2,090,112)			(3,477,536)			XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
SWP: USD 2.343750 9/20/2027	Fixed Income Security	D1	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/18/2012	09/20/2027	03/11/2025	Sale		100,000,000	2.34/(US3MLIB)			(3,931,880)	(438,946)			5,126,018			(3,931,880)			B0311
SWP: OIS 4.925000 2/28/2025	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/24/2023	02/28/2025	02/28/2025	Maturity		150,000,000	4.93/(SOFR)				95,489			(102,135)						B031
SWP: OIS 1.750000 11/30/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/28/2022	11/30/2052	06/11/2025	Sale	1,105,200	18,000,000	SOFR+26.16 bps/(1.75)			7,820,863	231,316	1,011,823		(6,445,406)		(19,227)	6,809,040			B0311
SWP: OIS 0.795000 11/9/2032	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	03/06/2020	11/09/2032	02/20/2025	Sale		500,000,000	SOFR+26.16 bps/(0.80)			117,456,209	2,667,377			(118,660,203)			117,456,209			B0311
SWP: OIS 2.615000 4/25/2033	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	04/23/2013	04/25/2033	05/12/2025	Sale		1,000,000	2.62/(SOFR+26.16 bps)			(104,307)	(7,289)			121,896			(104,307)			B0311
SWP: OIS 0.915000 3/24/2035	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	03/17/2020	03/24/2035	02/24/2025	Sale		150,000,000	SOFR+26.16 bps/(0.92)			41,795,968	835,195			(43,000,455)			41,795,968			B0311
SWP: OIS 0.750000 11/9/2032	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	03/10/2020	11/09/2032	02/20/2025	Sale		500,000,000	SOFR+26.16 bps/(0.75)			119,003,773	2,698,002			(120,158,372)			119,003,773			B0311
SWP: OIS 2.546250 11/14/2026	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	11/09/2011	11/14/2026	05/12/2025	Sale		100,000,000	2.55/(SOFR+26.16 bps)			(2,364,837)	(755,147)			3,279,650			(2,364,837)			B0311
SWP: OIS 2.665000 9/20/2037	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	09/18/2012	09/20/2037	02/20/2025	Sale		30,000,000	2.67/(SOFR+26.16 bps)			(5,150,840)	(83,327)			5,102,285			(5,150,840)			B0311
SWP: OIS 2.762500 11/16/2031	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	11/14/2011	11/16/2031	05/12/2025	Sale		10,000,000	2.76/(SOFR+26.16 bps)			(761,573)	(67,623)			944,747			(761,573)			B0311
SWP: OIS 2.826250 11/16/2036	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	11/14/2011	11/16/2036	02/24/2025	Sale		15,000,000	2.83/(SOFR+26.16 bps)			(2,085,621)	(41,600)			2,185,225			(2,085,621)			B0311
SWP: OIS 2.378500 11/9/2032	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	11/07/2012	11/09/2032	02/20/2025	Sale		500,000,000	2.38/(SOFR+26.16 bps)			(65,531,822)	(1,589,717)			65,941,304			(65,531,822)			B0311
SWP: OIS 2.555000 9/20/2032	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	09/18/2012	09/20/2032	05/12/2025	Sale		10,000,000	2.56/(SOFR+26.16 bps)			(1,000,297)	(75,006)			1,182,924			(1,000,297)			B0311
SWP: OIS 2.750000 11/14/2036	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	11/09/2011	11/14/2036	02/24/2025	Sale		15,000,000	2.75/(SOFR+26.16 bps)			(2,190,356)	(43,250)			2,290,547			(2,190,356)			B0311
SWP: OIS 0.878000 3/24/2030	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	03/17/2020	03/24/2030	05/12/2025	Sale		250,000,000	SOFR+26.16 bps/(0.88)			34,692,114	3,399,818			(40,390,988)			34,692,114			B0311
SWP: OIS 2.682500 11/14/2031	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	11/09/2011	11/14/2031	05/12/2025	Sale		10,000,000	2.68/(SOFR+26.16 bps)			(806,227)	(70,557)			991,175			(806,227)			B0311
SWP: OIS 2.376000 11/9/2032	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/07/2012	11/09/2032	02/20/2025	Sale		500,000,000	2.38/(SOFR+26.16 bps)			(65,689,607)	(1,591,419)			66,024,536			(65,689,607)			B0311
SWP: OIS 2.235000 8/6/2032	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/02/2012	08/06/2032	05/12/2025	Sale		70,000,000	2.24/(SOFR+26.16 bps)			(8,284,334)	(607,643)			9,613,746			(8,284,334)			B0311
SWP: OIS 2.325000 8/6/2037	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/02/2012	08/06/2037	02/26/2025	Sale		10,000,000	2.33/(SOFR+26.16 bps)			(1,833,924)	(36,310)			2,018,665			(1,833,924)			B0311
SWP: OIS 2.380000 8/6/2042	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/02/2012	08/06/2042	03/07/2025	Sale		20,000,000	2.38/(SOFR+26.16 bps)			(4,691,125)	(79,548)			5,045,261			(4,691,125)			B0311
SOF: OIS 4.327890 10/16/2039	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/12/2023	10/16/2039	06/05/2025	Sale		100,000,000	SOFR/(4.33)			(3,345,256)	35,472			2,212,285			(3,345,256)			B0311
SOF: OIS 3.753100 1/29/2037	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/25/2024	01/29/2037	06/11/2025	Sale		75,000,000	SOFR/(3.75)			1,581,403				(2,008,344)			1,581,403			B0311
SOF: OIS 3.758500 1/29/2037	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/25/2024	01/29/2037	06/05/2025	Sale		37,500,000	SOFR/(3.76)			612,105				(990,441)			612,105			B0311
SOF: OIS 4.053700 3/31/2030	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/28/2025	03/31/2030	02/10/2025	Sale		187,362,086	SOFR/(4.05)			(345,583)							(345,583)			B031
SOF: OIS 3.847440 6/20/2032	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/19/2025	06/20/2032	06/11/2025	Sale		110,000,000	SOFR/(3.85)			(443,193)							(443,193)			B031
SOF: OIS 3.85719 6/20/2032	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/06/2025	06/20/2032	06/11/2025	Sale		110,000,000	3.86/(SOFR)			508,979							508,979			B031
SOF: OIS 3.482400 10/14/2034	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/12/2025	10/14/2034	09/29/2025	Sale		52,000,000	SOFR/(3.48)			522,298							522,298			B031
FSWP: OIS 3.569490 11/17/2034	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/10/2025	11/17/2034	10/17/2025	Sale		90,000,000	SOFR/(3.57)			(607,908)							(607,908)			B031
SWP: USD 3.566900 11/21/2033	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/31/2025	11/21/2033	11/21/2025	Sale		55,000,000	3.57/(SOFR)			132,886							132,886			B031

SCHEDULE DB - PART A - SECTION 2

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1119999999. Subtotal - swaps - hedging other - interest rate												1,105,200		154,957,909	4,475,287	1,011,823	XXX	(159,676,081)		(19,227)	153,946,086			XXX
ICE: (CDX.NA.IG.44.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	04/03/2025	06/20/2030	04/15/2025	Sale		300,000,000	1.00		4,751,279	4,263,515		4,751,279					(487,764)			B053
1129999999. Subtotal - swaps - hedging other - credit default													4,751,279	4,263,515		4,751,279	XXX				(487,764)			XXX
CSWAP: USD/GBP 6/29/2029	ARQIVA PP FINANCING PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029	12/31/2025	Maturity	3,284,410	4,111,426	5.08/(SONIA+237.66 bps)			827,016								827,016			B023
CSWAP: USD/EUR 4/13/2025	IMI GROUP LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025	04/13/2025	Maturity	15,873,898	15,944,600	3.39/(1.39)			70,702	87,373			(1,455,733)				70,702			B023
CSWAP: USD/EUR 5/7/2025	SONEPAR SA	D1	Currency	JP MORGAN CHASE 7H6GLXDRUG0FU57RNE97	04/10/2015	05/07/2025	05/07/2025	Maturity	9,073,998	8,504,000	3.59/(1.53)			(569,998)	56,329			(228,240)				(569,998)			B023
CSWAP: USD/JPY 5/21/2025	COSTCO WHOLESALE JAPAN LTD	D1	Currency	MUFG SECURITIES EMEA PLC U7MI81AY481YLI0R75625	04/23/2015	05/21/2025	05/21/2025	Maturity	16,601,529	20,020,032	3.18/(0.79)			3,418,491	195,020			(4,632,847)				3,418,491			B023
CSWAP: USD/GBP 11/01/2025	SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2025	11/01/2025	Maturity	2,333,333	3,026,333	4.28/(2.76)			(39,316)	36,003			(155,335)				(39,316)			B023
1139999999. Subtotal - swaps - hedging other - foreign exchange														3,706,894	374,726		XXX	(6,472,155)				3,706,894			XXX
1169999999. Subtotal - swaps - hedging other												1,105,200	4,751,279	162,928,318	4,850,013	5,763,102	XXX	(166,148,236)		(19,227)		157,165,217			XXX
ICE: (CDX.NA.IG.37.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	01/19/2022	12/20/2026	04/30/2025	Sale		100,000,000	1.00	2,087,889		1,043,653	323,611	692,021				(141,077)	351,632			B053
ICE: (CDX.NA.IG.38.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	05/19/2022	06/20/2027	05/13/2025	Sale		100,000,000	1.00	885,236		1,461,231	293,059	364,225				(54,374)	1,097,006			B053
ICE: (CDX.NA.IG.39.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	09/27/2022	12/20/2027	03/27/2025	Sale		50,000,000	1.00	(200,849)		874,886	97,222	(104,946)				8,938	979,832			B053
ICE: (CDX.NA.IG.41.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	10/20/2023	12/20/2028	05/13/2025	Sale		25,000,000	1.00	213,368		536,143	92,361	148,838				(14,918)	387,305			B053
1189999999. Subtotal - swaps - replication - credit default												2,985,644		3,915,913	806,253	1,100,138	XXX			(201,431)	2,815,775			XXX
1229999999. Subtotal - swaps - replication												2,985,644		3,915,913	806,253	1,100,138	XXX			(201,431)	2,815,775			XXX
1289999999. Subtotal - swaps - income generation																	XXX							XXX
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/03/2025	04/23/2025	04/23/2025	Maturity		74,596,500	108.90/-SOFR+40.00 bps				(1,924,376)									B031
TRSWAP: IGSB US EQUITY	Fixed Income Security	D1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/03/2025	04/30/2025	04/30/2025	Maturity		62,856,000	52.38/-SOFR+50.00 bps				(96,255)									B031
TRSWAP: IGSB US EQUITY	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/03/2025	05/07/2025	05/07/2025	Maturity		63,374,597	52.38/-SOFR+45.00 bps				(252,373)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/08/2025	05/09/2025	05/09/2025	Maturity		99,517,950	105.31/-SOFR+65.00 bps				1,299,927									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	JP MORGAN CHASE 7H6GLXDRUG0FU57RNE97	04/08/2025	05/09/2025	05/09/2025	Maturity		99,774,973	105.36/-SOFR+60.00 bps				1,251,129									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/08/2025	05/07/2025	05/06/2025	Sale		99,517,950	105.31/-SOFR+65.00 bps				1,625,001									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/09/2025	05/14/2025	05/14/2025	Maturity		956,000	/-SOFR+-75.00 bps				(833,519)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/09/2025	05/14/2025	05/14/2025	Maturity		956,000	/-SOFR+-55.00 bps				(853,422)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/09/2025	05/14/2025	05/14/2025	Maturity		950,000	/-SOFR+-50.00 bps				113,783									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/09/2025	06/06/2025	06/06/2025	Maturity		100,746,450	/-SOFR+-80.00 bps				393,693									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	05/09/2025	06/06/2025	06/06/2025	Maturity		17,270,820	/-SOFR+-80.00 bps				67,485									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/23/2025	05/23/2025	Maturity		100,871,000	/-SOFR+-60.00 bps				(28,791)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	05/14/2025	06/13/2025	06/13/2025	Maturity		101,469,840	106.14/-SOFR+67.00 bps				1,629,492									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/14/2025	05/30/2025	05/30/2025	Maturity		101,469,840	/-SOFR+-60.00 bps				1,371,125									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/23/2025	06/20/2025	06/20/2025	Maturity		100,966,000	/-SOFR+-50.00 bps				1,855,666									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/23/2025	06/20/2025	06/20/2025	Maturity		35,072,400	/-SOFR+-50.00 bps				644,600									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/30/2025	06/27/2025	06/27/2025	Maturity		103,028,120	/-SOFR+-45.00 bps				1,255,380									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/30/2025	06/26/2025	06/26/2025	Maturity		103,028,120	107.77/-SOFR+41.00 bps				1,458,168									B031

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	06/06/2025	07/11/2025	07/11/2025	Maturity		37,849,680	106.92/-SOFR+35.00 bps				406,265									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/01/2025	07/18/2025	07/18/2025	Maturity		103,047,240	107.79/-SOFR				463,965									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/13/2025	07/18/2025	07/18/2025	Maturity		84,076,200	107.79/-SOFR				376,914									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/20/2025	07/25/2025	07/25/2025	Maturity		101,759,740	108.14/-SOFR+42.50 bps				790,458									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	06/26/2025	07/11/2025	07/11/2025	Maturity		104,385,640	109.19/-SOFR+47.00 bps				(869,654)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/27/2025	07/25/2025	07/25/2025	Maturity		32,157,950	/-SOFR+-46.00 bps				15,409									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/11/2025	08/01/2025	08/01/2025	Maturity		70,792,400	108.08/-SOFR+35.00 bps				1,142,228									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	07/11/2025	08/08/2025	08/08/2025	Maturity		70,792,400	108.08/-SOFR+35.00 bps				943,126									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	07/18/2025	08/15/2025	08/15/2025	Maturity		103,525,240	/-SOFR+-51.00 bps				1,503,371									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	07/18/2025	08/15/2025	08/15/2025	Maturity		96,378,100	/-SOFR+-33.00 bps				1,386,089									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/25/2025	08/22/2025	08/22/2025	Maturity		61,143,390	/-SOFR+-65.00 bps				752,618									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2025	08/08/2025	08/08/2025	Maturity		61,143,390	/-SOFR+-48.00 bps				393,008									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/01/2025	09/05/2025	09/05/2025	Maturity		49,881,650	/-SOFR+-85.00 bps				705,923									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	08/08/2025	09/26/2025	09/26/2025	Maturity		61,379,010	/-SOFR+-65.00 bps				917,635									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	08/08/2025	09/05/2025	09/05/2025	Maturity		30,744,210	/-SOFR+-50.00 bps				510,524									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/15/2025	10/17/2025	10/17/2025	Maturity		97,668,600	/-SOFR+-41.00 bps				2,230,996									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	08/15/2025	09/19/2025	09/19/2025	Maturity		104,911,440	/-SOFR+-45.00 bps				1,879,311									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/22/2025	09/26/2025	09/26/2025	Maturity		62,814,000	/-SOFR+-60.00 bps				566,760									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/22/2025	10/10/2025	10/10/2025	Sale		63,365,000	/-SOFR+-50.00 bps				780,613									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/05/2025	10/03/2025	10/03/2025	Maturity		95,606,200	/-SOFR+-35.00 bps				383,569									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	09/19/2025	10/24/2025	10/24/2025	Maturity		106,823,440	/-SOFR+-35.00 bps				927,489									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	09/26/2025	10/24/2025	10/24/2025	Maturity		75,622,800	/-SOFR+-31.00 bps				1,074,734									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/26/2025	10/31/2025	10/31/2025	Maturity		76,734,900	/-SOFR+-31.00 bps				3,395									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/03/2025	11/07/2025	11/07/2025	Maturity		95,933,000	/-SOFR+-35.00 bps				(732,662)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/03/2025	11/14/2025	11/14/2025	Maturity		65,033,650	/-SOFR+-31.00 bps				(813,433)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	10/10/2025	11/14/2025	11/14/2025	Maturity		51,225,600	/-SOFR+-33.00 bps				(509,418)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	10/17/2025	11/21/2025	11/21/2025	Maturity		12,342,000	/-SOFR+-31.00 bps				(141,758)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	10/24/2025	11/21/2025	11/21/2025	Maturity		107,760,320	/-SOFR+-33.00 bps				(1,647,460)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/24/2025	12/12/2025	12/12/2025	Maturity		76,649,600	/-SOFR+-33.00 bps				(1,563,419)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/07/2025	12/19/2025	12/19/2025	Maturity		71,961,500	/-SOFR+-25.00 bps				(132,355)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/14/2025	12/12/2025	12/12/2025	Maturity		50,715,000	/-SOFR+-29.00 bps				8,483									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	11/14/2025	12/19/2025	12/19/2025	Maturity		52,368,750	/-SOFR+-26.00 bps				160,914									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUIISFPU8MPR08K5P83	11/21/2025	12/26/2025	12/26/2025	Maturity		106,039,520	/-SOFR+-31.00 bps				179,556									B031
1329999999. Subtotal - swaps - other - total return															21,069,907		XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1349999999. Subtotal - swaps - other															21,069,907		XXX							XXX
1359999999. Total swaps - interest rate												1,105,200		154,957,909	4,475,287	1,011,823	XXX	(159,676,081)		(19,227)	153,946,086			XXX
1369999999. Total swaps - credit default												2,985,644	4,751,279	8,179,428	806,253	5,851,417	XXX			(201,431)	2,328,011			XXX
1379999999. Total swaps - foreign exchange														229,358	159,935		XXX	(8,562,267)			229,358			XXX
1389999999. Total swaps - total return															21,069,907		XXX							XXX
1399999999. Total swaps - other																	XXX							XXX
1409999999. Total swaps												4,090,844	4,751,279	163,366,695	26,511,382	6,863,240	XXX	(168,238,348)		(220,658)	156,503,456			XXX
AUD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	07/24/2024	01/31/2025	01/31/2025	Maturity		22,379,193	/()			1,309,961				6,219	(1,451,916)		1,309,961			B031
EUR/USD	Foreign Equities	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025	01/31/2025	Maturity		40,259,028	/()			1,905,706				50,228	(2,186,967)		1,905,706			B031
EUR/USD	Foreign Equities	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025	01/31/2025	Maturity		46,602,338	/()			2,207,794				58,103	(2,533,358)		2,207,794			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	10/15/2024	04/25/2025	04/25/2025	Maturity		11,353,878	/()			(219,147)				(2,826)	(467,958)		(219,147)			B031
EUR/USD	Foreign Investments	D22	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/22/2024	02/05/2025	02/05/2025	Maturity		3,016,834	/()			134,203				4,390	(141,283)		134,203			B031
EUR/USD	Foreign Investments	D22	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	10/22/2024	02/06/2025	02/06/2025	Maturity		6,770,198	/()			269,758				10,169	(311,236)		269,758			B031
GBP/USD	Foreign Equities	BA	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/22/2024	02/07/2025	02/07/2025	Maturity		44,674,921	/()			1,925,628				(5,412)	(1,548,551)		1,925,628			B031
EUR/USD	Foreign Equities	BA	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	02/07/2025	02/07/2025	Maturity		35,330,692	/()			1,604,901				54,903	(1,652,047)		1,604,901			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	02/03/2025	02/03/2025	Maturity		34,554,162	/()			1,457,740				46,768	(1,586,669)		1,457,740			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	04/25/2025	04/25/2025	Maturity		34,691,173	/()			(1,518,936)				197,088	(1,723,681)		(1,518,936)			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	02/04/2025	02/04/2025	Maturity		6,241,598	/()			309,053				8,754	(285,758)		309,053			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	04/25/2025	04/25/2025	Maturity		6,266,540	/()			(275,105)				35,596	(310,700)		(275,105)			B031
AUD/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/22/2024	02/05/2025	02/05/2025	Maturity		5,957,943	/()			393,316				2,168	(444,958)		393,316			B031
EUR/USD	Foreign Investments	D22	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/28/2024	02/06/2025	02/06/2025	Maturity		2,066,473	/()			(84,304)				(3,110)	96,952		(84,304)			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	11/20/2024	04/25/2025	04/25/2025	Maturity		824,073	/()			(58,949)				4,509	(20,125)		(58,949)			B031
AUD/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/20/2024	02/05/2025	02/05/2025	Maturity		778,220	/()			30,579				195	(37,517)		30,579			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/21/2024	02/07/2025	02/07/2025	Maturity		404,228	/()			(5,842)				(589)	6,399		(5,842)			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	11/21/2024	04/25/2025	04/25/2025	Maturity		1,081,832	/()			(61,554)				(821)	(6,330)		(61,554)			B031
EUR/USD	Foreign Investments	D22	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	02/06/2025	02/06/2025	Maturity		2,173,490	/()			(34,135)				(3,104)	47,786		(34,135)			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025	04/25/2025	Maturity		2,116,311	/()			(148,146)				11,603	(54,636)		(148,146)			B031
GBP/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	12/06/2024	04/25/2025	04/25/2025	Maturity		4,687,606	/()			(215,559)				(2,863)	(75,548)		(215,559)			B031
AUD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	12/13/2024	02/05/2025	02/05/2025	Maturity		1,648,180	/()			28,370				259	(43,403)		28,370			B031
EUR/USD	Foreign Investments	D22	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	12/13/2024	04/25/2025	04/25/2025	Maturity		15,536,979	/()			(1,191,248)				84,405	(306,766)		(1,191,248)			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	12/13/2024	04/25/2025	04/25/2025	Maturity		1,912,654	/()			(146,647)				10,391	(37,764)		(146,647)			B031
EUR/USD	Foreign Investments	D22	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/30/2024	04/25/2025	04/25/2025	Maturity		10,515,876	/()			942,393				(56,047)	83,696		942,393			B031
EUR/USD	Foreign Investments	D22	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/02/2025	04/25/2025	04/25/2025	Maturity		20,628,313	/()			(2,070,355)							(2,070,355)			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/29/2025	04/29/2025	04/29/2025	Maturity		14,148,151	/()			(1,235,975)							(1,235,975)			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/29/2025	02/06/2025	02/06/2025	Maturity		2,379,542	/()			(624)							(624)			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/29/2025	05/14/2025	05/14/2025	Maturity		48,962,805	/()			(3,219,453)							(3,219,453)			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/29/2025	05/14/2025	05/14/2025	Maturity		6,852,478	/()			(450,571)							(450,571)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/29/2025	05/14/2025	05/14/2025	Maturity		40,478,092	/()			(2,661,557)							(2,661,557)			B031

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	01/29/2025	02/04/2025	02/04/2025	Maturity		5,995,160	/()			(62,615)							(62,615)			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	01/29/2025	02/05/2025	02/05/2025	Maturity		2,894,633	/()			(12,002)							(12,002)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	01/29/2025	05/14/2025	05/14/2025	Maturity		36,838,332	/()			(2,422,232)							(2,422,232)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	01/29/2025	02/07/2025	02/07/2025	Maturity		33,504,987	/()			(177,581)							(177,581)			B031
AUD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OXOHC3ZE78	01/29/2025	02/05/2025	02/05/2025	Maturity		7,908,861	/()			23,217							23,217			B031
AUD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OXOHC3ZE78	01/29/2025	04/28/2025	04/28/2025	Maturity		29,599,128	/()			(748,624)							(748,624)			B031
GBP/USD	Foreign Equities	BA	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/29/2025	02/07/2025	02/07/2025	Maturity		42,859,915	/()			(110,622)							(110,622)			B031
GBP/USD	Foreign Equities	BA	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/29/2025	05/14/2025	05/14/2025	Maturity		42,844,729	/()			(2,814,352)							(2,814,352)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	01/29/2025	02/03/2025	02/03/2025	Maturity		33,183,857	/()			(87,436)							(87,436)			B031
EUR/USD	Foreign Investments	D22	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/31/2025	04/25/2025	04/25/2025	Maturity		171,445	/()			14,870							14,870			B031
EUR/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/31/2025	05/14/2025	05/14/2025	Maturity		6,698,941	/()			438,467							438,467			B031
CAD/USD	Foreign Equities	BA	Currency	GOLDMAN SACHS INTERNATIONAL ... W22LROWP21HZNBB6K528	02/20/2025	04/23/2025	04/23/2025	Maturity		308,661	/()			(7,219)							(7,219)			B031
GBP/USD	Foreign Equities	BA	Currency	GOLDMAN SACHS INTERNATIONAL ... W22LROWP21HZNBB6K528	03/28/2025	05/14/2025	05/14/2025	Maturity		6,096,678	/()			(150,941)							(150,941)			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. ... KB1H1DSPRFMYMCUFXT09	03/28/2025	05/14/2025	05/14/2025	Maturity		7,551,495	/()			(216,359)							(216,359)			B031
AUD/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/22/2025	04/28/2025	04/28/2025	Maturity		30,409,899	/()			(62,146)							(62,146)			B031
AUD/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/22/2025	08/01/2025	08/01/2025	Maturity		21,605,458	/()			(92,285)							(92,285)			B031
CAD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OXOHC3ZE78	04/22/2025	08/01/2025	08/01/2025	Maturity		338,510	/()			2,175							2,175			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OXOHC3ZE78	04/23/2025	08/08/2025	08/08/2025	Maturity		17,575,272	/()			(161,414)							(161,414)			B031
EUR/USD	Foreign Equities	BA	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/23/2025	04/29/2025	04/29/2025	Maturity		15,368,932	/()			15,194							15,194			B031
EUR/USD	Foreign Equities	BA	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/23/2025	08/08/2025	08/08/2025	Maturity		25,319,281	/()			(406,952)							(406,952)			B031
EUR/USD	Foreign Investments	D22	Currency	CITIBANK, N.A. ... E57ODZWZ7FF32TWEFA76	04/23/2025	05/14/2025	05/14/2025	Maturity		2,726,499	/()			(51,190)							(51,190)			B031
EUR/USD	Foreign Equities	BA	Currency	CITIBANK, N.A. ... E57ODZWZ7FF32TWEFA76	04/23/2025	08/08/2025	08/08/2025	Maturity		37,911,866	/()			(615,817)							(615,817)			B031
EUR/USD	Foreign Equities	BA	Currency	CITIBANK, N.A. ... E57ODZWZ7FF32TWEFA76	04/23/2025	08/08/2025	08/08/2025	Maturity		2,277,047	/()			(36,987)							(36,987)			B031
EUR/USD	Foreign Investments	D22	Currency	CITIBANK, N.A. ... E57ODZWZ7FF32TWEFA76	04/23/2025	08/08/2025	08/08/2025	Maturity		24,163,191	/()			(392,492)							(392,492)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	04/24/2025	08/08/2025	08/08/2025	Maturity		1,040,623	/()			(15,571)							(15,571)			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OXOHC3ZE78	05/09/2025	05/14/2025	05/14/2025	Maturity		52,100,369	/()			(193,669)							(193,669)			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL77OXOHC3ZE78	05/09/2025	08/22/2025	08/22/2025	Maturity		52,123,602	/()			(440,765)							(440,765)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	05/09/2025	08/22/2025	08/22/2025	Maturity		40,516,821	/()			(996,672)							(996,672)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	05/09/2025	08/22/2025	08/22/2025	Maturity		43,816,424	/()			(1,077,839)							(1,077,839)			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	05/09/2025	08/22/2025	08/22/2025	Maturity		43,000,618	/()			(1,057,771)							(1,057,771)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	05/09/2025	05/14/2025	05/14/2025	Maturity		43,535,693	/()			(396,043)							(396,043)			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	05/09/2025	05/14/2025	05/14/2025	Maturity		49,961,446	/()			(454,498)							(454,498)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	05/09/2025	05/14/2025	05/14/2025	Maturity		40,257,230	/()			(366,219)							(366,219)			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	05/09/2025	05/14/2025	05/14/2025	Maturity		7,370,095	/()			(67,046)							(67,046)			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	05/09/2025	08/08/2025	08/08/2025	Maturity		3,083,520	/()			80,357							80,357			B031

SCHEDULE DB - PART A - SECTION 2

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AUD/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/25/2025	08/01/2025	08/01/2025	Maturity		1,199,673	/()			10,088							10,088			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770XOHC3ZE78	06/25/2025	08/08/2025	08/08/2025	Maturity		6,065,471	/()			98,365							98,365			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770XOHC3ZE78	06/25/2025	08/08/2025	08/08/2025	Maturity		1,500,179	/()			3,816							3,816			B031
EUR/USD	Foreign Investments	D22	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770XOHC3ZE78	06/25/2025	08/22/2025	08/22/2025	Maturity		6,901,868	/()			(27,438)							(27,438)			B031
EUR/USD	Foreign Investments	D22	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/30/2025	08/22/2025	08/22/2025	Maturity		10,815,976	/()			(128,790)							(128,790)			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/01/2025	08/22/2025	08/22/2025	Maturity		23,648,646	/()			415,633							415,633			B031
CAD/USD	Need Bond Key	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/11/2025	07/15/2025	07/15/2025	Maturity		4,972,515	/()			(6,541)							(6,541)			B023
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770XOHC3ZE78	07/22/2025	10/22/2025	10/22/2025	Maturity		6,337,228	/()			79,048							79,048			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770XOHC3ZE78	07/22/2025	08/08/2025	08/08/2025	Maturity		18,703,416	/()			(111,416)							(111,416)			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770XOHC3ZE78	07/22/2025	08/22/2025	08/22/2025	Maturity		6,812,419	/()			(50,385)							(50,385)			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2025	10/22/2025	10/22/2025	Maturity		16,023,029	/()			293,994							293,994			B031
CAD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770XOHC3ZE78	07/28/2025	08/01/2025	08/01/2025	Maturity		339,122	/()			(2,787)							(2,787)			B031
CAD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770XOHC3ZE78	07/28/2025	11/07/2025	11/07/2025	Maturity		340,715	/()			11,639							11,639			B031
AUD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770XOHC3ZE78	07/28/2025	08/01/2025	08/01/2025	Maturity		23,191,948	/()			(304,621)							(304,621)			B031
AUD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770XOHC3ZE78	07/28/2025	11/07/2025	11/07/2025	Maturity		23,234,207	/()			233,130							233,130			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770XOHC3ZE78	08/06/2025	11/21/2025	11/21/2025	Maturity		23,620,839	/()			462,618							462,618			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/06/2025	11/21/2025	11/21/2025	Maturity		21,567,220	/()			353,037							353,037			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/06/2025	11/21/2025	11/21/2025	Maturity		25,937,189	/()			424,569							424,569			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/06/2025	11/21/2025	11/21/2025	Maturity		3,841,643	/()			62,884							62,884			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/06/2025	11/21/2025	11/21/2025	Maturity		21,164,010	/()			346,436							346,436			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/19/2025	10/22/2025	10/22/2025	Maturity		50,682,629	/()			428,190							428,190			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/19/2025	08/22/2025	08/22/2025	Maturity		34,874,910	/()			(123,451)							(123,451)			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/19/2025	08/22/2025	08/22/2025	Maturity		26,590,900	/()			(94,127)							(94,127)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/19/2025	10/22/2025	10/22/2025	Maturity		35,011,319	/()			295,792							295,792			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/19/2025	08/22/2025	08/22/2025	Maturity		23,315,546	/()			(82,533)							(82,533)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/19/2025	08/22/2025	08/22/2025	Maturity		45,053,745	/()			(159,482)							(159,482)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/19/2025	10/22/2025	10/22/2025	Maturity		49,206,663	/()			415,720							415,720			B031
GBP/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/19/2025	08/22/2025	08/22/2025	Maturity		52,797,882	/()			(233,515)							(233,515)			B031
GBP/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/19/2025	10/22/2025	10/22/2025	Maturity		52,822,623	/()			467,674							467,674			B031
AUD/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/20/2025	11/07/2025	11/07/2025	Maturity		94,563	/()			453							453			B031
EUR/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/20/2025	10/22/2025	10/22/2025	Maturity		235,775	/()			(2,051)							(2,051)			B031
EUR/USD	Foreign Investments	D22	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/15/2025	10/22/2025	10/22/2025	Maturity		10,834,547	/()			(158,412)							(158,412)			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/17/2025	09/24/2025	09/24/2025	Maturity		4,281,724	/()			(20,767)							(20,767)			B031

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/17/2025	10/22/2025	10/22/2025	Maturity		3,860,110	/()			87,507							87,507			B031
EUR/USD	Foreign Equities	BA	Currency	GOLDMAN SACHS INTERNATIONAL W22LRO1WP2IHZNBB6K528	09/18/2025	10/22/2025	10/22/2025	Maturity		3,761,712	/()			(60,100)							(60,100)			B031
GBP/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/18/2025	10/22/2025	10/22/2025	Maturity		1,244,214	/()			16,932							16,932			B031
AUD/USD	Foreign Equities	BA	Currency	JP MORGAN CHASE 7H6GLXDRUG0FU57RNE97	09/25/2025	11/07/2025	11/07/2025	Maturity		436,598	/()			5,448							5,448			B031
EUR/USD	Foreign Investments	D22	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/25/2025	11/21/2025	11/21/2025	Maturity		7,990,457	/()			(129,744)							(129,744)			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	09/25/2025	10/21/2025	10/21/2025	Maturity		2,220,189	/()			(8,244)							(8,244)			B031
SEK/USD	Foreign Commercial Mortgage Loans	BA	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/01/2025	10/07/2025	10/07/2025	Maturity		174,547	/()			47							47			B031
CAD/USD	Foreign Equities	BA	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/22/2025	11/07/2025	11/07/2025	Maturity		39,532	/()			(406)							(406)			B031
CAD/USD	Foreign Equities	BA	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	11/03/2025	11/07/2025	11/07/2025	Maturity		291,541	/()			(1,592)							(1,592)			B031
AUD/USD	Foreign Equities	BA	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	11/03/2025	11/07/2025	11/07/2025	Maturity		23,586,307	/()			(249,096)							(249,096)			B031
EUR/USD	Foreign Investments	D22	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	12/05/2025	12/22/2025	12/22/2025	Maturity		17,496,855	/()			68,144							68,144			B031
EUR/USD	Foreign Commercial Mortgage Loans	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/16/2025	12/19/2025	12/19/2025	Maturity		205,228	/()			1,304							1,304			B031
T-FRIID 3.875 2/43 @ 102.241333	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/04/2023	04/07/2026	06/11/2025	Sale		75,000,000	/()			(10,762,328)				9,980,850			(10,762,328)			B0311
T-FRIID 3.875 2/43 @100.303304	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/18/2023	04/16/2026	06/05/2025	Sale		150,000,000	/()			(17,869,594)				17,189,958			(17,869,594)			B0311
T-FRIID 3.875 03/28 @ 100.942399	Need Bond Key	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/04/2025	04/30/2025	04/30/2025	Sale		300,000,000	/()			(1,073,591)							(1,073,591)			B031
T-FRIID 4.25 05/35 @ 98.181274	Need Bond Key	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LRO1WP2IHZNBB6K528	06/06/2025	07/10/2025	06/13/2025	Sale		64,000,000	/()			346,515							346,515			B031
1439999999. Subtotal - forwards - hedging other														(40,931,809)			XXX	27,681,783	(14,992,338)		(40,931,812)			XXX
1479999999. Subtotal - forwards														(40,931,809)			XXX	27,681,783	(14,992,338)		(40,931,812)			XXX
1509999999. Subtotal - SSAP No. 108 adjustments																	XXX							XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108														(3,477,536)	(214,791)		XXX	(2,090,112)			(3,477,536)			XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
1709999999. Subtotal - hedging other												298,384,308	6,361,240	534,470,213	4,994,363	303,792,097	XXX	(183,045,749)	(14,992,338)	(69,852)	230,678,114			XXX
1719999999. Subtotal - replication												2,985,644		3,915,913	806,253	1,100,138	XXX			(201,431)	2,815,775			XXX
1729999999. Subtotal - income generation																	XXX							XXX
1739999999. Subtotal - other															21,069,907		XXX							XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																	XXX							XXX
1759999999 - Totals												301,369,952	6,361,240	534,908,590	26,655,732	304,892,235	XXX	(185,135,861)	(14,992,338)	(271,283)	230,016,353			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0023	Convert Foreign Bonds to Fixed USD
0024	Hedge FX Exposure on Equity Investment
0031	Convert Assets to Fixed/Float
0053	Hedge Bond Portfolio Against Rise in Interest Rates
0062	Fixed Income Annuity Hedge Program
0311	Duration Management Hedges

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH6	42	14,236,110	Mar-26 CME E-MINI S&P 500	Reserve Liability	Exhibit 7	Equity/Index	03/20/2026	CME ES7IP3U3RHIGC71XBU11	12/18/2025	6,779.1000	6,892.5000	(108,675)	(108,675)				238,140	238,140	632,302	B062	50
RTYH6	25	3,140,938	Mar-26 CME E-MINI RUSS 2000 IND FUT	Reserve Liability	Exhibit 7	Equity/Index	03/20/2026	CME ES7IP3U3RHIGC71XBU11	12/18/2025	2,512.7500	2,498.0000	(24,625)	(24,625)				(18,438)	(18,438)	139,506	B062	50
TYH6	150	15,000,000	Mar-26 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2026	CBT ES7IP3U3RHIGC71XBU11	12/19/2025	112.6250	112.4375	(30,470)	(30,470)				(28,125)	(28,125)	666,230	B031	1,000
TYH6	1,215	121,500,000	Mar-26 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2026	CBT ES7IP3U3RHIGC71XBU11	12/26/2025	112.6031	112.4375	(246,803)	(246,803)				(201,216)	(201,216)	2,278,125	B031	1,000
1539999999. Subtotal - long futures - hedging other												(410,572)	(410,572)				(9,639)	(9,639)	3,716,162	XXX	XXX
1579999999. Subtotal - long futures												(410,572)	(410,572)				(9,639)	(9,639)	3,716,162	XXX	XXX
1649999999. Subtotal - short futures																				XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																				XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108																				XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																				XXX	XXX
1709999999. Subtotal - hedging other												(410,572)	(410,572)				(9,639)	(9,639)	3,716,162	XXX	XXX
1719999999. Subtotal - replication																				XXX	XXX
1729999999. Subtotal - income generation																				XXX	XXX
1739999999. Subtotal - other																				XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																				XXX	XXX
1759999999 - Totals												(410,572)	(410,572)				(9,639)	(9,639)	3,716,162	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank of Scotland			
Bank of America Merill lynch			
Royal Bank of Canada	(45,675)	(364,897)	(410,572)
Total Net Cash Deposits	(45,675)	(364,897)	(410,572)

(a)

Code	Description of Hedged Risk(s)
62	Fixed Indexed Annuity Hedge Program

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0062	Equity Linked Benefits
0062	Equity Linked Benefits

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH5	42	12,869,000	Mar-25 CME E-MINI S&P 500	Equity Portfolio	D22	Equity/Index	03/21/2025	CME ES7IP3U3RHIGC71XBU11	12/16/2024	6,128.0000	03/14/2025	5,528.0000	Sale	(1,261,250)	(1,261,250)			B062	50
RTYH5	25	2,971,743	Mar-25 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity/Index	03/21/2025	CME ES7IP3U3RHIGC71XBU11	12/16/2024	2,377.0000	03/14/2025	1,996.0000	Sale	(476,618)	(476,618)			B062	50
FVM5	800	80,000,000	Jun-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	04/03/2025	109.0000	04/15/2025	108.0000	Sale	(716,216)	(716,216)			B031	1,000
TUM5	1,260	252,000,000	Jun-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	04/03/2025	104.0000	04/15/2025	104.0000	Sale	(596,320)	(596,320)			B031	2,000
ESM5	42	11,716,635	Jun-25 CME E-MINI S&P 500	Equity Portfolio	D22	Equity/Index	06/20/2025	CME ES7IP3U3RHIGC71XBU11	03/14/2025	5,579.0000	06/12/2025	6,048.0000	Sale	984,165	984,165			B062	50
RTYM5	25	2,516,000	Jun-25 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity/Index	06/20/2025	CME ES7IP3U3RHIGC71XBU11	03/14/2025	2,013.0000	06/12/2025	2,150.0000	Sale	172,000	172,000			B062	50
TYU5	470	47,000,000	Sep-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	06/02/2025	111.0000	06/06/2025	110.0000	Sale	(299,423)	(299,423)			B031	1,000
TYU5	150	15,000,000	Sep-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	07/03/2025	112.0000	07/25/2025	111.0000	Sale	(116,954)	(116,954)			B031	1,000
TYU5	140	14,000,000	Sep-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	07/03/2025	112.0000	08/01/2025	112.0000	Sale	29,702	29,702			B031	1,000
TYU5	460	46,000,000	Sep-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	08/15/2025	112.0000	08/22/2025	112.0000	Sale	225,828	225,828			B031	1,000
TYU5	455	45,500,000	Sep-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	08/15/2025	112.0000	08/26/2025	112.0000	Sale	147,861	147,861			B031	1,000
TYZ5	455	45,500,000	Dec-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	08/26/2025	112.0000	09/05/2025	113.0000	Sale	572,499	572,499			B031	1,000
TYZ5	150	15,000,000	Dec-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	08/29/2025	113.0000	09/05/2025	114.0000	Sale	188,736	188,736			B031	1,000
ESU5	42	12,812,313	Sep-25 CME E-MINI S&P 500	Equity Portfolio	D22	Equity/Index	09/19/2025	CME ES7IP3U3RHIGC71XBU11	06/12/2025	6,101.0000	09/15/2025	6,614.0000	Sale	1,076,588	1,076,588			B062	50
RTYU5	25	2,709,543	Sep-25 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity/Index	09/19/2025	CME ES7IP3U3RHIGC71XBU11	06/12/2025	2,168.0000	09/15/2025	2,405.0000	Sale	296,693	296,693			B062	50
TYZ5	450	45,000,000	Dec-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	09/19/2025	113.0000	09/26/2025	112.0000	Sale	(232,034)	(232,034)			B031	1,000
TYZ5	740	74,000,000	Dec-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	10/03/2025	113.0000	10/03/2025	113.0000	Sale	(43,512)	(43,512)			B031	1,000
ESZ5	42	14,010,075	Dec-25 CME E-MINI S&P 500	Equity Portfolio	D22	Equity/Index	12/19/2025	CME ES7IP3U3RHIGC71XBU11	09/15/2025	6,671.0000	12/18/2025	6,727.0000	Sale	115,575	115,575			B062	50
RTYZ5	25	3,028,690	Dec-25 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity/Index	12/19/2025	CME ES7IP3U3RHIGC71XBU11	09/15/2025	2,405.0000	12/18/2025	2,495.0000	Sale	89,685	89,685			B062	50
1539999999. Subtotal - long futures - hedging other														157,005	157,005			XXX	XXX
1579999999. Subtotal - long futures														157,005	157,005			XXX	XXX
TYU5	300	30,000,000	Sep-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	06/20/2025	110.8438	06/27/2025	112.0000	Sale	(286,110)	(286,110)			B031	1,000
TYU5	195	19,500,000	Sep-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	08/01/2025	112.0337	08/08/2025	112.0000	Sale	40,076	40,076			B031	1,000
TYU5	150	15,000,000	Sep-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	08/08/2025	111.8125	08/15/2025	112.0000	Sale	32,813	32,813			B031	1,000
TYZ5	150	15,000,000	Dec-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	10/17/2025	113.5000	10/24/2025	113.0000	Sale	4,688	4,688			B031	1,000
TYZ5	300	30,000,000	Dec-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	10/24/2025	113.4531	11/07/2025	112.0000	Sale	173,439	173,439			B031	1,000
TYH6	140	14,000,000	Mar-26 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2026	CBT ES7IP3U3RHIGC71XBU11	12/12/2025	112.2188	12/19/2025	113.0000	Sale	(56,875)	(56,875)			B031	1,000
1599999999. Subtotal - short futures - hedging effective variable annuity guarantees under SSAP No.108														(91,970)	(91,970)			XXX	XXX
1649999999. Subtotal - short futures														(91,970)	(91,970)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																		XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108																		XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														(91,970)	(91,970)			XXX	XXX
1709999999. Subtotal - hedging other														157,005	157,005			XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1719999999. Subtotal - replication																		XXX	XXX
1729999999. Subtotal - income generation																		XXX	XXX
1739999999. Subtotal - other																		XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																		XXX	XXX
1759999999 - Totals														65,036	65,036			XXX	XXX

(a)

Code	Description of Hedged Risk(s)
310	Interest Rate Hedge Program

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0311	Duration Management Hedges
0062	Equity Linked Benefits

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate sum of exchange traded derivatives		XXX	XXX	XXX			(410,572)			(410,572)		3,716,162	3,716,162
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	16,140,000		21,318,774	(26,495,890)		34,209,858	(19,668,164)		9,054,741	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y	100,794,375		101,215,779	(15,657,355)		111,773,453	(11,806,885)		7,563,447	
BANK OF MONTREAL	NQ0HPCNCCU6TUTQYE16	Y	Y			392,831	(3,674,670)			(5,121,727)		3,628,685	346,846
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	95,713,000		107,600,526	(5,502,743)	6,384,783	107,600,526	(7,902,734)	3,984,792	1,619,826	1,619,826
CANADIAN IMPERIAL BANK OF COMMERCE	2IGI19DL77OXOHC3ZE78	Y	Y				(5,672,694)		307,098	(4,618,167)		1,220,442	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	72,820,000		37,760,689	(13,030,151)		80,765,941	(9,354,580)		8,234,760	
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	Y	Y			213,474	(26,582,158)		1,291,825	(20,148,545)		6,298,469	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	17,490,000		16,951,757	(5,357)		17,190,223	(5,357)		138,424	
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Y	Y	77,174,912		57,924,322	(27,238,273)		88,347,643	(13,817,681)		10,452,384	
MIZUHO CAPITAL MARKETS LLC	RB0PEZSDGC03JS6CEU02	Y	Y	15,930,000		5,476,583	(4,150,055)		18,131,346	(3,648,483)		3,548,389	
MORGAN STANLEY AND CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Y	Y	58,360,000		58,012,645			58,012,645				
MORGAN STANLEY CAPITAL SERVICES, INC	I7331LVCZKQKX5T7XV54	Y	Y			860,650	(9,150,487)		4,084,705	(7,537,276)		3,117,022	
MUFG SECURITIES EMEA PLC	353800V2V8PUY9TK3E06	Y	Y	3,023,522		2,459,768	(7,571,940)		7,458,635	(4,434,598)	515	1,933,314	
NATWEST MARKETS PLC	RR3QWICWWIPCS8A4S074	Y	Y	14,670,000		13,938,963			14,585,424			584,035	
NOMURA GLOBAL FINANCIAL PRODUCTS INC	OZV05H2G7GRS05BHJ91	Y	Y	74,770,000		74,573,482	(3,984,793)		79,934,269	(3,726,928)	1,437,341	1,889,836	
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	32,930,000		37,866,968	(8,836,462)		37,728,578	(5,963,106)		5,746,204	1,846,710
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	116,890,000		112,848,087	(32,969,632)		142,494,616	(28,987,414)		11,210,512	
TORONTO DOMINION BANK	PT30B789TSUIDF371261	Y	Y				(8,841,944)			(9,775,821)		1,061,709	
UBS AG, LONDON	BFM8T61CT2L10CEMIK50	Y	Y			3,417,112	(19,908,302)		5,751,923	(13,978,166)		4,410,948	
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	106,230,000		122,538,551	(43,478,892)		133,638,359	(30,247,863)		10,815,139	
0299999999. Total NAIC 1 Designation				802,935,809		775,370,960	(262,751,799)	6,384,783	943,307,066	(200,743,496)	5,422,647	92,528,287	3,813,382
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)				102,777,609		213,389,577	(123,918,486)		227,616,708	(124,299,379)	555,400	859,524,519	846,218,001
0999999999 - Gross totals				905,713,418		988,760,537	(387,080,857)	6,384,783	1,170,923,774	(325,453,447)	5,978,047	955,768,968	853,747,545
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						988,760,537	(387,080,857)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of Montreal NQG6HPCNCCU6TUTQYE16	Cash		Cash Collateral	5,070,000		5,070,000		V
Credit Agricole CIB 1VUV7VQFKUOOSJ21A208	Cash		Cash Collateral	18,861,000		18,861,000		V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Cash		Cash Collateral	4,120,000		4,120,000		V
Morgan Stanley Capital Services, Inc. I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	2,950,000		2,950,000		V
Toronto Dominion Bank PT3QB789TSJIDF371261	Cash		Cash Collateral	10,110,000		10,110,000		V
UBS AG, London BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	7,110,000		7,110,000		V
Merrill Lynch - Cleared 549300HN4UKV1E2R3U73	Cash		Cash Collateral	52,430,821		52,430,821		IV
RBC - Cleared 549300LC02FLSSVFFR64	Cash		Cash Collateral	2,322,194		2,322,194		IV
RBC Captial Markets - Futures 549300EX04020BFQTQ27	Cash		Cash Collateral	3,715,169		3,715,169		V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912803-FV-0	TREASURY NOTE	9,768,360	35,549,000	19,178,880	02/15/2051	I
Wells Fargo Bank KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	220	800	432	02/15/2051	I
0199999999 - Total				116,457,764	35,549,800	125,868,496	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Cash		Cash Collateral	16,140,000		XXX		V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash		Cash Collateral	95,713,000		XXX		V
Citibank E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	72,820,000		XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash Collateral	17,490,000		XXX		V
Morgan Stanley 4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	58,360,000		XXX		V
Mizuho Bank RBOPEZSDGC03JS6CEU02	Cash		Cash Collateral	15,930,000		XXX		V
Nomura Bank 0ZV05H2G7GRS05BHJ91	Cash		Cash Collateral	74,770,000		XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	32,930,000		XXX		V
NatWest Markets PLC RR3QWICWWIPCS8A4S074	Cash		Cash Collateral	14,670,000		XXX		V
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	116,890,000		XXX		V
Wells Fargo KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	106,230,000		XXX		V
Merrill Lynch - Cleared 549300HN4UKV1E2R3U73	Cash		Cash Collateral	100,364,429		XXX		V
RBC - Cleared 549300LC02FLSSVFFR64	Cash		Cash Collateral	2,413,180		XXX		V
Citibank E57ODZWZ7FF32TWEFA76	Other	GG7133-08-3	United Kingdom	29	9	XXX	07/22/2030	I
Citibank E57ODZWZ7FF32TWEFA76	Other	BJ7899-48-4	French Republic	18	24	XXX	11/25/2030	I
Citibank E57ODZWZ7FF32TWEFA76	Other	EC3954-00-4	France	5,159,953	5,005,898	XXX	10/25/2032	I
Bank of America, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	94,605,521	110,406,000	XXX	08/15/2030	V
Bank of America, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-CB-5	TREASURY NOTE	6,188,854	7,236,900	XXX	05/15/2031	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-UA-4	TREASURY BOND	13,890,749	14,827,800	XXX	05/15/2054	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	91282C-HP-9	TREASURY (CPI) NOTE	1,677,436	1,739,726	XXX	07/15/2033	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-TR-9	UNITED STATES TREASURY	6,975,720	8,864,000	XXX	05/15/2053	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	91282C-FR-7	TREASURY (CPI) NOTE	3,201,105	3,228,723	XXX	10/15/2027	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912828-V4-9	TREASURY (CPI) NOTE	4,223,669	4,353,642	XXX	01/15/2027	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	91282C-BF-7	TREASURY (CPI) NOTE	2,981,683	3,255,312	XXX	01/15/2031	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	91282C-DJ-7	TREASURY NOTE	1,357,316	1,582,400	XXX	11/15/2031	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-TU-2	TREASURY BOND	35,372,073	37,688,000	XXX	08/15/2043	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-FH-6	TREASURY (CPI) NOTE	4,219,361	3,960,640	XXX	04/15/2029	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	91282C-LV-1	TREASURY (CPI) NOTE	383,805	385,917	XXX	10/15/2029	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	91282C-AE-1	TREASURY NOTE	2,891,995	3,375,000	XXX	08/15/2030	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-MD-0	TREASURY NOTE	3,023,522	2,937,000	XXX	12/31/2029	V
0299999999 - Total				910,873,418	208,846,991	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Re-stricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
06368L-C6-1	BANK OF MONTREAL		1.F FE	7,559,333	7,500,000	12/11/2026
06675D-CG-5	BANQUE FEDERATIVE DU CREDIT MUTUEL		1.E FE	10,058,383	10,000,000	07/13/2026
13607L-WU-3	CANADIAN IMPERIAL BANK OF COMMERCE		1.F FE	10,068,233	10,000,000	10/02/2026
22534P-AF-0	CREDIT AGRICOLE SA		1.E FE	7,537,836	7,500,000	07/05/2026
55608P-BN-3	MACQUARIE BANK LTD		1.E FE	5,019,819	5,000,000	06/15/2026
55608P-BS-2	MACQUARIE BANK LTD		1.E FE	5,043,704	5,000,000	12/07/2026
58769J-BF-3	MERCEDES-BENZ FINANCE NORTH AMERIC		1.F FE	10,046,549	10,000,000	03/31/2028
78016F-ZV-9	ROYAL BANK OF CANADA		1.E FE	10,002,703	10,000,000	01/12/2026
86563V-BL-2	SUMITOMO MITSUI TRUST BANK LTD		1.F FE	5,033,774	5,000,000	09/14/2026
86959L-AN-3	SVENSKA HANDELSBANKEN AB		1.C FE	10,045,338	10,000,000	06/15/2026
0089999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - corporate bonds (unaffiliated)				80,415,671	80,000,000	XXX
0489999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1) - (unaffiliated)				80,415,671	80,000,000	XXX
0499999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1) - (affiliated)						XXX
0509999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1)				80,415,671	80,000,000	XXX
1209999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed securities - self-liquidating						XXX
1409999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed - not self-liquidating						XXX
1609999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - non-financial asset-backed securities - practical expedient						XXX
1809999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - non-financial asset-backed securities - full analysis						XXX
1889999999. Total - asset-backed securities (Schedule D, Part 1, Section 2) - (unaffiliated)						XXX
1899999999. Total - asset-backed securities (Schedule D, Part 1, Section 2) - (affiliated)						XXX
1909999999. Total - asset-backed securities (Schedule D, Part 1, Section 2)						XXX
2009999999. Total - issuer credit obligations and asset-backed securities				80,415,671	80,000,000	XXX
4109999999. Total - preferred stocks - industrial and miscellaneous (unaffiliated)						XXX
4409999999. Total - preferred stocks - parent, subsidiaries and affiliates						XXX
4509999999. Total - preferred stocks						XXX
5109999999. Total - common stocks - industrial and miscellaneous (unaffiliated)						XXX
5409999999. Total - common stocks - mutual funds						XXX
5609999999. Total - common stocks - unit investment trusts						XXX
5809999999. Total - common stocks - closed-end funds						XXX
5979999999. Total - common stocks - parent, subsidiaries and affiliates						XXX
5989999999. Total - common stocks						XXX
5999999999. Total - preferred and common stocks						XXX
05253C-D7-8	AUSTRALIA & NEW ZEALAND BANKING GR		1.C FE	4,949,867	4,949,867	
06373L-DP-1	BANK OF MONTREAL		1.D FE	14,999,996	14,999,996	
06373L-DX-4	BANK OF MONTREAL		1.D FE	15,000,000	15,000,000	
12509T-CK-1	CDP FINANCIAL INC		1.C FE	4,959,361	4,959,361	
22533U-CL-5	CREDIT AGRICOLE CIB (NEW YORK)		1.E FE	13,583,641	13,583,641	
22533U-CR-2	CREDIT AGRICOLE CIB (NEW YORK)		1.E FE	7,929,911	7,929,911	
22533U-FJ-7	CREDIT AGRICOLE CIB (NEW YORK)		1.E FE	9,822,667	9,822,667	
2546R3-BL-7	WALT DISNEY COMPANY		1.E FE	24,167,025	24,167,025	
29101B-BS-0	EMERSON ELECTRIC CO		1.E FE	12,920,931	12,920,931	
29101B-CR-1	EMERSON ELECTRIC CO		1.E FE	8,030,529	8,030,529	
29728Y-C3-7	ESSILORLUXOTTICA SA		1.E FE	4,966,789	4,966,789	
42550M-F9-3	HENKEL OF AMERICA INC		1.E FE	3,934,633	3,934,633	
42550M-FH-5	HENKEL OF AMERICA INC		1.E FE	2,555,374	2,555,374	
43851U-C2-7	HONEYWELL INTERNATIONAL		1.E FE	18,378,825	18,378,825	
43851U-CA-9	HONEYWELL INTERNATIONAL		1.E FE	15,880,622	15,880,622	
63307N-MS-3	NATIONAL BANK OF CANADA		1.E FE	15,000,000	15,000,000	
63873K-AV-9	NATIXIS (NEW YORK BRANCH)		1.E FE	12,960,263	12,960,263	
63873K-B2-2	NATIXIS (NEW YORK BRANCH)		1.E FE	9,963,022	9,963,022	
65558K-GL-2	NORDEA BANK ABP		1.C FE	17,630,000	17,630,000	
86563H-BC-3	SUMITOMO MITSUI TRUST BANK LIMITED		1.E FE	9,954,033	9,954,033	
86563H-BJ-8	SUMITOMO MITSUI TRUST BANK LIMITED		1.E FE	28,349,900	28,349,900	
89120F-BW-3	TORONTO DOMINION BANK		1.D FE	15,000,000	15,000,000	
89233H-CW-2	TOYOTA MOTOR CREDIT CORP.		1.D FE	16,438,906	16,438,906	
9612C4-6Z-9	WESTPAC BANKING CORP		1.C FE	20,000,000	20,000,000	
9509999999. Subtotal - short-term invested assets (Schedule DA, Part 1)				307,376,297	307,376,297	XXX
02665K-B6-3	AMERICAN HONDA FINANCE CORPORATION		2.A FE	9,958,700	9,958,700	02/06/2026
02665K-BC-0	AMERICAN HONDA FINANCE CORPORATION		2.A FE	9,952,167	9,952,167	02/12/2026
10113C-BA-3	BOSTON PROPERTIES LP		2.A FE	13,938,867	13,938,867	02/10/2026
22533U-C4-3	CREDIT AGRICOLE CIB (NEW YORK)		1.E FE	13,410,720	13,410,720	03/04/2026
24422D-AF-8	JOHN DEERE FINANCIAL INC		1.E FE	16,874,343	16,874,343	01/15/2026
24422D-B6-7	JOHN DEERE FINANCIAL INC		1.E FE	9,960,800	9,960,800	02/06/2026
24422D-BB-6	JOHN DEERE FINANCIAL INC		1.E FE	9,955,583	9,955,583	02/11/2026
24422D-BJ-9	JOHN DEERE FINANCIAL INC		1.E FE	2,288,040	2,288,040	02/18/2026
2546R3-BH-6	WALT DISNEY COMPANY		1.E FE	14,429,957	14,429,957	02/17/2026
29101B-B5-0	EMERSON ELECTRIC CO		1.E FE	14,273,234	14,273,234	02/05/2026
29101B-BQ-4	EMERSON ELECTRIC CO		1.E FE	1,700,048	1,700,048	02/24/2026
29728Y-B9-5	ESSILORLUXOTTICA SA		1.E FE	12,944,371	12,944,371	02/09/2026
29728Y-CG-8	ESSILORLUXOTTICA SA		1.E FE	10,916,339	10,916,339	03/16/2026
42550M-BK-2	HENKEL OF AMERICA INC		1.E FE	4,973,458	4,973,458	02/19/2026
4523EM-AE-3	ILLINOIS TOOL WORKS INC		1.E FE	21,968,858	21,968,858	01/14/2026
63873K-AU-1	NATIXIS (NEW YORK BRANCH)		1.E FE	4,486,601	4,486,601	01/28/2026
64106H-AN-1	NESTLE FINANCE INTERNATIONAL LTD		1.C FE	11,974,450	11,974,450	01/22/2026
69372B-AM-2	PACCAR FINANCIAL CORP.		1.E FE	24,948,611	24,948,611	01/21/2026
70962B-C4-4	PENSKE TRUCK LEASING CO LP		2.A FE	9,931,111	9,931,111	03/04/2026
89119B-BP-0	TORONTO-DOMINION		1.D FE	14,912,550	14,912,550	02/23/2026
89152F-A9-6	TOTALENERGIES CAPITAL SA		1.E FE	12,389,887	12,389,887	01/09/2026
89152F-BB-0	TOTALENERGIES CAPITAL SA		1.E FE	5,475,258	5,475,258	02/11/2026
BNL2FZ-2D-8	TRI-PARTY JP MORGAN SECURITIES INC	RR	1.C FE	35,000,000	35,000,000	01/02/2026
BNL2FZ-2E-6	TRI-PARTY TD SECURITIES (USA) LLC	RR	1.C FE	32,545,000	32,545,000	01/02/2026
BNL2FZ-2F-3	TRI-PARTY BMO CAPITAL MARKETS	RR	1.E FE	40,000,000	40,000,000	01/02/2026
BNL2FZ-2J-5	TRI-PARTY WELLS FARGO SECURITIES	RR	1.E FE	100,000,000	100,000,000	01/02/2026
BNL2FZ-2L-0	TRI-PARTY SCOTIA CAPITAL (USA) IN	RR	1.D FE	160,000,000	160,000,000	01/02/2026
BNL2FZ-2M-8	TRI-PARTY GOLDMAN SACHS & CO.	RR	1.E FE	37,500,000	37,500,000	01/02/2026
9709999999. Subtotal - cash equivalents (Schedule E, Part 2)				656,708,952	656,708,952	XXX
	Security Lending Cash			568	568	12/31/2025
	Due and Accrued for Security Lending			865,801	865,801	12/31/2025

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1	2	3	4	5	6	7
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
9809999999. Subtotal - other assets				866,369	866,369	XXX
9999999999 - Totals				1,045,367,288	1,044,951,618	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 5,756,460 — Book/Adjusted Carrying Value $ 6,138,562
2. Average balance for the year — Fair Value $ 1,045,713,090 — Book/Adjusted Carrying Value $ 1,045,155,355

SCHEDULE E - PART 1 - CASH

1 Depository		2 Re-stricted Asset Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF NEW YORK MELLON	NEW YORK, NY					2,472	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					139,483	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					36,984	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					1,266	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					1,188	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					8,194	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					6,100	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					887	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					3,576	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					479	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					1,033	XXX.
BANK OF AMERICA, NA	CHICAGO, IL					625,088	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					658,357	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					1,453,404	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					44,578	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					199,080	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					71,111	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					182,166	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					581,928	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					1,364,898	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					1,193,139	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					568	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					548,535	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					548,535	XXX.
JPMORGAN CHASE BANK, NA (DISB.)	NEW YORK, NY					(296,520,566)	XXX.
JPMORGAN CHASE BANK, NA (DISB.)	NEW YORK, NY					(8,315)	XXX.
FEDERAL HOME LOAN BANK	PITTSBURGH, PA					5,766	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					5,965,162	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					17,896	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					488	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					502	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					579,599	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					102,677	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					216,750	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					102,328	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					175,348	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					427,459	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					1,686,060	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					1,703,814	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					40,531	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					434	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					168,415	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					9,547,680	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					102,853	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					102,961	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					10,522,585	XXX.
THE NORTHERN TRUST COMPANY	CHICAGO, IL					3,926,977	XXX.
PNC BANK	CLEVELAND, OH					3,332,873	XXX.
PNC BANK	CLEVELAND, OH					17,257,804	XXX.
PNC BANK	CLEVELAND, OH					60,614	XXX.
WELLS FARGO	LOS ANGELES, CA					517,000	XXX.
WELLS FARGO	LOS ANGELES, CA					10,937,247	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					569,603	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY					426,258	XXX.
JP Morgan Chase	New York, NY					456,935	XXX.
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - open depositories		XXX	XXX			(219,901,214)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - suspended depositories		XXX	XXX				XXX
0399999. Total cash on deposit		XXX	XXX			(219,901,214)	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX		XXX
0599999 Total - cash		XXX	XXX			(219,901,214)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(127,584,448)	4. April	(124,253,225)	7. July	(213,884,767)	10. October	(150,689,238)
2. February	(251,843,438)	5. May	(305,272,482)	8. August	(203,567,714)	11. November	(174,298,551)
3. March	(234,853,715)	6. June	(294,950,888)	9. September	(161,482,752)	12. December	(219,901,214)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Re-stricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		12/26/2025	3.568	01/29/2026	146,956,494		129,540
	TREASURY BILL		12/29/2025	3.627	02/05/2026	106,684,047		255,432
	TREASURY BILL		12/22/2025	3.564	03/19/2026	5,313,035		5,255
	TREASURY BILL		12/26/2025	3.533	01/15/2026	148,696,580		155,758
	TREASURY BILL		12/24/2025	3.674	01/13/2026	494,426,510		1,069,923
	TREASURY BILL		12/24/2025	3.697	01/08/2026	229,660,790		434,349
	TREASURY BILL		12/31/2025	3.580	02/26/2026	4,311,988		429
	TREASURY BILL		12/23/2025	3.696	01/20/2026	444,817,098		776,978
	TREASURY BILL		12/22/2025	3.636	01/22/2026	580,222,961		1,276,374
	TREASURY BILL		12/10/2025	3.663	01/06/2026	4,470,731		9,985
	TREASURY BILL		12/18/2025	3.583	02/03/2026	27,291,588		36,938
	TREASURY BILL		12/19/2025	3.607	02/10/2026	108,849,140		161,478
	TREASURY BILL		12/29/2025	3.550	01/27/2026	174,898,632		34,489
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						2,476,599,594		4,346,928
	ILLINOIS TOOL WORKS INC		11/24/2025	3.942	01/14/2026	21,968,858		91,031
	CHUGACH ELECTRIC ASSOCIATION		12/17/2025	3.959	01/07/2026	5,493,381		9,047
	MONDELEZ INTERNATIONAL INC		11/18/2025	4.097	01/16/2026	19,966,083		99,489
	PARKER HANNIFIN CORP		11/19/2025	4.069	01/22/2026	673,409		3,257
	ALIMENTATION COUCHE-TARD		10/27/2025	4.192	01/22/2026	673,366		5,136
	NATIXIS (NEW YORK BRANCH)		10/30/2025	4.010	01/28/2026	4,486,601		31,264
	TRI-PARTY TD SECURITIES (USA) LLC	RR	12/31/2025	3.840	01/02/2026	32,545,000	3,471	
	TRI-PARTY BMO CAPITAL MARKETS	RR	12/31/2025	3.840	01/02/2026	40,000,000	4,267	
	TRI-PARTY WELLS FARGO SECURITIES	RR	12/31/2025	3.820	01/02/2026	175,000,000	18,569	
	TRI-PARTY SCOTIA CAPITAL (USA) IN	RR	12/31/2025	3.810	01/02/2026	160,000,000	16,933	
	TRI-PARTY GOLDMAN SACHS & CO.	RR	12/31/2025	3.810	01/02/2026	37,500,000	3,969	
	BOSTON PROPERTIES LP		12/17/2025	3.953	02/10/2026	13,938,867		21,397
	ESSILORLUXOTTICA SA		12/18/2025	3.734	03/16/2026	10,916,339		14,800
	BOSTON PROPERTIES LP		12/19/2025	3.976	02/19/2026	671,371		741
	NESTLE FINANCE INTERNATIONAL LTD		12/22/2025	3.661	01/22/2026	11,974,450		10,950
	TOTALENERGIES CAPITAL SA		12/26/2025	3.674	01/09/2026	12,389,887		3,792
	TRI-PARTY JP MORGAN SECURITIES INC	RR	12/31/2025	3.820	01/02/2026	65,000,000	6,897	
	EVERSOURCE ENERGY		12/12/2025	3.893	01/14/2026	674,054		1,237
	PACCAR FINANCIAL CORP.		12/15/2025	3.714	01/21/2026	24,948,611		41,111
	ALIMENTATION COUCHE-TARD		12/16/2025	3.923	01/15/2026	5,990,877		10,427
	BOSTON PROPERTIES LP		12/16/2025	3.950	01/08/2026	7,629,151		13,370
	WALT DISNEY COMPANY		12/16/2025	3.724	02/17/2026	14,429,957		22,354
	FIDELITY NATL INFO SERV		12/16/2025	3.952	01/12/2026	12,484,951		21,889
	EMERSON ELECTRIC CO		12/02/2025	3.915	02/24/2026	1,700,048		5,529
	CREDIT AGRICOLE CIB (NEW YORK)		12/04/2025	3.877	03/04/2026	13,410,720		40,320
	DOMINION RESOURCES INC.		12/04/2025	4.068	01/12/2026	674,165		2,126
	NEXTERA ENERGY CAPITAL HOLDINGS IN		12/05/2025	4.020	01/21/2026	673,500		1,800
	NATIXIS (NEW YORK BRANCH)		12/10/2025	3.862	01/08/2026	674,495		1,516
	PENSKE TRUCK LEASING CO LP		12/10/2025	4.038	03/04/2026	9,931,111		24,444
	JOHN DEERE FINANCIAL INC		11/20/2025	3.935	02/11/2026	9,955,583		45,500
	JOHN DEERE FINANCIAL INC		11/20/2025	3.938	02/18/2026	2,288,040		10,465
	HENKEL OF AMERICA INC		11/20/2025	3.939	02/19/2026	4,973,458		22,750
	PUBLIC SERVICE ENTERPRISE GROUP IN		11/21/2025	4.084	01/12/2026	674,163		3,121
	JOHN DEERE FINANCIAL INC		11/24/2025	3.952	02/06/2026	9,960,800		41,378
	TORONTO-DOMINION		11/25/2025	4.000	02/23/2026	14,912,550		61,050
	AMERICAN HONDA FINANCE CORPORATION		11/18/2025	4.141	02/12/2026	9,952,167		50,111
	DUKE ENERGY CORP		11/18/2025	4.079	01/20/2026	9,978,625		49,500
	MONDELEZ INTERNATIONAL INC		11/18/2025	4.073	01/07/2026	12,991,225		64,350
	PPL CAPITAL FUNDING INC		11/18/2025	4.126	01/12/2026	14,981,208		75,167
	ESSILORLUXOTTICA SA		11/19/2025	3.986	02/09/2026	12,944,371		61,335

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Re-stricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	AVANGRID INC		11/20/2025	4.092	01/07/2026	674,542		3,205
	PENSKE TRUCK LEASING CO LP		10/30/2025	4.058	01/22/2026	673,417		4,749
	AMERICAN HONDA FINANCE CORPORATION		11/10/2025	4.172	02/06/2026	10,630,912		63,682
	JOHN DEERE FINANCIAL INC		11/17/2025	3.931	01/15/2026	16,874,343		86,975
	EMERSON ELECTRIC CO		11/13/2025	3.895	02/05/2026	14,273,234		75,272
	TOTALENERGIES CAPITAL SA		11/13/2025	3.989	02/11/2026	5,475,258		29,570
	CINTAS CORPORATION NO. 2		11/14/2025	4.060	01/20/2026	673,564		3,627
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						859,306,712	54,106	1,228,834
0489999999. Total - issuer credit obligations (unaffiliated)						3,335,906,306	54,106	5,575,762
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						3,335,906,306	54,106	5,575,762
	BNY MELLON CASH RESERVE USD		12/31/2025	0.300		3,202,403		5,413
8109999999. Subtotal - sweep accounts						3,202,403		5,413
09248U-71-8	BLACKROCK T-FUND 30		12/31/2025	0.000		100,000		42,931
261908-10-7	DREYFUS MONEY MARKET		12/31/2025	0.000		134,302,647		145,005
261908-10-7	DREYFUS MONEY MARKET	0	12/31/2025	0.000		44,618,978		374,527
31607A-88-5	FIDELITY TREASURY FUND 2644		12/31/2025	0.000		36,000,100		60,200
4812C2-73-4	JPMC TRS MMF 3918		12/31/2025	0.002		100,000		30,279
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						215,121,725		652,942
38150C-76-2	GS FINANCIAL SQ GOV DREXEL 7278		12/31/2025	0.000		32,844		545,009
4812C0-67-0	JPMORGAN US GOVT MM-CP		12/31/2025	0.000		36,203		8
665278-70-1	NORTHERN INSITUTIONAL GOVERNMENT SELECT		12/15/2025	4.565		842		
8309999999. Subtotal - all other money market mutual funds						69,889		545,017
8589999999. Total cash equivalents (unaffiliated)						3,554,300,323	54,106	6,779,134
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						3,554,300,323	54,106	6,779,134

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 2,476,599,594	1B ..$	1C ..$ 109,519,450	1D ..$ 174,912,550	1E ..$ 434,170,603	1F ..$	1G ..$		
1B	2A ...$ 140,704,109	2B ..$	2C ..$						
1C	3A ...$	3B ..$	3C ..$						
1D	4A ...$	4B ..$	4C ..$						
1E	5A ...$	5B ..$	5C ..$						
1F	6 .....$								

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	ICO	ARKANSAS POLICY HOLDERS ONLY			400,532	211,063
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	ICO	FOR ALL POLICY HOLDERS	2,383,434	1,889,493		
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ICO	GEORGIA POLICY HOLDERS ONLY			45,085	45,002
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	ICO	MASSACHUSETTS POLICY HOLDERS ONLY			216,893	191,890
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	ICO	NEW MEXICO POLICY HOLDERS ONLY			422,770	264,389
33. New York NY						
34. North Carolina NC	ICO	NORTH CAROLINA POLICY HOLDERS ONLY			420,795	420,016
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	ICO	VIRGINIA POLICY HOLDERS ONLY			186,856	155,592
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU	ICO	GUAM POLICY HOLDERS ONLY			215,248	118,723
54. Puerto Rico PR						
55. U.S. Virgin Islands VI	ICO	US VI POLICY HOLDERS ONLY			602,689	595,779
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate alien and other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,383,434	1,889,493	2,510,868	2,002,454
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7.1
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 33
Asset Valuation Reserve Replications (Synthetic) Assets 36
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 63
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 - Section 1 ..... E10
Schedule D - Part 1 - Section 2 ..... E11
Schedule D - Part 1A SI06
Schedule D - Part 2 - Section 1 ..... E12
Schedule D - Part 2 - Section 2 ..... E13
Schedule D - Part 3 ..... E14
Schedule D - Part 4 ..... E15
Schedule D - Part 5 ..... E16
Schedule D - Part 6 - Section 1 ..... E17
Schedule D - Part 6 - Section 2 ..... E18
Schedule D - Summary By Country SI05
Schedule D - Verification Between Years SI04
Schedule DA - Part 1 ..... E18
Schedule DA - Verification Between Years SI16

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E19
Schedule DB - Part A - Section 2 ..... E20
Schedule DB - Part A - Verification Between Years SI17
Schedule DB - Part B - Section 1 ..... E21
Schedule DB - Part B - Section 2 ..... E22
Schedule DB - Part B - Verification Between Years SI17
Schedule DB - Part C - Section 1 ..... SI18
Schedule DB - Part C - Section 2 ..... SI19
Schedule DB - Part D - Section 1 ..... E23
Schedule DB - Part D - Section 2 ..... E24
Schedule DB - Part E E25
Schedule DB - Verification SI20
Schedule DL - Part 1 ..... E26
Schedule DL - Part 2 ..... E27
Schedule E - Part 1 - Cash E28
Schedule E - Part 2 - Cash Equivalents E29
Schedule E - Part 2 - Verification Between Years SI21
Schedule E - Part 3 - Special Deposits E30
Schedule F 37
Schedule H - Accident and Health Exhibit - Part 1 38
Schedule H - Part 2, Part 3 and Part 4 39
Schedule H - Part 5 - Health Claims 40
Schedule S - Part 1 - Section 1 41
Schedule S - Part 1 - Section 2 42
Schedule S - Part 2 43
Schedule S - Part 3 - Section 1 44
Schedule S - Part 3 - Section 2 45
Schedule S - Part 4 46
Schedule S - Part 5 47
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule S - Part 8 50
Schedule T - Part 2 Interstate Compact 57
Schedule T - Premiums and Annuity Considerations 56
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 58
Schedule Y - Part 1A - Detail of Insurance Holding Company System 59
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 60
Schedule Y - Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control 61
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 62